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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2018 TO 20/02/2018

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
2018/02/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	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
2018/02/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2025	03/05/2018	133.20	Put	Bond Future	946.1800	0.9462	704.1600	0.7042	(25.579)	0	0	0
2018/02/20	2025	03/05/2018			Bond Future	132.2538	132.2538	132.4958	132.4958	0.183	0.0000	0.0000	1,033
2018/02/20	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2025	03/05/2018	133.22	Put	Bond Future	966.1800	0.9662	724.1600	0.7242	(25.049)	0	0	0
2018/02/20	2025	03/05/2018	133.21	Put	Bond Future	956.1800	0.9562	714.1600	0.7142	(25.311)	0	0	0
2018/02/20	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2025	02/08/2018			Bond Future	133.3280	133.3280	133.5746	133.5746	0.185	0.0000	0.0000	0
2018/02/20	2025	02/08/2018	136.65	Put	Bond Future	3,321.9800	3.3220	3,075.4300	3.0754	(7.422)	0	0	0
2018/02/20	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2025	02/08/2018	136.67	Put	Bond Future	3,341.9800	3.3420	3,095.4300	3.0954	(7.377)	0	0	0
2018/02/20	2025	02/08/2018	136.66	Put	Bond Future	3,331.9800	3.3320	3,085.4300	3.0854	(7.400)	0	0	0
2018/02/20	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2029	03/05/2018			Bond Future	100.6737	100.6737	101.0642	101.0642	0.388	0.0000	0.0000	1,370
2018/02/20	2029	02/08/2018			Bond Future	102.5421	102.5421	102.9400	102.9400	0.388	0.0000	0.0000	0
2018/02/20	2030	03/05/2018	9.51	Call	Bond Future	6,536.6900	6.5367	6,767.7800	6.7678	3.535	0	0	0
2018/02/20	2030	03/05/2018			Bond Future	8.5873	97.8341	8.5714	97.9466	(0.184)	0.0000	0.0000	90,336
2018/02/20	2030	03/05/2018	9.49	Call	Bond Future	6,420.9500	6.4210	6,656.0100	6.6560	3.661	0	0	0
2018/02/20	2030	03/05/2018	9.49	Put	Bond Future	297.3400	0.2973	419.9700	0.4200	41.242	0	0	0
2018/02/20	2030	03/05/2018	9.51	Put	Bond Future	283.5100	0.2835	402.1700	0.4022	41.854	0	0	0
2018/02/20	2030	03/05/2018	9.50	Call	Bond Future	6,478.7800	6.4788	6,711.8400	6.7118	3.597	0	0	0
2018/02/20	2030	03/05/2018	9.50	Put	Bond Future	290.3500	0.2904	410.9800	0.4110	41.546	0	0	0
2018/02/20	2030	02/08/2018	9.46	Put	Bond Future	1,054.1300	1.0541	1,462.6200	1.4626	38.751	0	0	0
2018/02/20	2030	02/08/2018	8.51	Call	Bond Future	2,835.6100	2.8356	3,330.5900	3.3306	17.456	0	0	7,850
2018/02/20	2030	02/08/2018	8.91	Call	Bond Future	4,196.1800	4.1962	4,710.5700	4.7106	12.259	0	0	7,850
2018/02/20	2030	02/08/2018			Bond Future	8.6267	95.6391	8.6103	95.7539	(0.191)	0.0000	0.0000	127
2018/02/20	2030	02/08/2018	9.46	Call	Bond Future	6,637.1900	6.6372	7,160.5400	7.1605	7.885	0	0	0
2018/02/20	2030	02/08/2018	8.51	Put	Bond Future	3,654.7000	3.6547	4,034.8200	4.0348	10.401	0	0	0
2018/02/20	2030	02/08/2018	9.47	Call	Bond Future	6,687.5700	6.6876	7,208.4300	7.2084	7.788	0	0	0
2018/02/20	2030	02/08/2018	9.45	Put	Bond Future	1,068.0100	1.0680	1,479.1700	1.4792	38.498	0	0	0
2018/02/20	2030	02/08/2018	8.91	Put	Bond Future	2,247.0200	2.2470	2,646.5500	2.6465	17.780	0	0	0
2018/02/20	2030	02/08/2018	9.50	Call	Bond Future	6,839.5000	6.8395	7,352.6900	7.3527	7.503	0	0	0
2018/02/20	2030	02/08/2018	9.47	Put	Bond Future	1,040.2200	1.0402	1,446.2200	1.4462	39.030	0	0	0
2018/02/20	2030	02/08/2018	9.45	Call	Bond Future	6,586.7300	6.5867	7,112.7500	7.1127	7.986	0	0	0
2018/02/20	2030	02/08/2018	9.50	Put	Bond Future	999.6600	0.9997	1,397.9900	1.3980	39.847	0	0	7,850
2018/02/20	2032	03/05/2018	9.71	Put	Bond Future	119.4400	0.1194	113.2600	0.1133	(5.174)	0	0	0
2018/02/20	2032	03/05/2018	9.70	Call	Bond Future	6,755.1000	6.7551	6,791.7000	6.7917	0.542	0	0	0
2018/02/20	2032	03/05/2018			Bond Future	8.7933	96.5319	8.7878	96.5748	(0.063)	0.0000	0.0000	63,028

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2018/02/20	2032	03/05/2018	9.71	Call	Bond Future	6,820.4400	6.8204	6,857.2000	6.8572	0.539	0	0	0
2018/02/20	2032	03/05/2018	9.70	Put	Bond Future	123.5600	0.1236	117.2200	0.1172	(5.131)	0	0	0
2018/02/20	2032	03/05/2018	9.72	Call	Bond Future	6,885.8400	6.8858	6,922.7500	6.9227	0.536	0	0	0
2018/02/20	2032	03/05/2018	9.72	Put	Bond Future	115.4500	0.1154	109.4200	0.1094	(5.223)	0	0	0
2018/02/20	2032	02/08/2018	9.67	Call	Bond Future	6,772.9000	6.7729	6,803.5400	6.8035	0.452	0	0	0
2018/02/20	2032	02/08/2018	9.66	Put	Bond Future	716.7900	0.7168	703.2300	0.7032	(1.892)	0	0	0
2018/02/20	2032	02/08/2018			Bond Future	8.8329	98.3183	8.8271	98.3623	(0.066)	0.0000	0.0000	2
2018/02/20	2032	02/08/2018	9.68	Call	Bond Future	6,829.8600	6.8299	6,860.6600	6.8607	0.451	0	0	0
2018/02/20	2032	02/08/2018	9.68	Put	Bond Future	692.3700	0.6924	679.1300	0.6791	(1.912)	0	0	0
2018/02/20	2032	02/08/2018	9.67	Put	Bond Future	704.5700	0.7046	691.1700	0.6912	(1.902)	0	0	0
2018/02/20	2032	02/08/2018	9.66	Call	Bond Future	6,715.8800	6.7159	6,746.3600	6.7464	0.454	0	0	0
2018/02/20	2033	03/05/2018	107.71	Put	Bond Future	3,505.0200	3.5050	3,246.2600	3.2463	(7.383)	0	0	0
2018/02/20	2033	03/05/2018			Bond Future	104.2050	104.2050	104.4637	104.4637	0.248	0.0000	0.0000	6,055
2018/02/20	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2033	03/05/2018	107.70	Put	Bond Future	3,495.0200	3.4950	3,236.2600	3.2363	(7.404)	0	0	0
2018/02/20	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2033	03/05/2018	107.69	Put	Bond Future	3,485.0200	3.4850	3,226.2600	3.2263	(7.425)	0	0	0
2018/02/20	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2033	02/08/2018			Bond Future	106.1389	106.1389	106.4026	106.4026	0.248	0.0000	0.0000	0
2018/02/20	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2033	02/08/2018	109.92	Put	Bond Future	3,781.1100	3.7811	3,517.3600	3.5174	(6.975)	0	0	0
2018/02/20	2033	02/08/2018	109.94	Put	Bond Future	3,801.1100	3.8011	3,537.3600	3.5374	(6.939)	0	0	0
2018/02/20	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2033	02/08/2018	109.93	Put	Bond Future	3,791.1100	3.7911	3,527.3600	3.5274	(6.957)	0	0	0
2018/02/20	2037	03/05/2018	9.99	Call	Bond Future	7,520.9900	7.5210	7,561.2600	7.5613	0.535	0	0	0
2018/02/20	2037	03/05/2018	9.97	Put	Bond Future	170.5600	0.1706	162.3100	0.1623	(4.837)	0	0	0
2018/02/20	2037	03/05/2018			Bond Future	9.0774	97.0996	9.0717	97.1478	(0.062)	0.0000	0.0000	44,874
2018/02/20	2037	03/05/2018	9.99	Put	Bond Future	160.2000	0.1602	152.3200	0.1523	(4.919)	0	0	0
2018/02/20	2037	03/05/2018	9.97	Call	Bond Future	7,379.6200	7.3796	7,419.5200	7.4195	0.541	0	0	0
2018/02/20	2037	03/05/2018	9.98	Put	Bond Future	165.3100	0.1653	157.2400	0.1572	(4.882)	0	0	0
2018/02/20	2037	03/05/2018	9.98	Call	Bond Future	7,450.2900	7.4503	7,490.3700	7.4904	0.538	0	0	0
2018/02/20	2037	02/08/2018	9.96	Put	Bond Future	864.7100	0.8647	848.9500	0.8489	(1.823)	0	0	0
2018/02/20	2037	02/08/2018	9.95	Call	Bond Future	7,512.5500	7.5125	7,545.9900	7.5460	0.445	0	0	0
2018/02/20	2037	02/08/2018			Bond Future	9.1232	94.6406	9.1174	94.6900	(0.064)	0.0000	0.0000	731
2018/02/20	2037	02/08/2018	9.96	Call	Bond Future	7,574.0600	7.5741	7,607.6800	7.6077	0.444	0	0	0
2018/02/20	2037	02/08/2018	9.95	Put	Bond Future	879.0000	0.8790	863.0600	0.8631	(1.813)	0	0	0
2018/02/20	2037	02/08/2018	9.97	Call	Bond Future	7,635.6900	7.6357	7,669.4800	7.6695	0.443	0	0	0
2018/02/20	2037	02/08/2018	9.97	Put	Bond Future	850.6400	0.8506	835.0500	0.8350	(1.833)	0	0	0
2018/02/20	2038	03/05/2018	132.28	Put	Bond Future	6,460.1500	6.4601	5,075.9500	5.0760	(21.427)	0	0	0
2018/02/20	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2038	03/05/2018			Bond Future	125.8199	125.8199	127.2041	127.2041	1.100	0.0000	0.0000	8,991
2018/02/20	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2038	03/05/2018	132.27	Put	Bond Future	6,450.1500	6.4501	5,065.9500	5.0660	(21.460)	0	0	0
2018/02/20	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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2018/02/20	2038	03/05/2018	132.29	Put	Bond Future	6,470.1500	6.4701	5,085.9500	5.0860	(21.394)	0	0	0
2018/02/20	2038	02/08/2018	134.55	Put	Bond Future	7,947.9900	7.9480	6,537.9000	6.5379	(17.741)	0	0	0
2018/02/20	2038	02/08/2018			Bond Future	126.6020	126.6020	128.0121	128.0121	1.114	0.0000	0.0000	0
2018/02/20	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2038	02/08/2018	134.54	Put	Bond Future	7,937.9900	7.9380	6,527.9000	6.5279	(17.764)	0	0	0
2018/02/20	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2038	02/08/2018	134.53	Put	Bond Future	7,927.9900	7.9280	6,517.9000	6.5179	(17.786)	0	0	0
2018/02/20	2040	03/05/2018	10.08	Put	Bond Future	154.9300	0.1549	164.6800	0.1647	6.293	0	0	0
2018/02/20	2040	03/05/2018			Bond Future	9.1116	101.3380	9.1367	101.1046	0.275	0.0000	0.0000	39,989
2018/02/20	2040	03/05/2018	10.07	Call	Bond Future	8,483.0400	8.4830	8,259.6900	8.2597	(2.633)	0	0	0
2018/02/20	2040	03/05/2018	10.07	Put	Bond Future	159.7800	0.1598	169.8300	0.1698	6.290	0	0	0
2018/02/20	2040	03/05/2018	10.08	Call	Bond Future	8,559.0200	8.5590	8,335.3700	8.3354	(2.613)	0	0	0
2018/02/20	2040	03/05/2018	10.06	Call	Bond Future	8,407.1500	8.4072	8,184.1100	8.1841	(2.653)	0	0	0
2018/02/20	2040	03/05/2018	10.06	Put	Bond Future	164.8300	0.1648	175.1900	0.1752	6.285	0	0	0
2018/02/20	2040	03/05/2018	10.00	Put	Bond Future	198.1700	0.1982	210.5900	0.2106	6.267	0	0	0
2018/02/20	2040	03/05/2018	10.00	Call	Bond Future	7,952.3400	7.9523	7,731.3600	7.7314	(2.779)	0	0	1,500
2018/02/20	2040	03/05/2018	9.00	Put	Bond Future	2,663.0500	2.6631	2,783.9200	2.7839	4.539	0	0	0
2018/02/20	2040	03/05/2018	9.00	Call	Bond Future	1,614.1200	1.6141	1,501.5900	1.5016	(6.972)	0	0	1,500
2018/02/20	2040	02/08/2018	10.03	Put	Bond Future	911.3500	0.9114	947.3600	0.9474	3.951	0	0	0
2018/02/20	2040	02/08/2018	10.04	Call	Bond Future	8,532.2200	8.5322	8,330.2700	8.3303	(2.367)	0	0	0
2018/02/20	2040	02/08/2018			Bond Future	9.1566	98.7072	9.1824	98.4698	0.282	0.0000	0.0000	420
2018/02/20	2040	02/08/2018	10.05	Call	Bond Future	8,598.6700	8.5987	8,396.2000	8.3962	(2.355)	0	0	0
2018/02/20	2040	02/08/2018	10.05	Put	Bond Future	882.1700	0.8822	917.1500	0.9172	3.965	0	0	0
2018/02/20	2040	02/08/2018	10.03	Call	Bond Future	8,465.8800	8.4659	8,264.4400	8.2644	(2.379)	0	0	0
2018/02/20	2040	02/08/2018	10.04	Put	Bond Future	896.6500	0.8967	932.1500	0.9322	3.959	0	0	0
2018/02/20	2044	03/05/2018	10.10	Call	Bond Future	8,726.1400	8.7261	8,406.3900	8.4064	(3.664)	0	0	0
2018/02/20	2044	03/05/2018	10.09	Put	Bond Future	166.8300	0.1668	183.9000	0.1839	10.232	0	0	0
2018/02/20	2044	03/05/2018			Bond Future	9.1302	98.5748	9.1655	98.2385	0.387	0.0000	0.0000	23,424
2018/02/20	2044	03/05/2018	10.11	Call	Bond Future	8,802.7900	8.8028	8,482.5800	8.4826	(3.638)	0	0	0
2018/02/20	2044	03/05/2018	10.11	Put	Bond Future	156.8600	0.1569	172.9700	0.1730	10.270	0	0	0
2018/02/20	2044	03/05/2018	10.10	Put	Bond Future	161.7500	0.1618	178.3200	0.1783	10.244	0	0	0
2018/02/20	2044	03/05/2018	10.09	Call	Bond Future	8,649.5600	8.6496	8,330.3100	8.3303	(3.691)	0	0	0
2018/02/20	2044	02/08/2018	10.07	Call	Bond Future	8,797.4900	8.7975	8,509.0300	8.5090	(3.279)	0	0	0
2018/02/20	2044	02/08/2018			Bond Future	9.1733	96.0180	9.2096	95.6758	0.396	0.0000	0.0000	0
2018/02/20	2044	02/08/2018	10.05	Call	Bond Future	8,663.0900	8.6631	8,376.1500	8.3762	(3.312)	0	0	0
2018/02/20	2044	02/08/2018	10.05	Put	Bond Future	935.6000	0.9356	990.8600	0.9909	5.906	0	0	0
2018/02/20	2044	02/08/2018	10.07	Put	Bond Future	906.0800	0.9061	959.8200	0.9598	5.931	0	0	0
2018/02/20	2044	02/08/2018	10.06	Call	Bond Future	8,730.2400	8.7302	8,442.5400	8.4425	(3.295)	0	0	0
2018/02/20	2044	02/08/2018	10.06	Put	Bond Future	920.7300	0.9207	975.2300	0.9752	5.919	0	0	0
2018/02/20	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2046	03/05/2018			Bond Future	118.7222	118.7222	120.3690	120.3690	1.387	0.0000	0.0000	10,874
2018/02/20	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2046	03/05/2018	127.93	Put	Bond Future	9,207.7600	9.2078	7,560.9800	7.5610	(17.885)	0	0	0
2018/02/20	2046	03/05/2018	127.95	Put	Bond Future	9,227.7600	9.2278	7,580.9800	7.5810	(17.846)	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
2018/02/20	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2046	03/05/2018	127.94	Put	Bond Future	9,217.7600	9.2178	7,570.9800	7.5710	(17.865)	0	0	0
2018/02/20	2046	02/08/2018	128.78	Put	Bond Future	7,854.6100	7.8546	6,176.9600	6.1770	(21.359)	0	0	0
2018/02/20	2046	02/08/2018			Bond Future	120.9254	120.9254	122.6030	122.6030	1.387	0.0000	0.0000	0
2018/02/20	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2046	02/08/2018	128.77	Put	Bond Future	7,844.6100	7.8446	6,166.9600	6.1670	(21.386)	0	0	0
2018/02/20	2046	02/08/2018	128.79	Put	Bond Future	7,864.6100	7.8646	6,186.9600	6.1870	(21.332)	0	0	0
2018/02/20	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2050	03/05/2018	135.62	Put	Bond Future	9,818.4300	9.8184	8,038.4600	8.0385	(18.129)	0	0	0
2018/02/20	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2050	03/05/2018			Bond Future	125.8016	125.8016	127.5815	127.5815	1.415	0.0000	0.0000	9,738
2018/02/20	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2050	03/05/2018	135.61	Put	Bond Future	9,808.4300	9.8084	8,028.4600	8.0285	(18.147)	0	0	0
2018/02/20	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2050	03/05/2018	135.63	Put	Bond Future	9,828.4300	9.8284	8,048.4600	8.0485	(18.110)	0	0	0
2018/02/20	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2050	02/08/2018	137.54	Put	Bond Future	11,136.4700	11.1365	9,323.3800	9.3234	(16.281)	0	0	0
2018/02/20	2050	02/08/2018	137.52	Put	Bond Future	11,116.4700	11.1165	9,303.3800	9.3034	(16.310)	0	0	0
2018/02/20	2050	02/08/2018			Bond Future	126.4035	126.4035	128.2166	128.2166	1.434	0.0000	0.0000	0
2018/02/20	2050	02/08/2018	137.53	Put	Bond Future	11,126.4700	11.1265	9,313.3800	9.3134	(16.295)	0	0	0
2018/02/20	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	AL37	03/05/2018			Index Future	590.4570	590.4570	590.2520	590.2520	(0.035)	0.0000	0.0000	0
2018/02/20	AL37	02/08/2018			Index Future	601.3870	601.3870	601.1790	601.1790	(0.035)	0.0000	0.0000	0
2018/02/20	AL7T	03/05/2018			Index Future	691.5940	691.5940	691.5380	691.5380	(0.008)	0.0000	0.0000	0
2018/02/20	AL7T	02/08/2018			Index Future	704.3950	704.3950	704.3410	704.3410	(0.008)	0.0000	0.0000	0
2018/02/20	ALBI	03/05/2018			Index Future	630.3250	630.3250	629.7890	629.7890	(0.085)	0.0000	0.0000	818
2018/02/20	ALBI	02/08/2018			Index Future	641.9920	641.9920	641.4490	641.4490	(0.085)	0.0000	0.0000	0
2018/02/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	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
2018/02/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	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
2018/02/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/20	EL28	03/05/2018	133.20	Put	Bond Future	3,932.2900	3.9323	3,366.2200	3.3662	(14.395)	0	0	0
2018/02/20	EL28	03/05/2018			Bond Future	129.2677	129.2677	129.8338	129.8338	0.438	0.0000	0.0000	0
2018/02/20	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	EL28	03/05/2018	133.19	Put	Bond Future	3,922.2900	3.9223	3,356.2200	3.3562	(14.432)	0	0	0
2018/02/20	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	EL28	03/05/2018	133.18	Put	Bond Future	3,912.2900	3.9123	3,346.2200	3.3462	(14.469)	0	0	0
2018/02/20	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	EL28	02/08/2018			Bond Future	131.6666	131.6666	132.2434	132.2434	0.438	0.0000	0.0000	0
2018/02/20	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	EL28	02/08/2018	134.93	Put	Bond Future	3,263.4100	3.2634	2,686.5800	2.6866	(17.676)	0	0	0
2018/02/20	EL28	02/08/2018	134.95	Put	Bond Future	3,283.4100	3.2834	2,706.5800	2.7066	(17.568)	0	0	0
2018/02/20	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	EL28	02/08/2018	134.94	Put	Bond Future	3,273.4100	3.2734	2,696.5800	2.6966	(17.622)	0	0	0
2018/02/20	ES33	03/05/2018	11.22	Call	Bond Future	4,876.8600	4.8769	4,883.3200	4.8833	0.132	0	0	0
2018/02/20	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	ES33	03/05/2018			Bond Future	10.4112	79.0049	10.4102	79.0113	(0.010)	0.0000	0.0000	9,466
2018/02/20	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	ES33	03/05/2018	11.20	Call	Bond Future	4,761.7900	4.7618	4,768.2500	4.7682	0.136	0	0	0
2018/02/20	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	ES33	03/05/2018	11.21	Call	Bond Future	4,819.3600	4.8194	4,825.8200	4.8258	0.134	0	0	0
2018/02/20	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	ES33	02/08/2018	11.14	Call	Bond Future	3,850.5000	3.8505	3,857.2900	3.8573	0.176	0	0	0
2018/02/20	ES33	02/08/2018			Bond Future	10.4984	80.4670	10.4973	80.4738	(0.010)	0.0000	0.0000	0
2018/02/20	ES33	02/08/2018	11.15	Call	Bond Future	3,908.2500	3.9082	3,915.0400	3.9150	0.174	0	0	0
2018/02/20	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	ES33	02/08/2018	11.16	Call	Bond Future	3,965.9400	3.9659	3,972.7300	3.9727	0.171	0	0	0
2018/02/20	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/20	ES42	03/05/2018			Bond Future	10.5347	82.6301	10.5594	82.4479	0.235	0.0000	0.0000	7,957
2018/02/20	ES42	02/08/2018			Bond Future	10.6176	84.1591	10.6431	83.9738	0.240	0.0000	0.0000	0
2018/02/20	GOVI	03/05/2018	590.29	Call	GOVI	377,250.0000	37.7250	371,860.0000	37.1860	(1.429)	0	0	0
2018/02/20	GOVI	03/05/2018	590.27	Call	GOVI	377,450.0000	37.7450	372,060.0000	37.2060	(1.428)	0	0	0
2018/02/20	GOVI	03/05/2018			GOVI	628.0150	628.0150	627.4760	627.4760	(0.086)	0.0000	0.0000	616
2018/02/20	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	GOVI	03/05/2018	590.28	Call	GOVI	377,350.0000	37.7350	371,960.0000	37.1960	(1.428)	0	0	0
2018/02/20	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	GOVI	02/08/2018			GOVI	639.6400	639.6400	639.0930	639.0930	(0.086)	0.0000	0.0000	0
2018/02/20	GOVI	02/08/2018	605.71	Call	GOVI	339,300.0000	33.9300	333,830.0000	33.3830	(1.612)	0	0	0
2018/02/20	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	GOVI	02/08/2018	605.72	Call	GOVI	339,200.0000	33.9200	333,730.0000	33.3730	(1.613)	0	0	0
2018/02/20	GOVI	02/08/2018	605.70	Call	GOVI	339,400.0000	33.9400	333,930.0000	33.3930	(1.612)	0	0	0
2018/02/20	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/20	IGOV	03/05/2018			Index Future	252.6420	252.6420	253.9900	253.9900	0.534	0.0000	0.0000	1,146
2018/02/20	IGOV	02/08/2018			Index Future	257.3320	257.3320	258.7050	258.7050	0.534	0.0000	0.0000	0
2018/02/20	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/20	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.9000	99.9000	0.010	0.0000	0.0000	0
2018/02/20	IS01	20/09/2018			Interest Rate Swap	100.0100	100.0100	100.0100	100.0100	0.000	0.0000	0.0000	0
2018/02/20	IS01	20/12/2018			Interest Rate Swap	100.4200	100.4200	100.4200	100.4200	0.000	0.0000	0.0000	0
2018/02/20	IS01	22/03/2019			Interest Rate Swap	99.3900	99.3900	99.4000	99.4000	0.010	0.0000	0.0000	0
2018/02/20	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/20	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/20	IS02	21/09/2018			Interest Rate Swap	98.4800	98.4800	98.4800	98.4800	0.000	0.0000	0.0000	0
2018/02/20	IS02	21/12/2018			Interest Rate Swap	98.8000	98.8000	98.8000	98.8000	0.000	0.0000	0.0000	0
2018/02/20	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1600	99.1600	0.010	0.0000	0.0000	0
2018/02/20	IS02	21/06/2019			Interest Rate Swap	99.4500	99.4500	99.4600	99.4600	0.010	0.0000	0.0000	0
2018/02/20	IS02	20/09/2019			Interest Rate Swap	99.7700	99.7700	99.7900	99.7900	0.020	0.0000	0.0000	0
2018/02/20	IS02	20/12/2019			Interest Rate Swap	100.6500	100.6500	100.6600	100.6600	0.010	0.0000	0.0000	0
2018/02/20	IS02	23/03/2020			Interest Rate Swap	98.3300	98.3300	98.3300	98.3300	0.000	0.0000	0.0000	0
2018/02/20	IS05	17/12/2020			Interest Rate Swap	95.6000	95.6000	95.5800	95.5800	(0.021)	0.0000	0.0000	0
2018/02/20	IS05	16/03/2021			Interest Rate Swap	94.7500	94.7500	94.7300	94.7300	(0.021)	0.0000	0.0000	0
2018/02/20	IS05	15/06/2021			Interest Rate Swap	93.8700	93.8700	93.8500	93.8500	(0.021)	0.0000	0.0000	0
2018/02/20	IS05	21/09/2021			Interest Rate Swap	93.9700	93.9700	93.9400	93.9400	(0.032)	0.0000	0.0000	0
2018/02/20	IS05	21/12/2021			Interest Rate Swap	96.0900	96.0900	96.0700	96.0700	(0.021)	0.0000	0.0000	51
2018/02/20	IS05	15/03/2022			Interest Rate Swap	96.1600	96.1600	96.1300	96.1300	(0.031)	0.0000	0.0000	0
2018/02/20	IS05	21/06/2022			Interest Rate Swap	97.2700	97.2700	97.2500	97.2500	(0.021)	0.0000	0.0000	0
2018/02/20	IS05	20/09/2022			Interest Rate Swap	99.4000	99.4000	99.3900	99.3900	(0.010)	0.0000	0.0000	0
2018/02/20	IS05	20/12/2022			Interest Rate Swap	100.5900	100.5900	100.5800	100.5800	(0.010)	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
2018/02/20	IS05	22/03/2023			Interest Rate Swap	95.6100	95.6100	95.5900	95.5900	(0.021)	0.0000	0.0000	0
2018/02/20	IS10	17/12/2025			Interest Rate Swap	93.3000	93.3000	93.3000	93.3000	0.000	0.0000	0.0000	0
2018/02/20	IS10	16/03/2026			Interest Rate Swap	90.2400	90.2400	90.2400	90.2400	0.000	0.0000	0.0000	0
2018/02/20	IS10	15/06/2026			Interest Rate Swap	88.9200	88.9200	88.9200	88.9200	0.000	0.0000	0.0000	0
2018/02/20	IS10	21/09/2026			Interest Rate Swap	91.0500	91.0500	91.0400	91.0400	(0.011)	0.0000	0.0000	0
2018/02/20	IS10	21/12/2026			Interest Rate Swap	94.8200	94.8200	94.8000	94.8000	(0.021)	0.0000	0.0000	0
2018/02/20	IS10	15/03/2027			Interest Rate Swap	93.3300	93.3300	93.3200	93.3200	(0.011)	0.0000	0.0000	0
2018/02/20	IS10	21/06/2027			Interest Rate Swap	95.3700	95.3700	95.3600	95.3600	(0.010)	0.0000	0.0000	0
2018/02/20	IS10	20/09/2027			Interest Rate Swap	99.0900	99.0900	99.0700	99.0700	(0.020)	0.0000	0.0000	0
2018/02/20	IS10	20/12/2027			Interest Rate Swap	99.4000	99.4000	99.3900	99.3900	(0.010)	0.0000	0.0000	0
2018/02/20	IS10	22/03/2028			Interest Rate Swap	94.5600	94.5600	94.5500	94.5500	(0.011)	0.0000	0.0000	0
2018/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/20	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.1300	92.8700	1.567	0.0000	0.0000	0
2018/02/20	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	7.1000	92.9000	2.158	0.0000	0.0000	2,500
2018/02/20	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9700	93.0300	0.432	0.0000	0.0000	0
2018/02/20	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.8500	93.1500	(1.012)	0.0000	0.0000	0
2018/02/20	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.7600	93.2400	(1.744)	0.0000	0.0000	0
2018/02/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/20	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.7300	93.2700	(2.886)	0.0000	0.0000	35,000
2018/02/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	6.7600	93.2400	(3.429)	0.0000	0.0000	0
2018/02/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	6.8100	93.1900	(3.814)	0.0000	0.0000	0
2018/02/20	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	6.8800	93.1200	(4.045)	0.0000	0.0000	0
2018/02/20	R023	03/05/2018	8.27	Call	Bond Future	3,419.3700	3.4194	3,377.7500	3.3777	(1.217)	0	0	0
2018/02/20	R023	03/05/2018			Bond Future	7.4110	102.7882	7.4215	102.7460	0.142	0.0000	0.0000	66,216
2018/02/20	R023	03/05/2018	8.27	Put	Bond Future	35.4200	0.0354	35.9800	0.0360	1.581	0	0	0
2018/02/20	R023	03/05/2018	8.28	Call	Bond Future	3,456.4200	3.4564	3,414.7600	3.4148	(1.205)	0	0	0
2018/02/20	R023	03/05/2018	8.29	Put	Bond Future	32.4700	0.0325	32.9700	0.0330	1.540	0	0	0
2018/02/20	R023	03/05/2018	8.28	Put	Bond Future	33.9000	0.0339	34.4200	0.0344	1.534	0	0	0
2018/02/20	R023	03/05/2018	8.29	Call	Bond Future	3,493.5400	3.4935	3,451.8600	3.4519	(1.193)	0	0	0
2018/02/20	R023	03/05/2018	9.19	Call	Bond Future	6,856.3800	6.8564	6,814.2000	6.8142	(0.615)	0	0	0
2018/02/20	R023	03/05/2018	9.19	Put	Bond Future	0.2100	0.0002	0.2100	0.0002	0.000	0	0	2,500
2018/02/20	R035	03/05/2018	9.91	Put	Bond Future	413.6300	0.4136	310.4700	0.3105	(24.940)	0	0	0
2018/02/20	R035	03/05/2018	8.75	Put	Bond Future	3,761.8600	3.7619	3,622.6800	3.6227	(3.700)	0	0	0
2018/02/20	R035	03/05/2018			Bond Future	8.9785	100.7517	8.9832	100.7121	0.052	0.0000	0.0000	61,024
2018/02/20	R035	03/05/2018	9.90	Call	Bond Future	7,849.3500	7.8493	7,705.7900	7.7058	(1.829)	0	0	0
2018/02/20	R035	03/05/2018	9.90	Put	Bond Future	422.8000	0.4228	318.7700	0.3188	(24.605)	0	0	0
2018/02/20	R035	03/05/2018	8.75	Call	Bond Future	1,781.6300	1.7816	1,602.9200	1.6029	(10.031)	0	0	1,000
2018/02/20	R035	03/05/2018	9.25	Call	Bond Future	3,839.4400	3.8394	3,693.2800	3.6933	(3.807)	0	0	0

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2018/02/20	R035	03/05/2018	9.25	Put	Bond Future	1,560.7700	1.5608	1,454.1400	1.4541	(6.832)	0	0	1,000
2018/02/20	R035	03/05/2018	9.91	Call	Bond Future	7,916.1400	7.9161	7,773.4500	7.7735	(1.803)	0	0	0
2018/02/20	R035	03/05/2018	9.89	Call	Bond Future	7,782.5600	7.7826	7,638.2300	7.6382	(1.855)	0	0	0
2018/02/20	R035	03/05/2018	9.89	Put	Bond Future	432.0600	0.4321	327.2600	0.3273	(24.256)	0	0	0
2018/02/20	R035	02/08/2018	9.42	Call	Bond Future	5,833.5800	5.8336	5,738.7000	5.7387	(1.626)	0	0	0
2018/02/20	R035	02/08/2018			Bond Future	9.0196	102.6163	9.0243	102.5763	0.053	0.0000	0.0000	3
2018/02/20	R035	02/08/2018	9.42	Put	Bond Future	2,538.0400	2.5380	2,483.1500	2.4831	(2.163)	0	0	0
2018/02/20	R035	02/08/2018	9.44	Put	Bond Future	2,472.8700	2.4729	2,424.7600	2.4248	(1.946)	0	0	0
2018/02/20	R035	02/08/2018	9.43	Call	Bond Future	5,881.1700	5.8812	5,789.4400	5.7894	(1.560)	0	0	0
2018/02/20	R035	02/08/2018	9.44	Call	Bond Future	5,928.7100	5.9287	5,840.6100	5.8406	(1.486)	0	0	0
2018/02/20	R035	02/08/2018	9.43	Put	Bond Future	2,505.4300	2.5054	2,453.6900	2.4537	(2.065)	0	0	0
2018/02/20	R186	03/05/2018	8.92	Call	Bond Future	5,413.2800	5.4133	5,347.2900	5.3473	(1.219)	0	0	0
2018/02/20	R186	03/05/2018	8.91	Put	Bond Future	115.4100	0.1154	116.7500	0.1168	1.161	0	0	0
2018/02/20	R186	03/05/2018	10.14	Put	Bond Future	0.3000	0.0003	0.2900	0.0003	(3.333)	0	0	0
2018/02/20	R186	03/05/2018	8.00	Put	Bond Future	1,710.2300	1.7102	1,740.3400	1.7403	1.761	0	0	0
2018/02/20	R186	03/05/2018	8.69	Call	Bond Future	4,088.7500	4.0888	4,025.2600	4.0253	(1.553)	0	0	0
2018/02/20	R186	03/05/2018	9.72	Put	Bond Future	3.6700	0.0037	3.6200	0.0036	(1.362)	0	0	10,640
2018/02/20	R186	03/05/2018	8.50	Call	Bond Future	3,066.7700	3.0668	3,007.3100	3.0073	(1.939)	0	0	0
2018/02/20	R186	03/05/2018	8.40	Put	Bond Future	608.0300	0.6080	618.9200	0.6189	1.791	0	0	3,500
2018/02/20	R186	03/05/2018	7.85	Call	Bond Future	637.3600	0.6374	609.0800	0.6091	(4.437)	0	0	500
2018/02/20	R186	03/05/2018	8.35	Put	Bond Future	702.6000	0.7026	715.3200	0.7153	1.810	0	0	500
2018/02/20	R186	03/05/2018			Bond Future	8.1031	118.6271	8.1132	118.5599	0.124	0.0000	0.0000	192,829
2018/02/20	R186	03/05/2018	8.93	Call	Bond Future	5,472.2500	5.4723	5,406.2000	5.4062	(1.207)	0	0	0
2018/02/20	R186	03/05/2018	8.93	Put	Bond Future	107.3700	0.1074	108.5800	0.1086	1.127	0	0	0
2018/02/20	R186	03/05/2018	9.30	Put	Bond Future	26.2000	0.0262	26.2500	0.0263	0.191	0	0	0
2018/02/20	R186	03/05/2018	9.30	Call	Bond Future	7,684.5800	7.6846	7,617.3700	7.6174	(0.875)	0	0	1,120
2018/02/20	R186	03/05/2018	10.14	Call	Bond Future	12,633.5800	12.6336	12,566.3100	12.5663	(0.532)	0	0	0
2018/02/20	R186	03/05/2018	7.85	Put	Bond Future	2,348.6400	2.3486	2,387.6200	2.3876	1.660	0	0	0
2018/02/20	R186	03/05/2018	8.92	Put	Bond Future	111.2900	0.1113	112.5600	0.1126	1.141	0	0	0
2018/02/20	R186	03/05/2018	8.91	Call	Bond Future	5,354.4700	5.3545	5,288.5500	5.2886	(1.231)	0	0	0
2018/02/20	R186	03/05/2018	9.19	Put	Bond Future	40.4400	0.0404	40.6500	0.0407	0.519	0	0	0
2018/02/20	R186	03/05/2018	8.00	Call	Bond Future	1,017.0200	1.0170	979.8700	0.9799	(3.653)	0	0	4,745
2018/02/20	R186	03/05/2018	8.69	Put	Bond Future	246.3700	0.2464	250.1400	0.2501	1.530	0	0	0
2018/02/20	R186	03/05/2018	9.72	Call	Bond Future	10,188.8600	10.1889	10,121.5500	10.1215	(0.661)	0	0	0
2018/02/20	R186	03/05/2018	8.50	Put	Bond Future	449.5800	0.4496	457.3800	0.4574	1.735	0	0	3,500
2018/02/20	R186	03/05/2018	8.40	Call	Bond Future	2,573.2200	2.5732	2,516.8500	2.5169	(2.191)	0	0	4,745
2018/02/20	R186	03/05/2018	8.35	Call	Bond Future	2,339.9200	2.3399	2,285.3800	2.2854	(2.331)	0	0	0
2018/02/20	R186	03/05/2018	8.70	Put	Bond Future	238.3800	0.2384	241.9900	0.2420	1.514	0	0	0
2018/02/20	R186	03/05/2018	9.75	Call	Bond Future	10,365.7400	10.3657	10,298.4400	10.2984	(0.649)	0	0	0
2018/02/20	R186	03/05/2018	9.75	Put	Bond Future	3.1100	0.0031	3.0700	0.0031	(1.286)	0	0	3,200
2018/02/20	R186	03/05/2018	9.19	Call	Bond Future	7,023.6800	7.0237	6,956.6300	6.9566	(0.955)	0	0	0
2018/02/20	R186	03/05/2018	8.85	Call	Bond Future	5,003.2600	5.0033	4,937.8200	4.9378	(1.308)	0	0	0
2018/02/20	R186	03/05/2018	8.85	Put	Bond Future	142.8000	0.1428	144.6200	0.1446	1.275	0	0	4,745
2018/02/20	R186	03/05/2018	8.70	Call	Bond Future	4,144.7500	4.1448	4,081.1000	4.0811	(1.536)	0	0	0
2018/02/20	R186	02/08/2018	8.48	Put	Bond Future	1,226.2400	1.2262	1,242.7900	1.2428	1.350	0	0	0
2018/02/20	R186	02/08/2018	8.25	Call	Bond Future	2,559.6500	2.5597	2,514.7100	2.5147	(1.756)	0	0	1,470
2018/02/20	R186	02/08/2018			Bond Future	8.1297	115.5222	8.1401	115.4541	0.128	0.0000	0.0000	191

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
2018/02/20	R186	02/08/2018	8.47	Call	Bond Future	3,442.1000		3.4421	3,390.8000	3.3908	(1.490)	0	0	0
2018/02/20	R186	02/08/2018	8.47	Put	Bond Future	1,246.8300		1.2468	1,263.6400	1.2636	1.348	0	0	0
2018/02/20	R186	02/08/2018	8.48	Call	Bond Future	3,485.1700		3.4852	3,433.6100	3.4336	(1.479)	0	0	0
2018/02/20	R186	02/08/2018	8.25	Put	Bond Future	1,777.0900		1.7771	1,800.2600	1.8003	1.304	0	0	0
2018/02/20	R186	02/08/2018	7.50	Put	Bond Future	4,820.1900		4.8202	4,869.3500	4.8694	1.020	0	0	0
2018/02/20	R186	02/08/2018	8.46	Call	Bond Future	3,399.5400		3.3995	3,348.5100	3.3485	(1.501)	0	0	0
2018/02/20	R186	02/08/2018	8.46	Put	Bond Future	1,267.9800		1.2680	1,285.0600	1.2851	1.347	0	0	0
2018/02/20	R186	02/08/2018	7.50	Call	Bond Future	608.2000		0.6082	589.2500	0.5892	(3.116)	0	0	1,470
2018/02/20	R186	01/11/2018	9.14	Call	Bond Future	6,845.8000		6.8458	6,784.0300	6.7840	(0.902)	0	0	0
2018/02/20	R186	01/11/2018	7.96	Put	Bond Future	3,345.3700		3.3454	3,380.3700	3.3804	1.046	0	0	0
2018/02/20	R186	01/11/2018	8.54	Put	Bond Future	1,695.9200		1.6959	1,715.9800	1.7160	1.183	0	0	0
2018/02/20	R186	01/11/2018			Bond Future	8.1513		117.6957	8.1625	117.6244	0.137	0.0000	0.0000	0
2018/02/20	R186	01/11/2018	8.46	Put	Bond Future	1,873.3800		1.8734	1,895.2500	1.8953	1.167	0	0	0
2018/02/20	R186	01/11/2018	8.46	Call	Bond Future	3,818.1500		3.8181	3,768.6900	3.7687	(1.295)	0	0	5,000
2018/02/20	R186	01/11/2018	8.53	Call	Bond Future	4,097.0600		4.0971	4,046.0100	4.0460	(1.246)	0	0	0
2018/02/20	R186	01/11/2018	8.53	Put	Bond Future	1,717.2800		1.7173	1,737.5600	1.7376	1.181	0	0	0
2018/02/20	R186	01/11/2018	9.14	Put	Bond Future	767.3500		0.7673	776.9100	0.7769	1.246	0	0	5,000
2018/02/20	R186	01/11/2018	7.96	Call	Bond Future	2,117.6300		2.1176	2,081.3000	2.0813	(1.716)	0	0	5,000
2018/02/20	R186	01/11/2018	8.54	Call	Bond Future	4,137.6600		4.1377	4,086.3900	4.0864	(1.239)	0	0	0
2018/02/20	R186	01/11/2018	8.52	Call	Bond Future	4,056.2700		4.0563	4,005.4400	4.0054	(1.253)	0	0	0
2018/02/20	R186	01/11/2018	8.52	Put	Bond Future	1,738.5000		1.7385	1,759.0000	1.7590	1.179	0	0	0
2018/02/20	R197	03/05/2018	304.46	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R197	03/05/2018			Bond Future	303.5422		303.5422	304.1186	304.1186	0.190	0.0000	0.0000	2,388
2018/02/20	R197	03/05/2018	304.44	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R197	03/05/2018	304.44	Put	Bond Future	897.7500		0.8978	321.4200	0.3214	(64.197)	0	0	0
2018/02/20	R197	03/05/2018	304.46	Put	Bond Future	917.7500		0.9178	341.4200	0.3414	(62.798)	0	0	0
2018/02/20	R197	03/05/2018	304.45	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R197	03/05/2018	304.45	Put	Bond Future	907.7500		0.9078	331.4200	0.3314	(63.490)	0	0	0
2018/02/20	R202	03/05/2018	247.48	Put	Bond Future	9,105.9800		9.1060	8,568.8000	8.5688	(5.899)	0	0	0
2018/02/20	R202	03/05/2018	247.47	Call	Bond Future	100.8600		0.1009	126.2300	0.1262	25.154	0	0	0
2018/02/20	R202	03/05/2018			Bond Future	238.4744		238.4744	239.0369	239.0369	0.236	0.0000	0.0000	23,050
2018/02/20	R202	03/05/2018	247.48	Call	Bond Future	100.4200		0.1004	125.6900	0.1257	25.164	0	0	0
2018/02/20	R202	03/05/2018	247.47	Put	Bond Future	9,096.4200		9.0964	8,559.3400	8.5593	(5.904)	0	0	0
2018/02/20	R202	03/05/2018	247.49	Call	Bond Future	99.9700		0.1000	125.1400	0.1251	25.178	0	0	0
2018/02/20	R202	03/05/2018	247.49	Put	Bond Future	9,115.5300		9.1155	8,578.2500	8.5783	(5.894)	0	0	0
2018/02/20	R204	03/05/2018	7.10	Put	Bond Future	5.6000		0.0056	5.8300	0.0058	4.107	0	0	0
2018/02/20	R204	03/05/2018			Bond Future	6.6546		103.8262	6.6640	103.8205	0.141	0.0000	0.0000	22,580
2018/02/20	R204	03/05/2018	7.09	Call	Bond Future	268.6200		0.2686	263.2000	0.2632	(2.018)	0	0	0
2018/02/20	R204	03/05/2018	7.09	Put	Bond Future	5.9700		0.0060	6.2200	0.0062	4.188	0	0	0
2018/02/20	R204	03/05/2018	7.10	Call	Bond Future	274.2700		0.2743	268.8300	0.2688	(1.983)	0	0	0
2018/02/20	R204	03/05/2018	7.08	Call	Bond Future	262.9900		0.2630	257.5900	0.2576	(2.053)	0	0	0
2018/02/20	R204	03/05/2018	7.08	Put	Bond Future	6.3600		0.0064	6.6300	0.0066	4.245	0	0	0
2018/02/20	R207	03/05/2018	7.57	Call	Bond Future	1,442.9700		1.4430	1,423.3200	1.4233	(1.362)	0	0	0
2018/02/20	R207	03/05/2018	7.56	Put	Bond Future	1.0600		0.0011	1.1100	0.0011	4.717	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
2018/02/20	R207	03/05/2018			Bond Future	6.6509	103.1910	6.6633	103.1713	0.187	0.0000	0.0000	47,518
2018/02/20	R207	03/05/2018	7.58	Call	Bond Future	1,458.4400	1.4584	1,438.7900	1.4388	(1.347)	0	0	0
2018/02/20	R207	03/05/2018	7.58	Put	Bond Future	0.9200	0.0009	0.9700	0.0010	5.435	0	0	0
2018/02/20	R207	03/05/2018	7.57	Put	Bond Future	0.9900	0.0010	1.0400	0.0010	5.051	0	0	0
2018/02/20	R207	03/05/2018	7.56	Call	Bond Future	1,427.5000	1.4275	1,407.8500	1.4078	(1.377)	0	0	0
2018/02/20	R208	03/05/2018	7.77	Call	Bond Future	2,044.8300	2.0448	2,016.2700	2.0163	(1.397)	0	0	0
2018/02/20	R208	03/05/2018			Bond Future	6.9707	100.1214	6.9820	100.0925	0.161	0.0000	0.0000	35,947
2018/02/20	R208	03/05/2018	7.77	Put	Bond Future	13.1800	0.0132	13.5500	0.0136	2.807	0	0	0
2018/02/20	R208	03/05/2018	7.78	Call	Bond Future	2,069.2700	2.0693	2,040.6900	2.0407	(1.381)	0	0	0
2018/02/20	R208	03/05/2018	7.79	Put	Bond Future	11.9100	0.0119	12.2400	0.0122	2.771	0	0	0
2018/02/20	R208	03/05/2018	7.78	Put	Bond Future	12.5300	0.0125	12.8800	0.0129	2.793	0	0	0
2018/02/20	R208	03/05/2018	7.79	Call	Bond Future	2,093.7300	2.0937	2,065.1300	2.0651	(1.366)	0	0	0
2018/02/20	R209	03/05/2018	9.85	Put	Bond Future	148.2100	0.1482	143.7900	0.1438	(2.982)	0	0	0
2018/02/20	R209	03/05/2018	10.00	Call	Bond Future	7,021.6000	7.0216	7,021.5800	7.0216	0.000	0	0	0
2018/02/20	R209	03/05/2018	10.73	Call	Bond Future	11,296.6100	11.2966	11,299.4700	11.2995	0.025	0	0	0
2018/02/20	R209	03/05/2018	9.75	Call	Bond Future	5,535.8300	5.5358	5,533.6200	5.5336	(0.040)	0	0	435
2018/02/20	R209	03/05/2018	9.77	Call	Bond Future	5,653.5300	5.6535	5,651.5300	5.6515	(0.035)	0	0	0
2018/02/20	R209	03/05/2018	9.30	Call	Bond Future	3,044.4200	3.0444	3,037.2100	3.0372	(0.237)	0	0	1,321
2018/02/20	R209	03/05/2018			Bond Future	8.9719	76.6069	8.9715	76.6101	(0.005)	0.0000	0.0000	79,423
2018/02/20	R209	03/05/2018	9.85	Call	Bond Future	6,127.0000	6.1270	6,125.7600	6.1258	(0.020)	0	0	0
2018/02/20	R209	03/05/2018	10.73	Put	Bond Future	4.8100	0.0048	4.4900	0.0045	(6.653)	0	0	435
2018/02/20	R209	03/05/2018	10.22	Call	Bond Future	8,334.2200	8.3342	8,335.5100	8.3355	0.015	0	0	0
2018/02/20	R209	03/05/2018	10.22	Put	Bond Future	44.1200	0.0441	42.2300	0.0422	(4.284)	0	0	435
2018/02/20	R209	03/05/2018	9.75	Put	Bond Future	202.0200	0.2020	196.6300	0.1966	(2.668)	0	0	0
2018/02/20	R209	03/05/2018	9.86	Call	Bond Future	6,186.3900	6.1864	6,185.2400	6.1852	(0.019)	0	0	0
2018/02/20	R209	03/05/2018	10.00	Put	Bond Future	91.7200	0.0917	88.5200	0.0885	(3.489)	0	0	11,067
2018/02/20	R209	03/05/2018	9.47	Put	Bond Future	458.6500	0.4587	450.1400	0.4501	(1.855)	0	0	250
2018/02/20	R209	03/05/2018	9.77	Put	Bond Future	190.0200	0.1900	184.8400	0.1848	(2.726)	0	0	250
2018/02/20	R209	03/05/2018	9.30	Put	Bond Future	725.3000	0.7253	714.9100	0.7149	(1.433)	0	0	0
2018/02/20	R209	03/05/2018	8.95	Put	Bond Future	1,685.3900	1.6854	1,672.7700	1.6728	(0.749)	0	0	0
2018/02/20	R209	03/05/2018	9.86	Put	Bond Future	143.5900	0.1436	139.2600	0.1393	(3.016)	0	0	0
2018/02/20	R209	03/05/2018	9.84	Call	Bond Future	6,067.6200	6.0676	6,066.2800	6.0663	(0.022)	0	0	0
2018/02/20	R209	03/05/2018	9.84	Put	Bond Future	152.9300	0.1529	148.4100	0.1484	(2.956)	0	0	0
2018/02/20	R209	03/05/2018	9.19	Put	Bond Future	960.7000	0.9607	949.2800	0.9493	(1.189)	0	0	0
2018/02/20	R209	03/05/2018	9.19	Call	Bond Future	2,513.9500	2.5140	2,505.7100	2.5057	(0.328)	0	0	250
2018/02/20	R209	03/05/2018	9.47	Call	Bond Future	3,938.6800	3.9387	3,933.3500	3.9333	(0.135)	0	0	0
2018/02/20	R209	03/05/2018	8.95	Call	Bond Future	1,526.4900	1.5265	1,517.0500	1.5171	(0.618)	0	0	1,321
2018/02/20	R209	02/08/2018	9.66	Call	Bond Future	5,394.5300	5.3945	5,390.9900	5.3910	(0.066)	0	0	435
2018/02/20	R209	02/08/2018	10.38	Call	Bond Future	9,224.0500	9.2240	9,224.0000	9.2240	(0.001)	0	0	0
2018/02/20	R209	02/08/2018	10.39	Put	Bond Future	263.5000	0.2635	260.0600	0.2601	(1.306)	0	0	0
2018/02/20	R209	02/08/2018			Bond Future	9.0098	78.0246	9.0094	78.0280	(0.005)	0.0000	0.0000	816
2018/02/20	R209	02/08/2018	10.84	Call	Bond Future	11,709.8600	11.7099	11,711.5300	11.7115	0.014	0	0	0
2018/02/20	R209	02/08/2018	10.84	Put	Bond Future	100.0100	0.1000	98.2400	0.0982	(1.770)	0	0	435
2018/02/20	R209	02/08/2018	10.21	Call	Bond Future	8,297.5100	8.2975	8,296.7300	8.2967	(0.009)	0	0	0
2018/02/20	R209	02/08/2018	10.21	Put	Bond Future	364.7500	0.3648	360.5300	0.3605	(1.157)	0	0	435
2018/02/20	R209	02/08/2018	9.66	Put	Bond Future	936.6300	0.9366	929.6500	0.9297	(0.745)	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
2018/02/20	R209	02/08/2018	10.38	Put	Bond Future	268.3500	0.2684	264.8600	0.2649	(1.301)	0	0	0
2018/02/20	R209	02/08/2018	10.39	Call	Bond Future	9,278.6500	9.2787	9,278.6500	9.2787	0.000	0	0	0
2018/02/20	R209	02/08/2018	10.40	Call	Bond Future	9,333.2600	9.3333	9,333.2900	9.3333	0.000	0	0	0
2018/02/20	R209	02/08/2018	10.40	Put	Bond Future	258.7400	0.2587	255.3300	0.2553	(1.318)	0	0	0
2018/02/20	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R209	01/11/2018	9.34	Put	Bond Future	2,354.7500	2.3547	2,347.6800	2.3477	(0.300)	0	0	0
2018/02/20	R209	01/11/2018	1,016.00	Call	Bond Future	75,455.8400	75.4558	75,458.0500	75.4581	0.003	0	0	0
2018/02/20	R209	01/11/2018	9.97	Call	Bond Future	7,273.0400	7.2730	7,269.8500	7.2699	(0.044)	0	0	0
2018/02/20	R209	01/11/2018			Bond Future	9.0464	76.3437	9.0461	76.3459	(0.003)	0.0000	0.0000	0
2018/02/20	R209	01/11/2018	1,016.01	Call	Bond Future	75,455.8400	75.4558	75,458.0500	75.4581	0.003	0	0	0
2018/02/20	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R209	01/11/2018	1,015.99	Call	Bond Future	75,455.8300	75.4558	75,458.0400	75.4580	0.003	0	0	0
2018/02/20	R209	01/11/2018	9.34	Call	Bond Future	4,399.4600	4.3995	4,394.6000	4.3946	(0.110)	0	0	0
2018/02/20	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R209	01/11/2018	9.97	Put	Bond Future	1,106.2100	1.1062	1,100.8100	1.1008	(0.488)	0	0	255
2018/02/20	R209	01/11/2018	10.57	Call	Bond Future	10,285.6200	10.2856	10,284.2700	10.2843	(0.013)	0	0	0
2018/02/20	R209	01/11/2018	10.57	Put	Bond Future	503.5600	0.5036	500.0000	0.5000	(0.707)	0	0	0
2018/02/20	R209	01/11/2018	9.94	Call	Bond Future	7,126.5200	7.1265	7,123.2300	7.1232	(0.046)	0	0	0
2018/02/20	R209	01/11/2018	9.94	Put	Bond Future	1,148.1600	1.1482	1,142.6600	1.1427	(0.479)	0	0	255
2018/02/20	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R210	03/05/2018	191.44	Put	Bond Future	3,939.7800	3.9398	3,125.3000	3.1253	(20.673)	0	0	0
2018/02/20	R210	03/05/2018			Bond Future	187.5002	187.5002	188.3147	188.3147	0.434	0.0000	0.0000	2,159
2018/02/20	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R210	03/05/2018	191.46	Put	Bond Future	3,959.7800	3.9598	3,145.3000	3.1453	(20.569)	0	0	0
2018/02/20	R210	03/05/2018	191.45	Put	Bond Future	3,949.7800	3.9498	3,135.3000	3.1353	(20.621)	0	0	0
2018/02/20	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R212	03/05/2018	154.30	Call	Bond Future	33.9100	0.0339	304.5500	0.3045	798.113	0	0	0
2018/02/20	R212	03/05/2018			Bond Future	154.3339	154.3339	154.6045	154.6045	0.175	0.0000	0.0000	4,755
2018/02/20	R212	03/05/2018	154.28	Call	Bond Future	53.9100	0.0539	324.5500	0.3245	502.022	0	0	0
2018/02/20	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R212	03/05/2018	154.29	Call	Bond Future	43.9100	0.0439	314.5500	0.3145	616.352	0	0	0
2018/02/20	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/20	R213	03/05/2018	9.57	Put	Bond Future	112.7200	0.1127	106.9500	0.1070	(5.119)	0	0	0
2018/02/20	R213	03/05/2018	9.56	Call	Bond Future	6,079.8900	6.0799	6,112.6500	6.1126	0.539	0	0	0
2018/02/20	R213	03/05/2018			Bond Future	8.6634	88.5722	8.6578	88.6109	(0.064)	0.0000	0.0000	45,358
2018/02/20	R213	03/05/2018	9.57	Call	Bond Future	6,139.4000	6.1394	6,172.3000	6.1723	0.536	0	0	0
2018/02/20	R213	03/05/2018	9.56	Put	Bond Future	116.5400	0.1165	110.6300	0.1106	(5.071)	0	0	0
2018/02/20	R213	03/05/2018	9.58	Call	Bond Future	6,198.8900	6.1989	6,231.9400	6.2319	0.533	0	0	0
2018/02/20	R213	03/05/2018	9.58	Put	Bond Future	108.9600	0.1090	103.3400	0.1033	(5.158)	0	0	0
2018/02/20	R213	02/08/2018	9.06	Call	Bond Future	3,847.7400	3.8477	3,867.4800	3.8675	0.513	0	0	0
2018/02/20	R213	02/08/2018	9.05	Put	Bond Future	1,423.6100	1.4236	1,403.4900	1.4035	(1.413)	0	0	0
2018/02/20	R213	02/08/2018			Bond Future	8.6979	90.2115	8.6921	90.2512	(0.066)	0.0000	0.0000	1
2018/02/20	R213	02/08/2018	9.07	Call	Bond Future	3,892.4400	3.8924	3,912.3600	3.9124	0.512	0	0	0
2018/02/20	R213	02/08/2018	9.07	Put	Bond Future	1,380.0600	1.3801	1,360.3000	1.3603	(1.432)	0	0	0

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2018/02/20	R213	02/08/2018	9.06	Put	Bond Future	1,401.5800	1.4016	1,381.6400	1.3816	(1.423)	0	0	0
2018/02/20	R213	02/08/2018	9.05	Call	Bond Future	3,803.4800	3.8035	3,823.0400	3.8230	0.514	0	0	0
2018/02/20	R214	03/05/2018	9.99	Put	Bond Future	142.9300	0.1429	152.1800	0.1522	6.472	0	0	0
2018/02/20	R214	03/05/2018			Bond Future	9.0855	76.4932	9.1106	76.3015	0.276	0.0000	0.0000	47,218
2018/02/20	R214	03/05/2018	9.98	Call	Bond Future	6,529.4800	6.5295	6,347.3000	6.3473	(2.790)	0	0	0
2018/02/20	R214	03/05/2018	9.98	Put	Bond Future	147.4600	0.1475	157.0000	0.1570	6.470	0	0	0
2018/02/20	R214	03/05/2018	9.99	Call	Bond Future	6,591.3100	6.5913	6,408.8400	6.4088	(2.768)	0	0	0
2018/02/20	R214	03/05/2018	9.97	Call	Bond Future	6,467.7200	6.4677	6,285.8300	6.2858	(2.812)	0	0	0
2018/02/20	R214	03/05/2018	9.97	Put	Bond Future	152.1700	0.1522	162.0000	0.1620	6.460	0	0	0
2018/02/20	R248	03/05/2018	10.06	Call	Bond Future	8,916.5000	8.9165	8,585.5800	8.5856	(3.711)	0	0	0
2018/02/20	R248	03/05/2018	10.05	Put	Bond Future	176.0500	0.1761	194.1500	0.1941	10.281	0	0	0
2018/02/20	R248	03/05/2018			Bond Future	9.1005	98.0374	9.1358	97.6889	0.388	0.0000	0.0000	91,985
2018/02/20	R248	03/05/2018	10.07	Call	Bond Future	8,995.0900	8.9951	8,663.6700	8.6637	(3.684)	0	0	0
2018/02/20	R248	03/05/2018	10.07	Put	Bond Future	165.6200	0.1656	182.7100	0.1827	10.319	0	0	0
2018/02/20	R248	03/05/2018	10.06	Put	Bond Future	170.7900	0.1708	188.3800	0.1884	10.299	0	0	0
2018/02/20	R248	03/05/2018	10.05	Call	Bond Future	8,837.8600	8.8379	8,507.4500	8.5075	(3.739)	0	0	0

Total

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