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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2018 TO 23/02/2018

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
2018/02/23	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	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
2018/02/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2025	03/05/2018	133.20	Put	Bond Future	76.0300	0.0760	89.6800	0.0897	17.953	0	0	0
2018/02/23	2025	03/05/2018			Bond Future	133.1240	133.1240	133.1103	133.1103	(0.010)	0.0000	0.0000	1,033
2018/02/23	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2025	03/05/2018	133.22	Put	Bond Future	96.0300	0.0960	109.6800	0.1097	14.214	0	0	0
2018/02/23	2025	03/05/2018	133.21	Put	Bond Future	86.0300	0.0860	99.6800	0.0997	15.867	0	0	0
2018/02/23	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2025	02/08/2018			Bond Future	134.2142	134.2142	134.2008	134.2008	(0.010)	0.0000	0.0000	0
2018/02/23	2025	02/08/2018	136.65	Put	Bond Future	2,435.7500	2.4357	2,449.1800	2.4492	0.551	0	0	0
2018/02/23	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2025	02/08/2018	136.67	Put	Bond Future	2,455.7500	2.4557	2,469.1800	2.4692	0.547	0	0	0
2018/02/23	2025	02/08/2018	136.66	Put	Bond Future	2,445.7500	2.4457	2,459.1800	2.4592	0.549	0	0	0
2018/02/23	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2029	03/05/2018			Bond Future	101.6276	101.6276	101.2158	101.2158	(0.405)	0.0000	0.0000	1,370
2018/02/23	2029	02/08/2018			Bond Future	103.5138	103.5138	103.0946	103.0946	(0.405)	0.0000	0.0000	0
2018/02/23	2030	03/05/2018	9.51	Call	Bond Future	7,087.0300	7.0870	6,981.4500	6.9814	(1.490)	0	0	0
2018/02/23	2030	03/05/2018			Bond Future	8.4825	98.5812	8.4975	98.4737	0.177	0.0000	0.0000	90,395
2018/02/23	2030	03/05/2018	9.49	Call	Bond Future	6,962.8400	6.9628	6,857.4200	6.8574	(1.514)	0	0	0
2018/02/23	2030	03/05/2018	9.49	Put	Bond Future	92.1100	0.0921	94.2600	0.0943	2.334	0	0	0
2018/02/23	2030	03/05/2018	9.51	Put	Bond Future	86.7300	0.0867	88.7200	0.0887	2.294	0	0	0
2018/02/23	2030	03/05/2018	9.50	Call	Bond Future	7,024.9300	7.0249	6,919.4300	6.9194	(1.502)	0	0	0
2018/02/23	2030	03/05/2018	9.50	Put	Bond Future	89.3800	0.0894	91.4500	0.0914	2.316	0	0	0
2018/02/23	2030	02/08/2018	9.46	Put	Bond Future	574.4700	0.5745	586.7100	0.5867	2.131	0	0	0
2018/02/23	2030	02/08/2018	8.51	Call	Bond Future	2,326.7400	2.3267	2,264.3400	2.2643	(2.682)	0	0	7,850
2018/02/23	2030	02/08/2018	8.91	Call	Bond Future	4,049.8800	4.0499	3,968.8500	3.9688	(2.001)	0	0	7,850
2018/02/23	2030	02/08/2018			Bond Future	8.5183	96.3998	8.5338	96.2906	0.182	0.0000	0.0000	127
2018/02/23	2030	02/08/2018	9.46	Call	Bond Future	6,918.2100	6.9182	6,821.3100	6.8213	(1.401)	0	0	0
2018/02/23	2030	02/08/2018	8.51	Put	Bond Future	2,385.1500	2.3851	2,431.8900	2.4319	1.960	0	0	0
2018/02/23	2030	02/08/2018	9.47	Call	Bond Future	6,973.4900	6.9735	6,876.4000	6.8764	(1.392)	0	0	0
2018/02/23	2030	02/08/2018	9.45	Put	Bond Future	583.6100	0.5836	596.0600	0.5961	2.133	0	0	0
2018/02/23	2030	02/08/2018	8.91	Put	Bond Future	1,340.0400	1.3400	1,368.1500	1.3681	2.098	0	0	0
2018/02/23	2030	02/08/2018	9.50	Call	Bond Future	7,139.7700	7.1398	7,042.1100	7.0421	(1.368)	0	0	0
2018/02/23	2030	02/08/2018	9.47	Put	Bond Future	565.4600	0.5655	577.5100	0.5775	2.131	0	0	0
2018/02/23	2030	02/08/2018	9.45	Call	Bond Future	6,863.0100	6.8630	6,766.3200	6.7663	(1.409)	0	0	0
2018/02/23	2030	02/08/2018	9.50	Put	Bond Future	539.2500	0.5392	550.7300	0.5507	2.129	0	0	7,850
2018/02/23	2032	03/05/2018	9.71	Put	Bond Future	113.7800	0.1138	114.0500	0.1140	0.237	0	0	0
2018/02/23	2032	03/05/2018	9.70	Call	Bond Future	7,519.4600	7.5195	7,443.3300	7.4433	(1.012)	0	0	0
2018/02/23	2032	03/05/2018			Bond Future	8.6937	97.3027	8.7035	97.2263	0.113	0.0000	0.0000	62,007

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2018/02/23	2032	03/05/2018	9.71	Call	Bond Future	7,585.6300	7.5856	7,509.4600	7.5095	(1.004)	0	0	0
2018/02/23	2032	03/05/2018	9.70	Put	Bond Future	117.0700	0.1171	117.3800	0.1174	0.265	0	0	0
2018/02/23	2032	03/05/2018	9.72	Call	Bond Future	7,651.8200	7.6518	7,575.6100	7.5756	(0.996)	0	0	0
2018/02/23	2032	03/05/2018	9.72	Put	Bond Future	110.5800	0.1106	110.8100	0.1108	0.208	0	0	0
2018/02/23	2032	02/08/2018	9.67	Call	Bond Future	7,502.4000	7.5024	7,431.7400	7.4317	(0.942)	0	0	0
2018/02/23	2032	02/08/2018	9.66	Put	Bond Future	659.2500	0.6592	666.2200	0.6662	1.057	0	0	0
2018/02/23	2032	02/08/2018			Bond Future	8.7301	99.1032	8.7402	99.0257	0.116	0.0000	0.0000	2
2018/02/23	2032	02/08/2018	9.68	Call	Bond Future	7,561.6400	7.5616	7,490.8500	7.4909	(0.936)	0	0	0
2018/02/23	2032	02/08/2018	9.68	Put	Bond Future	639.2500	0.6392	645.9700	0.6460	1.051	0	0	0
2018/02/23	2032	02/08/2018	9.67	Put	Bond Future	649.1700	0.6492	656.0200	0.6560	1.055	0	0	0
2018/02/23	2032	02/08/2018	9.66	Call	Bond Future	7,443.2400	7.4432	7,372.7000	7.3727	(0.948)	0	0	0
2018/02/23	2033	03/05/2018	107.71	Put	Bond Future	2,881.5700	2.8816	3,294.7600	3.2948	14.339	0	0	0
2018/02/23	2033	03/05/2018			Bond Future	104.8284	104.8284	104.4152	104.4152	(0.394)	0.0000	0.0000	6,055
2018/02/23	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2033	03/05/2018	107.70	Put	Bond Future	2,871.5700	2.8716	3,284.7600	3.2848	14.389	0	0	0
2018/02/23	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2033	03/05/2018	107.69	Put	Bond Future	2,861.5700	2.8616	3,274.7600	3.2748	14.439	0	0	0
2018/02/23	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2033	02/08/2018			Bond Future	106.7740	106.7740	106.3535	106.3535	(0.394)	0.0000	0.0000	0
2018/02/23	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2033	02/08/2018	109.92	Put	Bond Future	3,145.9700	3.1460	3,566.4500	3.5664	13.366	0	0	0
2018/02/23	2033	02/08/2018	109.94	Put	Bond Future	3,165.9700	3.1660	3,586.4500	3.5864	13.281	0	0	0
2018/02/23	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2033	02/08/2018	109.93	Put	Bond Future	3,155.9700	3.1560	3,576.4500	3.5764	13.323	0	0	0
2018/02/23	2037	03/05/2018	9.99	Call	Bond Future	8,965.9100	8.9659	8,965.4000	8.9654	(0.006)	0	0	0
2018/02/23	2037	03/05/2018	9.97	Put	Bond Future	125.6000	0.1256	121.1500	0.1212	(3.543)	0	0	0
2018/02/23	2037	03/05/2018			Bond Future	8.9062	98.5858	8.9057	98.5895	(0.005)	0.0000	0.0000	45,193
2018/02/23	2037	03/05/2018	9.99	Put	Bond Future	118.9900	0.1190	114.7000	0.1147	(3.605)	0	0	0
2018/02/23	2037	03/05/2018	9.97	Call	Bond Future	8,820.7900	8.8208	8,820.1200	8.8201	(0.008)	0	0	0
2018/02/23	2037	03/05/2018	9.98	Put	Bond Future	122.2500	0.1222	117.8800	0.1179	(3.575)	0	0	0
2018/02/23	2037	03/05/2018	9.98	Call	Bond Future	8,893.3600	8.8934	8,892.7700	8.8928	(0.007)	0	0	0
2018/02/23	2037	02/08/2018	9.96	Put	Bond Future	733.3800	0.7334	726.2600	0.7263	(0.971)	0	0	0
2018/02/23	2037	02/08/2018	9.95	Call	Bond Future	8,891.0700	8.8911	8,888.1400	8.8881	(0.033)	0	0	0
2018/02/23	2037	02/08/2018			Bond Future	8.9469	96.1540	8.9464	96.1583	(0.005)	0.0000	0.0000	731
2018/02/23	2037	02/08/2018	9.96	Call	Bond Future	8,956.1700	8.9562	8,953.3000	8.9533	(0.032)	0	0	0
2018/02/23	2037	02/08/2018	9.95	Put	Bond Future	744.0800	0.7441	736.9000	0.7369	(0.965)	0	0	0
2018/02/23	2037	02/08/2018	9.97	Call	Bond Future	9,021.3300	9.0213	9,018.5200	9.0185	(0.031)	0	0	0
2018/02/23	2037	02/08/2018	9.97	Put	Bond Future	722.8400	0.7228	715.7800	0.7158	(0.977)	0	0	0
2018/02/23	2038	03/05/2018	132.28	Put	Bond Future	3,913.6600	3.9137	4,330.5300	4.3305	10.652	0	0	0
2018/02/23	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2038	03/05/2018			Bond Future	128.3663	128.3663	127.9495	127.9495	(0.325)	0.0000	0.0000	8,991
2018/02/23	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2038	03/05/2018	132.27	Put	Bond Future	3,903.6600	3.9037	4,320.5300	4.3205	10.679	0	0	0
2018/02/23	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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2018/02/23	2038	03/05/2018	132.29	Put	Bond Future	3,923.6600	3.9237	4,340.5300	4.3405	10.625	0	0	0
2018/02/23	2038	02/08/2018	134.55	Put	Bond Future	5,354.3100	5.3543	5,778.2900	5.7783	7.918	0	0	0
2018/02/23	2038	02/08/2018			Bond Future	129.1957	129.1957	128.7717	128.7717	(0.328)	0.0000	0.0000	0
2018/02/23	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2038	02/08/2018	134.54	Put	Bond Future	5,344.3100	5.3443	5,768.2900	5.7683	7.933	0	0	0
2018/02/23	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2038	02/08/2018	134.53	Put	Bond Future	5,334.3100	5.3343	5,758.2900	5.7583	7.948	0	0	0
2018/02/23	2040	03/05/2018	10.08	Put	Bond Future	130.1500	0.1302	123.1800	0.1232	(5.355)	0	0	0
2018/02/23	2040	03/05/2018			Bond Future	8.9559	102.8060	8.9504	102.8588	(0.062)	0.0000	0.0000	40,296
2018/02/23	2040	03/05/2018	10.07	Call	Bond Future	9,924.8500	9.9249	9,970.4900	9.9705	0.460	0	0	0
2018/02/23	2040	03/05/2018	10.07	Put	Bond Future	133.5800	0.1336	126.4600	0.1265	(5.330)	0	0	0
2018/02/23	2040	03/05/2018	10.08	Call	Bond Future	10,002.2500	10.0023	10,048.0400	10.0480	0.458	0	0	0
2018/02/23	2040	03/05/2018	10.06	Call	Bond Future	9,847.4700	9.8475	9,892.9700	9.8930	0.462	0	0	0
2018/02/23	2040	03/05/2018	10.06	Put	Bond Future	137.1400	0.1371	129.8800	0.1299	(5.294)	0	0	0
2018/02/23	2040	03/05/2018	10.00	Put	Bond Future	160.3100	0.1603	152.1300	0.1521	(5.103)	0	0	0
2018/02/23	2040	03/05/2018	10.00	Call	Bond Future	9,382.4900	9.3825	9,427.0700	9.4271	0.475	0	0	1,500
2018/02/23	2040	03/05/2018	9.00	Put	Bond Future	1,890.4700	1.8905	1,851.4700	1.8515	(2.063)	0	0	0
2018/02/23	2040	03/05/2018	9.00	Call	Bond Future	2,309.5500	2.3096	2,323.3100	2.3233	0.596	0	0	1,500
2018/02/23	2040	02/08/2018	10.03	Put	Bond Future	785.9400	0.7859	770.8500	0.7708	(1.920)	0	0	0
2018/02/23	2040	02/08/2018	10.04	Call	Bond Future	9,905.2400	9.9052	9,944.5100	9.9445	0.396	0	0	0
2018/02/23	2040	02/08/2018			Bond Future	8.9963	100.2020	8.9906	100.2563	(0.064)	0.0000	0.0000	420
2018/02/23	2040	02/08/2018	10.05	Call	Bond Future	9,975.2300	9.9752	10,014.6400	10.0146	0.395	0	0	0
2018/02/23	2040	02/08/2018	10.05	Put	Bond Future	763.9100	0.7639	749.1100	0.7491	(1.937)	0	0	0
2018/02/23	2040	02/08/2018	10.03	Call	Bond Future	9,835.2900	9.8353	9,874.4100	9.8744	0.398	0	0	0
2018/02/23	2040	02/08/2018	10.04	Put	Bond Future	774.8500	0.7748	759.9100	0.7599	(1.928)	0	0	0
2018/02/23	2044	03/05/2018	10.10	Call	Bond Future	10,101.6800	10.1017	10,148.5500	10.1486	0.464	0	0	0
2018/02/23	2044	03/05/2018	10.09	Put	Bond Future	136.7400	0.1367	129.4500	0.1295	(5.331)	0	0	0
2018/02/23	2044	03/05/2018			Bond Future	8.9849	99.9789	8.9794	100.0329	(0.061)	0.0000	0.0000	23,794
2018/02/23	2044	03/05/2018	10.11	Call	Bond Future	10,179.8500	10.1799	10,226.8600	10.2269	0.462	0	0	0
2018/02/23	2044	03/05/2018	10.11	Put	Bond Future	129.8600	0.1299	122.8600	0.1229	(5.390)	0	0	0
2018/02/23	2044	03/05/2018	10.10	Put	Bond Future	133.2300	0.1332	126.0900	0.1261	(5.359)	0	0	0
2018/02/23	2044	03/05/2018	10.09	Call	Bond Future	10,023.5300	10.0235	10,070.2500	10.0702	0.466	0	0	0
2018/02/23	2044	02/08/2018	10.07	Call	Bond Future	10,135.3000	10.1353	10,175.1700	10.1752	0.393	0	0	0
2018/02/23	2044	02/08/2018			Bond Future	9.0239	97.4478	9.0182	97.5032	(0.063)	0.0000	0.0000	0
2018/02/23	2044	02/08/2018	10.05	Call	Bond Future	9,994.2500	9.9942	10,033.8200	10.0338	0.396	0	0	0
2018/02/23	2044	02/08/2018	10.05	Put	Bond Future	836.9900	0.8370	821.2000	0.8212	(1.887)	0	0	0
2018/02/23	2044	02/08/2018	10.07	Put	Bond Future	814.1200	0.8141	798.6300	0.7986	(1.903)	0	0	0
2018/02/23	2044	02/08/2018	10.06	Call	Bond Future	10,064.8300	10.0648	10,104.5500	10.1046	0.395	0	0	0
2018/02/23	2044	02/08/2018	10.06	Put	Bond Future	825.5500	0.8256	809.9100	0.8099	(1.894)	0	0	0
2018/02/23	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2046	03/05/2018			Bond Future	120.8037	120.8037	120.3142	120.3142	(0.405)	0.0000	0.0000	10,874
2018/02/23	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2046	03/05/2018	127.93	Put	Bond Future	7,126.2800	7.1263	7,615.7700	7.6158	6.869	0	0	0
2018/02/23	2046	03/05/2018	127.95	Put	Bond Future	7,146.2800	7.1463	7,635.7700	7.6358	6.850	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
2018/02/23	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2046	03/05/2018	127.94	Put	Bond Future	7,136.2800	7.1363	7,625.7700	7.6258	6.859	0	0	0
2018/02/23	2046	02/08/2018	128.78	Put	Bond Future	5,734.4600	5.7345	6,232.4800	6.2325	8.685	0	0	0
2018/02/23	2046	02/08/2018			Bond Future	123.0455	123.0455	122.5475	122.5475	(0.405)	0.0000	0.0000	0
2018/02/23	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2046	02/08/2018	128.77	Put	Bond Future	5,724.4600	5.7245	6,222.4800	6.2225	8.700	0	0	0
2018/02/23	2046	02/08/2018	128.79	Put	Bond Future	5,744.4600	5.7445	6,242.4800	6.2425	8.670	0	0	0
2018/02/23	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2050	03/05/2018	135.62	Put	Bond Future	5,551.7400	5.5517	5,563.8800	5.5639	0.219	0	0	0
2018/02/23	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2050	03/05/2018			Bond Future	130.0683	130.0683	130.0561	130.0561	(0.009)	0.0000	0.0000	9,738
2018/02/23	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2050	03/05/2018	135.61	Put	Bond Future	5,541.7400	5.5417	5,553.8800	5.5539	0.219	0	0	0
2018/02/23	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2050	03/05/2018	135.63	Put	Bond Future	5,561.7400	5.5617	5,573.8800	5.5739	0.218	0	0	0
2018/02/23	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2050	02/08/2018	137.54	Put	Bond Future	6,790.5800	6.7906	6,802.5100	6.8025	0.176	0	0	0
2018/02/23	2050	02/08/2018	137.52	Put	Bond Future	6,770.5800	6.7706	6,782.5100	6.7825	0.176	0	0	0
2018/02/23	2050	02/08/2018			Bond Future	130.7494	130.7494	130.7375	130.7375	(0.009)	0.0000	0.0000	0
2018/02/23	2050	02/08/2018	137.53	Put	Bond Future	6,780.5800	6.7806	6,792.5100	6.7925	0.176	0	0	0
2018/02/23	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	AL37	03/05/2018			Index Future	591.8210	591.8210	590.8060	590.8060	(0.172)	0.0000	0.0000	0
2018/02/23	AL37	02/08/2018			Index Future	602.7730	602.7730	601.7410	601.7410	(0.171)	0.0000	0.0000	0
2018/02/23	AL7T	03/05/2018			Index Future	695.1290	695.1290	694.6330	694.6330	(0.071)	0.0000	0.0000	0
2018/02/23	AL7T	02/08/2018			Index Future	707.9920	707.9920	707.4900	707.4900	(0.071)	0.0000	0.0000	0
2018/02/23	ALBI	03/05/2018			Index Future	636.1590	636.1590	635.8610	635.8610	(0.047)	0.0000	0.0000	814
2018/02/23	ALBI	02/08/2018			Index Future	647.9310	647.9310	647.6300	647.6300	(0.046)	0.0000	0.0000	0
2018/02/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	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
2018/02/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	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
2018/02/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/23	EL28	03/05/2018	133.20	Put	Bond Future	2,480.9700	2.4810	3,417.7600	3.4178	37.759	0	0	0
2018/02/23	EL28	03/05/2018			Bond Future	130.7190	130.7190	129.7822	129.7822	(0.717)	0.0000	0.0000	0
2018/02/23	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	EL28	03/05/2018	133.19	Put	Bond Future	2,470.9700	2.4710	3,407.7600	3.4078	37.912	0	0	0
2018/02/23	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	EL28	03/05/2018	133.18	Put	Bond Future	2,460.9700	2.4610	3,397.7600	3.3978	38.066	0	0	0
2018/02/23	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	EL28	02/08/2018			Bond Future	133.1449	133.1449	132.1912	132.1912	(0.716)	0.0000	0.0000	0
2018/02/23	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	EL28	02/08/2018	134.93	Put	Bond Future	1,785.1000	1.7851	2,738.8000	2.7388	53.426	0	0	0
2018/02/23	EL28	02/08/2018	134.95	Put	Bond Future	1,805.1000	1.8051	2,758.8000	2.7588	52.834	0	0	0
2018/02/23	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	EL28	02/08/2018	134.94	Put	Bond Future	1,795.1000	1.7951	2,748.8000	2.7488	53.128	0	0	0
2018/02/23	ES33	03/05/2018	11.22	Call	Bond Future	5,924.6600	5.9247	5,864.6500	5.8647	(1.013)	0	0	0
2018/02/23	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	ES33	03/05/2018			Bond Future	10.2471	80.0527	10.2564	79.9927	0.091	0.0000	0.0000	9,466
2018/02/23	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	ES33	03/05/2018	11.20	Call	Bond Future	5,809.5900	5.8096	5,749.5800	5.7496	(1.033)	0	0	0
2018/02/23	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	ES33	03/05/2018	11.21	Call	Bond Future	5,867.1600	5.8672	5,807.1500	5.8072	(1.023)	0	0	0
2018/02/23	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	ES33	02/08/2018	11.14	Call	Bond Future	4,917.4100	4.9174	4,856.6900	4.8567	(1.235)	0	0	0
2018/02/23	ES33	02/08/2018			Bond Future	10.3288	81.5339	10.3384	81.4732	0.093	0.0000	0.0000	0
2018/02/23	ES33	02/08/2018	11.15	Call	Bond Future	4,975.1600	4.9752	4,914.4400	4.9144	(1.220)	0	0	0
2018/02/23	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	ES33	02/08/2018	11.16	Call	Bond Future	5,032.8500	5.0329	4,972.1300	4.9721	(1.206)	0	0	0
2018/02/23	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/23	ES42	03/05/2018			Bond Future	10.3813	83.7757	10.3804	83.7823	(0.008)	0.0000	0.0000	7,957
2018/02/23	ES42	02/08/2018			Bond Future	10.4593	85.3257	10.4583	85.3327	(0.009)	0.0000	0.0000	0
2018/02/23	GOVI	03/05/2018	590.29	Call	GOVI	427,560.0000	42.7560	423,890.0000	42.3890	(0.858)	0	0	0
2018/02/23	GOVI	03/05/2018	590.27	Call	GOVI	427,760.0000	42.7760	424,090.0000	42.4090	(0.858)	0	0	0
2018/02/23	GOVI	03/05/2018			GOVI	633.0460	633.0460	632.6790	632.6790	(0.058)	0.0000	0.0000	616
2018/02/23	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	GOVI	03/05/2018	590.28	Call	GOVI	427,660.0000	42.7660	423,990.0000	42.3990	(0.858)	0	0	0
2018/02/23	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	GOVI	02/08/2018			GOVI	644.7600	644.7600	644.3890	644.3890	(0.058)	0.0000	0.0000	0
2018/02/23	GOVI	02/08/2018	605.71	Call	GOVI	390,500.0000	39.0500	386,790.0000	38.6790	(0.950)	0	0	0
2018/02/23	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	GOVI	02/08/2018	605.72	Call	GOVI	390,400.0000	39.0400	386,690.0000	38.6690	(0.950)	0	0	0
2018/02/23	GOVI	02/08/2018	605.70	Call	GOVI	390,600.0000	39.0600	386,890.0000	38.6890	(0.950)	0	0	0
2018/02/23	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/23	IGOV	03/05/2018			Index Future	255.8510	255.8510	255.2060	255.2060	(0.252)	0.0000	0.0000	1,145
2018/02/23	IGOV	02/08/2018			Index Future	260.5990	260.5990	259.9440	259.9440	(0.251)	0.0000	0.0000	0
2018/02/23	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/23	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/02/23	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/02/23	IS01	20/12/2018			Interest Rate Swap	100.4300	100.4300	100.4300	100.4300	0.000	0.0000	0.0000	0
2018/02/23	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.3900	99.3900	(0.020)	0.0000	0.0000	0
2018/02/23	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/23	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/02/23	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/02/23	IS02	21/12/2018			Interest Rate Swap	98.8100	98.8100	98.8000	98.8000	(0.010)	0.0000	0.0000	0
2018/02/23	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1500	99.1500	(0.010)	0.0000	0.0000	0
2018/02/23	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4400	99.4400	(0.020)	0.0000	0.0000	0
2018/02/23	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.7500	99.7500	(0.040)	0.0000	0.0000	0
2018/02/23	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6100	100.6100	(0.050)	0.0000	0.0000	0
2018/02/23	IS02	23/03/2020			Interest Rate Swap	98.3400	98.3400	98.2800	98.2800	(0.061)	0.0000	0.0000	0
2018/02/23	IS05	17/12/2020			Interest Rate Swap	95.5600	95.5600	95.5100	95.5100	(0.052)	0.0000	0.0000	0
2018/02/23	IS05	16/03/2021			Interest Rate Swap	94.7000	94.7000	94.6500	94.6500	(0.053)	0.0000	0.0000	0
2018/02/23	IS05	15/06/2021			Interest Rate Swap	93.8000	93.8000	93.7500	93.7500	(0.053)	0.0000	0.0000	0
2018/02/23	IS05	21/09/2021			Interest Rate Swap	93.8800	93.8800	93.8300	93.8300	(0.053)	0.0000	0.0000	0
2018/02/23	IS05	21/12/2021			Interest Rate Swap	95.9900	95.9900	95.9400	95.9400	(0.052)	0.0000	0.0000	51
2018/02/23	IS05	15/03/2022			Interest Rate Swap	96.0400	96.0400	95.9800	95.9800	(0.062)	0.0000	0.0000	0
2018/02/23	IS05	21/06/2022			Interest Rate Swap	97.1400	97.1400	97.0700	97.0700	(0.072)	0.0000	0.0000	0
2018/02/23	IS05	20/09/2022			Interest Rate Swap	99.2600	99.2600	99.1800	99.1800	(0.081)	0.0000	0.0000	0
2018/02/23	IS05	20/12/2022			Interest Rate Swap	100.4200	100.4200	100.3400	100.3400	(0.080)	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
2018/02/23	IS05	22/03/2023			Interest Rate Swap	95.4200	95.4200	95.3300	95.3300	(0.094)	0.0000	0.0000	0
2018/02/23	IS10	17/12/2025			Interest Rate Swap	92.9100	92.9100	92.7600	92.7600	(0.161)	0.0000	0.0000	0
2018/02/23	IS10	16/03/2026			Interest Rate Swap	89.8300	89.8300	89.6700	89.6700	(0.178)	0.0000	0.0000	0
2018/02/23	IS10	15/06/2026			Interest Rate Swap	88.5100	88.5100	88.3500	88.3500	(0.181)	0.0000	0.0000	0
2018/02/23	IS10	21/09/2026			Interest Rate Swap	90.6400	90.6400	90.4800	90.4800	(0.177)	0.0000	0.0000	0
2018/02/23	IS10	21/12/2026			Interest Rate Swap	94.4200	94.4200	94.2600	94.2600	(0.169)	0.0000	0.0000	0
2018/02/23	IS10	15/03/2027			Interest Rate Swap	92.9200	92.9200	92.7700	92.7700	(0.161)	0.0000	0.0000	0
2018/02/23	IS10	21/06/2027			Interest Rate Swap	94.9500	94.9500	94.7900	94.7900	(0.169)	0.0000	0.0000	0
2018/02/23	IS10	20/09/2027			Interest Rate Swap	98.6500	98.6500	98.4900	98.4900	(0.162)	0.0000	0.0000	0
2018/02/23	IS10	20/12/2027			Interest Rate Swap	98.9500	98.9500	98.7800	98.7800	(0.172)	0.0000	0.0000	0
2018/02/23	IS10	22/03/2028			Interest Rate Swap	94.0800	94.0800	93.8900	93.8900	(0.202)	0.0000	0.0000	0
2018/02/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/23	JBAF	20/03/2018			Jibar Tradeable Future	7.0900	92.9100	7.0900	92.9100	0.000	0.0000	0.0000	2,500
2018/02/23	JBAF	18/04/2018			Jibar Tradeable Future	6.9600	93.0400	6.9600	93.0400	0.000	0.0000	0.0000	0
2018/02/23	JBAF	20/06/2018			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2018/02/23	JBAF	19/09/2018			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	0
2018/02/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/23	JBAF	19/12/2018			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	35,000
2018/02/23	JBAF	20/03/2019			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2018/02/23	JBAF	19/06/2019			Jibar Tradeable Future	6.7200	93.2800	6.7200	93.2800	0.000	0.0000	0.0000	0
2018/02/23	JBAF	18/09/2019			Jibar Tradeable Future	6.7900	93.2100	6.7900	93.2100	0.000	0.0000	0.0000	0
2018/02/23	R023	03/05/2018	8.27	Call	Bond Future	3,607.6300	3.6076	3,424.7300	3.4247	(5.070)	0	0	0
2018/02/23	R023	03/05/2018			Bond Future	7.3638	102.9783	7.4109	102.7886	0.640	0.0000	0.0000	66,772
2018/02/23	R023	03/05/2018	8.27	Put	Bond Future	33.5200	0.0335	40.3400	0.0403	20.346	0	0	0
2018/02/23	R023	03/05/2018	8.28	Call	Bond Future	3,644.8600	3.6449	3,461.7000	3.4617	(5.025)	0	0	0
2018/02/23	R023	03/05/2018	8.29	Put	Bond Future	30.9300	0.0309	37.2500	0.0373	20.433	0	0	0
2018/02/23	R023	03/05/2018	8.28	Put	Bond Future	32.1800	0.0322	38.7400	0.0387	20.385	0	0	0
2018/02/23	R023	03/05/2018	8.29	Call	Bond Future	3,682.1600	3.6822	3,498.7600	3.4988	(4.981)	0	0	0
2018/02/23	R023	03/05/2018	9.19	Call	Bond Future	7,046.4800	7.0465	6,856.8100	6.8568	(2.692)	0	0	0
2018/02/23	R023	03/05/2018	9.19	Put	Bond Future	0.1500	0.0002	0.2000	0.0002	33.333	0	0	2,500
2018/02/23	R035	03/05/2018	9.91	Put	Bond Future	177.0400	0.1770	174.0600	0.1741	(1.683)	0	0	0
2018/02/23	R035	03/05/2018	8.75	Put	Bond Future	2,749.3400	2.7493	2,753.2000	2.7532	0.140	0	0	0
2018/02/23	R035	03/05/2018			Bond Future	8.8124	102.1850	8.8171	102.1442	0.053	0.0000	0.0000	66,738
2018/02/23	R035	03/05/2018	9.90	Call	Bond Future	9,042.1900	9.0422	8,998.2800	8.9983	(0.486)	0	0	0
2018/02/23	R035	03/05/2018	9.90	Put	Bond Future	182.2500	0.1823	179.2300	0.1792	(1.657)	0	0	0
2018/02/23	R035	03/05/2018	8.75	Call	Bond Future	2,202.5000	2.2025	2,165.4700	2.1655	(1.681)	0	0	1,000
2018/02/23	R035	03/05/2018	9.25	Call	Bond Future	4,693.7800	4.6938	4,649.2900	4.6493	(0.948)	0	0	0
2018/02/23	R035	03/05/2018	9.25	Put	Bond Future	981.7200	0.9817	978.1200	0.9781	(0.367)	0	0	1,000

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2018/02/23	R035	03/05/2018	9.91	Call	Bond Future	9,112.9400	9.1129	9,069.0700	9.0691	(0.481)	0	0	0
2018/02/23	R035	03/05/2018	9.89	Call	Bond Future	8,971.5000	8.9715	8,927.5500	8.9275	(0.490)	0	0	0
2018/02/23	R035	03/05/2018	9.89	Put	Bond Future	187.6100	0.1876	184.5500	0.1845	(1.631)	0	0	0
2018/02/23	R035	02/08/2018	9.42	Call	Bond Future	6,730.9300	6.7309	6,691.1200	6.6911	(0.591)	0	0	0
2018/02/23	R035	02/08/2018			Bond Future	8.8485	104.0760	8.8533	104.0347	0.054	0.0000	0.0000	3
2018/02/23	R035	02/08/2018	9.42	Put	Bond Future	1,975.6700	1.9757	1,977.1600	1.9772	0.075	0	0	0
2018/02/23	R035	02/08/2018	9.44	Put	Bond Future	1,926.2300	1.9262	1,927.5700	1.9276	0.070	0	0	0
2018/02/23	R035	02/08/2018	9.43	Call	Bond Future	6,786.1600	6.7862	6,746.2700	6.7463	(0.588)	0	0	0
2018/02/23	R035	02/08/2018	9.44	Call	Bond Future	6,841.7900	6.8418	6,801.8300	6.8018	(0.584)	0	0	0
2018/02/23	R035	02/08/2018	9.43	Put	Bond Future	1,950.7000	1.9507	1,952.1100	1.9521	0.072	0	0	0
2018/02/23	R186	03/05/2018	8.92	Call	Bond Future	5,900.3700	5.9004	5,833.3200	5.8333	(1.136)	0	0	0
2018/02/23	R186	03/05/2018	8.91	Put	Bond Future	105.7100	0.1057	106.5400	0.1065	0.785	0	0	0
2018/02/23	R186	03/05/2018	10.14	Put	Bond Future	0.2300	0.0002	0.2200	0.0002	(4.348)	0	0	0
2018/02/23	R186	03/05/2018	8.00	Put	Bond Future	1,410.2500	1.4103	1,436.3500	1.4363	1.851	0	0	0
2018/02/23	R186	03/05/2018	8.69	Call	Bond Future	4,548.7100	4.5487	4,483.5100	4.4835	(1.433)	0	0	0
2018/02/23	R186	03/05/2018	9.72	Put	Bond Future	2.8600	0.0029	2.8100	0.0028	(1.748)	0	0	10,640
2018/02/23	R186	03/05/2018	8.50	Call	Bond Future	3,484.4800	3.4845	3,422.4300	3.4224	(1.781)	0	0	0
2018/02/23	R186	03/05/2018	8.40	Put	Bond Future	494.8600	0.4949	503.1800	0.5032	1.681	0	0	3,500
2018/02/23	R186	03/05/2018	7.85	Call	Bond Future	765.1500	0.7652	732.6800	0.7327	(4.244)	0	0	500
2018/02/23	R186	03/05/2018	8.35	Put	Bond Future	569.2700	0.5693	579.1300	0.5791	1.732	0	0	500
2018/02/23	R186	03/05/2018			Bond Future	8.0293	119.1231	8.0393	119.0552	0.126	0.0000	0.0000	201,450
2018/02/23	R186	03/05/2018	8.93	Call	Bond Future	5,960.0000	5.9600	5,892.9000	5.8929	(1.126)	0	0	0
2018/02/23	R186	03/05/2018	8.93	Put	Bond Future	99.1500	0.0991	99.8900	0.0999	0.746	0	0	0
2018/02/23	R186	03/05/2018	9.30	Put	Bond Future	23.7900	0.0238	23.7400	0.0237	(0.210)	0	0	0
2018/02/23	R186	03/05/2018	9.30	Call	Bond Future	8,178.1400	8.1781	8,110.2500	8.1102	(0.830)	0	0	1,120
2018/02/23	R186	03/05/2018	10.14	Call	Bond Future	13,129.4800	13.1295	13,061.6300	13.0616	(0.517)	0	0	0
2018/02/23	R186	03/05/2018	7.85	Put	Bond Future	1,980.4600	1.9805	2,015.8300	2.0158	1.786	0	0	0
2018/02/23	R186	03/05/2018	8.92	Put	Bond Future	102.4100	0.1024	103.2000	0.1032	0.771	0	0	0
2018/02/23	R186	03/05/2018	8.91	Call	Bond Future	5,840.7400	5.8407	5,773.7300	5.7737	(1.147)	0	0	0
2018/02/23	R186	03/05/2018	9.19	Put	Bond Future	38.9200	0.0389	38.9500	0.0390	0.077	0	0	0
2018/02/23	R186	03/05/2018	8.00	Call	Bond Future	1,213.0100	1.2130	1,171.2700	1.1713	(3.441)	0	0	4,745
2018/02/23	R186	03/05/2018	8.69	Put	Bond Future	210.3600	0.2104	213.0000	0.2130	1.255	0	0	0
2018/02/23	R186	03/05/2018	9.72	Call	Bond Future	10,684.0200	10.6840	10,616.1300	10.6161	(0.635)	0	0	0
2018/02/23	R186	03/05/2018	8.50	Put	Bond Future	371.3200	0.3713	377.1100	0.3771	1.559	0	0	3,500
2018/02/23	R186	03/05/2018	8.40	Call	Bond Future	2,956.0200	2.9560	2,896.5000	2.8965	(2.014)	0	0	4,745
2018/02/23	R186	03/05/2018	8.35	Call	Bond Future	2,702.5600	2.7026	2,644.5800	2.6446	(2.145)	0	0	0
2018/02/23	R186	03/05/2018	8.70	Put	Bond Future	204.0400	0.2040	206.5600	0.2066	1.235	0	0	0
2018/02/23	R186	03/05/2018	9.75	Call	Bond Future	10,861.0200	10.8610	10,793.1300	10.7931	(0.625)	0	0	0
2018/02/23	R186	03/05/2018	9.75	Put	Bond Future	2.4200	0.0024	2.3700	0.0024	(2.066)	0	0	3,200
2018/02/23	R186	03/05/2018	9.19	Call	Bond Future	7,518.1300	7.5181	7,450.3200	7.4503	(0.902)	0	0	0
2018/02/23	R186	03/05/2018	8.85	Call	Bond Future	5,484.4400	5.4844	5,417.7900	5.4178	(1.215)	0	0	0
2018/02/23	R186	03/05/2018	8.85	Put	Bond Future	128.0100	0.1280	129.2000	0.1292	0.930	0	0	4,745
2018/02/23	R186	03/05/2018	8.70	Call	Bond Future	4,606.3800	4.6064	4,541.0600	4.5411	(1.418)	0	0	0
2018/02/23	R186	02/08/2018	8.48	Put	Bond Future	1,072.0200	1.0720	1,086.6400	1.0866	1.364	0	0	0
2018/02/23	R186	02/08/2018	8.25	Call	Bond Future	2,827.6400	2.8276	2,779.8900	2.7799	(1.689)	0	0	1,470
2018/02/23	R186	02/08/2018			Bond Future	8.0526	116.0271	8.0631	115.9584	0.130	0.0000	0.0000	191
2018/02/23	R186	02/08/2018	8.47	Call	Bond Future	3,789.6500	3.7896	3,735.8800	3.7359	(1.419)	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
2018/02/23	R186	02/08/2018	8.47	Put	Bond Future	1,089.5200		1.0895	1,104.3800	1.1044	1.364	0	0	0
2018/02/23	R186	02/08/2018	8.48	Call	Bond Future	3,835.8100		3.8358	3,781.8000	3.7818	(1.408)	0	0	0
2018/02/23	R186	02/08/2018	8.25	Put	Bond Future	1,540.2200		1.5402	1,561.1000	1.5611	1.356	0	0	0
2018/02/23	R186	02/08/2018	7.50	Put	Bond Future	4,343.6000		4.3436	4,392.0000	4.3920	1.114	0	0	0
2018/02/23	R186	02/08/2018	8.46	Call	Bond Future	3,743.4200		3.7434	3,689.9000	3.6899	(1.430)	0	0	0
2018/02/23	R186	02/08/2018	8.46	Put	Bond Future	1,107.0000		1.1070	1,122.1100	1.1221	1.365	0	0	0
2018/02/23	R186	02/08/2018	7.50	Call	Bond Future	636.4700		0.6365	616.2400	0.6162	(3.178)	0	0	1,470
2018/02/23	R186	01/11/2018	9.14	Call	Bond Future	7,309.2700		7.3093	7,246.1700	7.2462	(0.863)	0	0	0
2018/02/23	R186	01/11/2018	7.96	Put	Bond Future	2,969.4300		2.9694	3,002.7300	3.0027	1.121	0	0	0
2018/02/23	R186	01/11/2018	8.54	Put	Bond Future	1,504.3200		1.5043	1,522.6500	1.5226	1.218	0	0	0
2018/02/23	R186	01/11/2018			Bond Future	8.0708		118.2101	8.0821	118.1383	0.139	0.0000	0.0000	0
2018/02/23	R186	01/11/2018	8.46	Put	Bond Future	1,656.4800		1.6565	1,676.5500	1.6766	1.212	0	0	0
2018/02/23	R186	01/11/2018	8.46	Call	Bond Future	4,115.6900		4.1157	4,063.9400	4.0639	(1.257)	0	0	5,000
2018/02/23	R186	01/11/2018	8.53	Call	Bond Future	4,417.1100		4.4171	4,363.8300	4.3638	(1.206)	0	0	0
2018/02/23	R186	01/11/2018	8.53	Put	Bond Future	1,522.8900		1.5229	1,541.4300	1.5414	1.217	0	0	0
2018/02/23	R186	01/11/2018	9.14	Put	Bond Future	716.3800		0.7164	725.1000	0.7251	1.217	0	0	5,000
2018/02/23	R186	01/11/2018	7.96	Call	Bond Future	2,256.1300		2.2561	2,217.6100	2.2176	(1.707)	0	0	5,000
2018/02/23	R186	01/11/2018	8.54	Call	Bond Future	4,460.5000		4.4605	4,407.0100	4.4070	(1.199)	0	0	0
2018/02/23	R186	01/11/2018	8.52	Call	Bond Future	4,373.5200		4.3735	4,320.4500	4.3205	(1.213)	0	0	0
2018/02/23	R186	01/11/2018	8.52	Put	Bond Future	1,541.3100		1.5413	1,560.0600	1.5601	1.216	0	0	0
2018/02/23	R197	03/05/2018	304.46	Call	Bond Future	1,509.8100		1.5098	1,171.6500	1.1717	(22.398)	0	0	0
2018/02/23	R197	03/05/2018			Bond Future	305.9698		305.9698	305.6317	305.6317	(0.111)	0.0000	0.0000	2,388
2018/02/23	R197	03/05/2018	304.44	Call	Bond Future	1,529.8100		1.5298	1,191.6500	1.1917	(22.105)	0	0	0
2018/02/23	R197	03/05/2018	304.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R197	03/05/2018	304.46	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R197	03/05/2018	304.45	Call	Bond Future	1,519.8100		1.5198	1,181.6500	1.1817	(22.250)	0	0	0
2018/02/23	R197	03/05/2018	304.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R202	03/05/2018	247.48	Put	Bond Future	7,550.1100		7.5501	8,384.6100	8.3846	11.053	0	0	0
2018/02/23	R202	03/05/2018	247.47	Call	Bond Future	191.2900		0.1913	124.0500	0.1240	(35.151)	0	0	0
2018/02/23	R202	03/05/2018			Bond Future	240.1204		240.1204	239.2189	239.2189	(0.375)	0.0000	0.0000	23,064
2018/02/23	R202	03/05/2018	247.48	Call	Bond Future	190.5000		0.1905	123.5000	0.1235	(35.171)	0	0	0
2018/02/23	R202	03/05/2018	247.47	Put	Bond Future	7,540.9000		7.5409	8,375.1600	8.3752	11.063	0	0	0
2018/02/23	R202	03/05/2018	247.49	Call	Bond Future	189.7200		0.1897	122.9500	0.1229	(35.194)	0	0	0
2018/02/23	R202	03/05/2018	247.49	Put	Bond Future	7,559.3300		7.5593	8,394.0600	8.3941	11.042	0	0	0
2018/02/23	R204	03/05/2018	7.10	Put	Bond Future	0.6200		0.0006	0.1000	0.0001	(83.871)	0	0	0
2018/02/23	R204	03/05/2018			Bond Future	6.3841		103.9900	6.2173	104.0913	(2.614)	0.0000	0.0000	22,152
2018/02/23	R204	03/05/2018	7.09	Call	Bond Future	427.0800		0.4271	527.8500	0.5278	23.595	0	0	0
2018/02/23	R204	03/05/2018	7.09	Put	Bond Future	0.6500		0.0007	0.1100	0.0001	(83.077)	0	0	0
2018/02/23	R204	03/05/2018	7.10	Call	Bond Future	433.0700		0.4331	533.8600	0.5339	23.273	0	0	0
2018/02/23	R204	03/05/2018	7.08	Call	Bond Future	421.1200		0.4211	521.8400	0.5218	23.917	0	0	0
2018/02/23	R204	03/05/2018	7.08	Put	Bond Future	0.7100		0.0007	0.1200	0.0001	(83.099)	0	0	0
2018/02/23	R207	03/05/2018	7.57	Call	Bond Future	1,718.2100		1.7182	1,644.8400	1.6448	(4.270)	0	0	0
2018/02/23	R207	03/05/2018	7.56	Put	Bond Future	0.4200		0.0004	0.5800	0.0006	38.095	0	0	0
2018/02/23	R207	03/05/2018			Bond Future	6.4770		103.4669	6.5233	103.3933	0.715	0.0000	0.0000	25,979

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
2018/02/23	R207	03/05/2018	7.58	Call	Bond Future	1,733.7300	1.7337	1,660.3500	1.6603	(4.232)	0	0	0
2018/02/23	R207	03/05/2018	7.58	Put	Bond Future	0.3700	0.0004	0.5200	0.0005	40.541	0	0	0
2018/02/23	R207	03/05/2018	7.57	Put	Bond Future	0.3900	0.0004	0.5500	0.0006	41.026	0	0	0
2018/02/23	R207	03/05/2018	7.56	Call	Bond Future	1,702.7000	1.7027	1,629.3300	1.6293	(4.309)	0	0	0
2018/02/23	R208	03/05/2018	7.77	Call	Bond Future	2,379.5000	2.3795	2,214.9400	2.2149	(6.916)	0	0	0
2018/02/23	R208	03/05/2018			Bond Future	6.8388	100.4617	6.9038	100.2940	0.950	0.0000	0.0000	36,397
2018/02/23	R208	03/05/2018	7.77	Put	Bond Future	7.5500	0.0076	10.7000	0.0107	41.722	0	0	0
2018/02/23	R208	03/05/2018	7.78	Call	Bond Future	2,404.2500	2.4043	2,239.5600	2.2396	(6.850)	0	0	0
2018/02/23	R208	03/05/2018	7.79	Put	Bond Future	6.8900	0.0069	9.7700	0.0098	41.800	0	0	0
2018/02/23	R208	03/05/2018	7.78	Put	Bond Future	7.2100	0.0072	10.2300	0.0102	41.886	0	0	0
2018/02/23	R208	03/05/2018	7.79	Call	Bond Future	2,429.0100	2.4290	2,264.1800	2.2642	(6.786)	0	0	0
2018/02/23	R209	03/05/2018	9.85	Put	Bond Future	102.6100	0.1026	102.8100	0.1028	0.195	0	0	0
2018/02/23	R209	03/05/2018	10.00	Call	Bond Future	8,170.8900	8.1709	8,098.1300	8.0981	(0.890)	0	0	0
2018/02/23	R209	03/05/2018	10.73	Call	Bond Future	12,468.4200	12.4684	12,395.7000	12.3957	(0.583)	0	0	0
2018/02/23	R209	03/05/2018	9.75	Call	Bond Future	6,643.0900	6.6431	6,571.0200	6.5710	(1.085)	0	0	435
2018/02/23	R209	03/05/2018	9.77	Call	Bond Future	6,765.4200	6.7654	6,693.2600	6.6933	(1.067)	0	0	0
2018/02/23	R209	03/05/2018	9.30	Call	Bond Future	3,954.9100	3.9549	3,887.9900	3.8880	(1.692)	0	0	1,321
2018/02/23	R209	03/05/2018			Bond Future	8.8115	77.7805	8.8213	77.7079	0.112	0.0000	0.0000	80,834
2018/02/23	R209	03/05/2018	9.85	Call	Bond Future	7,255.0300	7.2550	7,182.5800	7.1826	(0.999)	0	0	0
2018/02/23	R209	03/05/2018	10.73	Put	Bond Future	2.9900	0.0030	2.9200	0.0029	(2.341)	0	0	435
2018/02/23	R209	03/05/2018	10.22	Call	Bond Future	9,492.4700	9.4925	9,419.6100	9.4196	(0.768)	0	0	0
2018/02/23	R209	03/05/2018	10.22	Put	Bond Future	28.7400	0.0287	28.5300	0.0285	(0.731)	0	0	435
2018/02/23	R209	03/05/2018	9.75	Put	Bond Future	135.6500	0.1356	136.2300	0.1362	0.428	0	0	0
2018/02/23	R209	03/05/2018	9.86	Call	Bond Future	7,316.2000	7.3162	7,243.7200	7.2437	(0.991)	0	0	0
2018/02/23	R209	03/05/2018	10.00	Put	Bond Future	67.3800	0.0674	67.2700	0.0673	(0.163)	0	0	11,067
2018/02/23	R209	03/05/2018	9.47	Put	Bond Future	293.2600	0.2933	296.1200	0.2961	0.975	0	0	250
2018/02/23	R209	03/05/2018	9.77	Put	Bond Future	128.2800	0.1283	128.7700	0.1288	0.382	0	0	250
2018/02/23	R209	03/05/2018	9.30	Put	Bond Future	462.1600	0.4622	467.8900	0.4679	1.240	0	0	0
2018/02/23	R209	03/05/2018	8.95	Put	Bond Future	1,118.3400	1.1183	1,135.8800	1.1359	1.568	0	0	0
2018/02/23	R209	03/05/2018	9.86	Put	Bond Future	99.7700	0.0998	99.9400	0.0999	0.170	0	0	0
2018/02/23	R209	03/05/2018	9.84	Call	Bond Future	7,193.8100	7.1938	7,121.3900	7.1214	(1.007)	0	0	0
2018/02/23	R209	03/05/2018	9.84	Put	Bond Future	105.4900	0.1055	105.7200	0.1057	0.218	0	0	0
2018/02/23	R209	03/05/2018	9.19	Put	Bond Future	615.2000	0.6152	623.6800	0.6237	1.378	0	0	0
2018/02/23	R209	03/05/2018	9.19	Call	Bond Future	3,342.0800	3.3421	3,277.9100	3.2779	(1.920)	0	0	250
2018/02/23	R209	03/05/2018	9.47	Call	Bond Future	4,946.9200	4.9469	4,877.1300	4.8771	(1.411)	0	0	0
2018/02/23	R209	03/05/2018	8.95	Call	Bond Future	2,133.0700	2.1331	2,077.9600	2.0780	(2.584)	0	0	1,321
2018/02/23	R209	02/08/2018	9.66	Call	Bond Future	6,435.9500	6.4360	6,370.4700	6.3705	(1.017)	0	0	435
2018/02/23	R209	02/08/2018	10.38	Call	Bond Future	10,371.4100	10.3714	10,299.6700	10.2997	(0.692)	0	0	0
2018/02/23	R209	02/08/2018	10.39	Put	Bond Future	216.0200	0.2160	217.8600	0.2179	0.852	0	0	0
2018/02/23	R209	02/08/2018			Bond Future	8.8450	79.2197	8.8550	79.1460	0.114	0.0000	0.0000	816
2018/02/23	R209	02/08/2018	10.84	Call	Bond Future	12,883.7200	12.8837	12,810.6300	12.8106	(0.567)	0	0	0
2018/02/23	R209	02/08/2018	10.84	Put	Bond Future	78.7900	0.0788	79.3400	0.0793	0.698	0	0	435
2018/02/23	R209	02/08/2018	10.21	Call	Bond Future	9,441.2700	9.4413	9,370.4400	9.3704	(0.750)	0	0	0
2018/02/23	R209	02/08/2018	10.21	Put	Bond Future	313.4300	0.3134	316.2400	0.3162	0.897	0	0	435
2018/02/23	R209	02/08/2018	9.66	Put	Bond Future	782.9700	0.7830	791.1300	0.7911	1.042	0	0	0
2018/02/23	R209	02/08/2018	10.38	Put	Bond Future	220.6300	0.2206	222.5300	0.2225	0.861	0	0	0

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2018/02/23	R209	02/08/2018	10.39	Call	Bond Future	10,426.2500	10.4263	10,354.4500	10.3544	(0.689)	0	0	0
2018/02/23	R209	02/08/2018	10.40	Call	Bond Future	10,481.0800	10.4811	10,409.2500	10.4092	(0.685)	0	0	0
2018/02/23	R209	02/08/2018	10.40	Put	Bond Future	211.4800	0.2115	213.2900	0.2133	0.856	0	0	0
2018/02/23	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R209	01/11/2018	9.34	Put	Bond Future	1,953.2300	1.9532	1,972.2600	1.9723	0.974	0	0	0
2018/02/23	R209	01/11/2018	1,016.00	Call	Bond Future	76,673.5600	76.6736	76,597.2000	76.5972	(0.100)	0	0	0
2018/02/23	R209	01/11/2018	9.97	Call	Bond Future	8,365.1800	8.3652	8,298.0500	8.2980	(0.802)	0	0	0
2018/02/23	R209	01/11/2018			Bond Future	8.8769	77.5614	8.8874	77.4851	0.118	0.0000	0.0000	0
2018/02/23	R209	01/11/2018	1,016.01	Call	Bond Future	76,673.5600	76.6736	76,597.2000	76.5972	(0.100)	0	0	0
2018/02/23	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R209	01/11/2018	1,015.99	Call	Bond Future	76,673.5500	76.6735	76,597.1900	76.5972	(0.100)	0	0	0
2018/02/23	R209	01/11/2018	9.34	Call	Bond Future	5,215.6600	5.2157	5,158.3300	5.1583	(1.099)	0	0	0
2018/02/23	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R209	01/11/2018	9.97	Put	Bond Future	980.6300	0.9806	989.8600	0.9899	0.941	0	0	0
2018/02/23	R209	01/11/2018	10.57	Call	Bond Future	11,423.9700	11.4240	11,351.6100	11.3516	(0.633)	0	0	0
2018/02/23	R209	01/11/2018	10.57	Put	Bond Future	424.1900	0.4242	428.1900	0.4282	0.943	0	0	0
2018/02/23	R209	01/11/2018	9.94	Call	Bond Future	8,209.3900	8.2094	8,142.6000	8.1426	(0.814)	0	0	0
2018/02/23	R209	01/11/2018	9.94	Put	Bond Future	1,013.3100	1.0133	1,022.8800	1.0229	0.944	0	0	0
2018/02/23	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R210	03/05/2018	191.44	Put	Bond Future	1,861.3600	1.8614	3,219.0600	3.2191	72.941	0	0	0
2018/02/23	R210	03/05/2018			Bond Future	189.5786	189.5786	188.2209	188.2209	(0.716)	0.0000	0.0000	2,159
2018/02/23	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R210	03/05/2018	191.46	Put	Bond Future	1,881.3600	1.8814	3,239.0600	3.2391	72.166	0	0	0
2018/02/23	R210	03/05/2018	191.45	Put	Bond Future	1,871.3600	1.8714	3,229.0600	3.2291	72.552	0	0	0
2018/02/23	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R212	03/05/2018	154.30	Call	Bond Future	1,157.0900	1.1571	1,139.4900	1.1395	(1.521)	0	0	0
2018/02/23	R212	03/05/2018			Bond Future	155.4571	155.4571	155.4395	155.4395	(0.011)	0.0000	0.0000	4,755
2018/02/23	R212	03/05/2018	154.28	Call	Bond Future	1,177.0900	1.1771	1,159.4900	1.1595	(1.495)	0	0	0
2018/02/23	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R212	03/05/2018	154.29	Call	Bond Future	1,167.0900	1.1671	1,149.4900	1.1495	(1.508)	0	0	0
2018/02/23	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/23	R213	03/05/2018	9.57	Put	Bond Future	94.7300	0.0947	96.9000	0.0969	2.291	0	0	0
2018/02/23	R213	03/05/2018	9.56	Call	Bond Future	6,758.1000	6.7581	6,654.8500	6.6549	(1.528)	0	0	0
2018/02/23	R213	03/05/2018			Bond Future	8.5640	89.2694	8.5790	89.1639	0.175	0.0000	0.0000	45,747
2018/02/23	R213	03/05/2018	9.57	Call	Bond Future	6,818.6000	6.8186	6,715.2700	6.7153	(1.515)	0	0	0
2018/02/23	R213	03/05/2018	9.56	Put	Bond Future	97.5600	0.0976	99.8100	0.0998	2.306	0	0	0
2018/02/23	R213	03/05/2018	9.58	Call	Bond Future	6,879.1000	6.8791	6,775.6800	6.7757	(1.503)	0	0	0
2018/02/23	R213	03/05/2018	9.58	Put	Bond Future	91.9800	0.0920	94.0600	0.0941	2.261	0	0	0
2018/02/23	R213	02/08/2018	9.06	Call	Bond Future	4,355.0200	4.3550	4,272.7400	4.2727	(1.889)	0	0	0
2018/02/23	R213	02/08/2018	9.05	Put	Bond Future	1,216.9800	1.2170	1,242.2400	1.2422	2.076	0	0	0
2018/02/23	R213	02/08/2018			Bond Future	8.5953	90.9214	8.6107	90.8142	0.179	0.0000	0.0000	1
2018/02/23	R213	02/08/2018	9.07	Call	Bond Future	4,403.4900	4.4035	4,320.8600	4.3209	(1.876)	0	0	0
2018/02/23	R213	02/08/2018	9.07	Put	Bond Future	1,181.2300	1.1812	1,205.7900	1.2058	2.079	0	0	0
2018/02/23	R213	02/08/2018	9.06	Put	Bond Future	1,198.9800	1.1990	1,223.8900	1.2239	2.078	0	0	0

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2018/02/23	R213	02/08/2018	9.05	Call	Bond Future	4,306.7300	4.3067	4,224.8000	4.2248	(1.902)	0	0	0
2018/02/23	R214	03/05/2018	9.99	Put	Bond Future	117.1800	0.1172	113.1100	0.1131	(3.473)	0	0	0
2018/02/23	R214	03/05/2018			Bond Future	8.9354	77.6565	8.9350	77.6596	(0.004)	0.0000	0.0000	47,218
2018/02/23	R214	03/05/2018	9.98	Call	Bond Future	7,665.6200	7.6656	7,664.5300	7.6645	(0.014)	0	0	0
2018/02/23	R214	03/05/2018	9.98	Put	Bond Future	120.3400	0.1203	116.1900	0.1162	(3.449)	0	0	0
2018/02/23	R214	03/05/2018	9.99	Call	Bond Future	7,728.8200	7.7288	7,727.8100	7.7278	(0.013)	0	0	0
2018/02/23	R214	03/05/2018	9.97	Call	Bond Future	7,602.4300	7.6024	7,601.2600	7.6013	(0.015)	0	0	0
2018/02/23	R214	03/05/2018	9.97	Put	Bond Future	123.6200	0.1236	119.3900	0.1194	(3.422)	0	0	0
2018/02/23	R248	03/05/2018	10.06	Call	Bond Future	10,303.0100	10.3030	10,350.7300	10.3507	0.463	0	0	0
2018/02/23	R248	03/05/2018	10.05	Put	Bond Future	158.5600	0.1586	150.3700	0.1504	(5.165)	0	0	0
2018/02/23	R248	03/05/2018			Bond Future	8.9606	99.4401	8.9551	99.4958	(0.061)	0.0000	0.0000	91,404
2018/02/23	R248	03/05/2018	10.07	Call	Bond Future	10,382.8700	10.3829	10,430.7400	10.4307	0.461	0	0	0
2018/02/23	R248	03/05/2018	10.07	Put	Bond Future	150.7000	0.1507	142.8200	0.1428	(5.229)	0	0	0
2018/02/23	R248	03/05/2018	10.06	Put	Bond Future	154.6000	0.1546	146.5700	0.1466	(5.194)	0	0	0
2018/02/23	R248	03/05/2018	10.05	Call	Bond Future	10,223.0700	10.2231	10,270.6300	10.2706	0.465	0	0	0
<b>Total</b>													<b>1179897</b>