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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2018 TO 12/03/2018

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
2018/03/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	2025	03/05/2018	133.21	Call	Bond Future	85.1600	0.0852	87.1500	0.0871	2.337	0	0	0
2018/03/12	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2025	03/05/2018			Bond Future	133.2952	133.2952	133.2972	133.2972	0.001	0.0000	0.0000	1,033
2018/03/12	2025	03/05/2018	133.22	Call	Bond Future	75.1600	0.0752	77.1500	0.0771	2.648	0	0	0
2018/03/12	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2025	03/05/2018	133.20	Call	Bond Future	95.1600	0.0952	97.1500	0.0971	2.091	0	0	0
2018/03/12	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2025	02/08/2018			Bond Future	134.3876	134.3876	134.3883	134.3883	0.001	0.0000	0.0000	0
2018/03/12	2025	02/08/2018	136.65	Put	Bond Future	2,262.4100	2.2624	2,261.6800	2.2617	(0.032)	0	0	0
2018/03/12	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2025	02/08/2018	136.67	Put	Bond Future	2,282.4100	2.2824	2,281.6800	2.2817	(0.032)	0	0	0
2018/03/12	2025	02/08/2018	136.66	Put	Bond Future	2,272.4100	2.2724	2,271.6800	2.2717	(0.032)	0	0	0
2018/03/12	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2029	03/05/2018			Bond Future	100.5887	100.5887	100.5910	100.5910	0.002	0.0000	0.0000	1,370
2018/03/12	2029	02/08/2018			Bond Future	102.4547	102.4547	102.4562	102.4562	0.001	0.0000	0.0000	0
2018/03/12	2030	03/05/2018	9.51	Call	Bond Future	6,765.1500	6.7651	6,795.1000	6.7951	0.443	0	0	0
2018/03/12	2030	03/05/2018			Bond Future	8.5229	98.2922	8.5174	98.3312	(0.064)	0.0000	0.0000	90,182
2018/03/12	2030	03/05/2018	9.49	Call	Bond Future	6,639.6300	6.6396	6,669.0600	6.6691	0.443	0	0	0
2018/03/12	2030	03/05/2018	9.49	Put	Bond Future	57.9400	0.0579	48.3800	0.0484	(16.500)	0	0	0
2018/03/12	2030	03/05/2018	9.51	Put	Bond Future	53.8900	0.0539	44.8500	0.0449	(16.775)	0	0	0
2018/03/12	2030	03/05/2018	9.50	Call	Bond Future	6,702.3900	6.7024	6,732.0800	6.7321	0.443	0	0	0
2018/03/12	2030	03/05/2018	9.50	Put	Bond Future	55.8800	0.0559	46.5800	0.0466	(16.643)	0	0	0
2018/03/12	2030	02/08/2018	9.46	Put	Bond Future	534.7100	0.5347	513.0500	0.5130	(4.051)	0	0	0
2018/03/12	2030	02/08/2018	8.51	Call	Bond Future	2,056.4700	2.0565	2,052.6800	2.0527	(0.184)	0	0	7,850
2018/03/12	2030	02/08/2018	8.91	Call	Bond Future	3,731.6500	3.7317	3,736.1400	3.7361	0.120	0	0	7,850
2018/03/12	2030	02/08/2018			Bond Future	8.5602	96.1045	8.5546	96.1439	(0.065)	0.0000	0.0000	127
2018/03/12	2030	02/08/2018	9.46	Call	Bond Future	6,583.2500	6.5833	6,600.9300	6.6009	0.269	0	0	0
2018/03/12	2030	02/08/2018	8.51	Put	Bond Future	2,410.0800	2.4101	2,366.9500	2.3669	(1.790)	0	0	0
2018/03/12	2030	02/08/2018	9.47	Call	Bond Future	6,638.5800	6.6386	6,656.4800	6.6565	0.270	0	0	0
2018/03/12	2030	02/08/2018	9.45	Put	Bond Future	543.8100	0.5438	521.9300	0.5219	(4.023)	0	0	0
2018/03/12	2030	02/08/2018	8.91	Put	Bond Future	1,317.0100	1.3170	1,282.1600	1.2822	(2.646)	0	0	0
2018/03/12	2030	02/08/2018	9.50	Call	Bond Future	6,805.0500	6.8050	6,823.6000	6.8236	0.273	0	0	0
2018/03/12	2030	02/08/2018	9.47	Put	Bond Future	525.7500	0.5258	504.3100	0.5043	(4.078)	0	0	0
2018/03/12	2030	02/08/2018	9.45	Call	Bond Future	6,528.0100	6.5280	6,545.4700	6.5455	0.267	0	0	0
2018/03/12	2030	02/08/2018	9.50	Put	Bond Future	499.7300	0.4997	478.9400	0.4789	(4.160)	0	0	7,850
2018/03/12	2032	03/05/2018	9.71	Put	Bond Future	70.4900	0.0705	59.1500	0.0592	(16.087)	0	0	0
2018/03/12	2032	03/05/2018	9.70	Call	Bond Future	7,206.1400	7.2061	7,237.0600	7.2371	0.429	0	0	0
2018/03/12	2032	03/05/2018			Bond Future	8.7284	97.0335	8.7229	97.0761	(0.063)	0.0000	0.0000	61,647

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2018/03/12	2032	03/05/2018	9.71	Call	Bond Future	7,273.1300	7.2731	7,304.3500	7.3043	0.429	0	0	0
2018/03/12	2032	03/05/2018	9.70	Put	Bond Future	72.9600	0.0730	61.3200	0.0613	(15.954)	0	0	0
2018/03/12	2032	03/05/2018	9.72	Call	Bond Future	7,340.1400	7.3401	7,371.6500	7.3716	0.429	0	0	0
2018/03/12	2032	03/05/2018	9.72	Put	Bond Future	68.1100	0.0681	57.0600	0.0571	(16.224)	0	0	0
2018/03/12	2032	02/08/2018	9.67	Call	Bond Future	7,202.4900	7.2025	7,220.8200	7.2208	0.254	0	0	0
2018/03/12	2032	02/08/2018	9.66	Put	Bond Future	634.3900	0.6344	609.4800	0.6095	(3.927)	0	0	0
2018/03/12	2032	02/08/2018			Bond Future	8.7660	98.8282	8.7604	98.8712	(0.064)	0.0000	0.0000	2
2018/03/12	2032	02/08/2018	9.68	Call	Bond Future	7,261.6300	7.2616	7,280.2000	7.2802	0.256	0	0	0
2018/03/12	2032	02/08/2018	9.68	Put	Bond Future	614.1900	0.6142	589.7600	0.5898	(3.978)	0	0	0
2018/03/12	2032	02/08/2018	9.67	Put	Bond Future	624.2100	0.6242	599.5400	0.5995	(3.952)	0	0	0
2018/03/12	2032	02/08/2018	9.66	Call	Bond Future	7,143.4300	7.1434	7,161.5200	7.1615	0.253	0	0	0
2018/03/12	2033	03/05/2018	107.71	Put	Bond Future	4,599.7700	4.5998	4,597.1600	4.5972	(0.057)	0	0	0
2018/03/12	2033	03/05/2018			Bond Future	103.1102	103.1102	103.1128	103.1128	0.003	0.0000	0.0000	6,055
2018/03/12	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2033	03/05/2018	107.70	Put	Bond Future	4,589.7700	4.5898	4,587.1600	4.5872	(0.057)	0	0	0
2018/03/12	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2033	03/05/2018	107.69	Put	Bond Future	4,579.7700	4.5798	4,577.1600	4.5772	(0.057)	0	0	0
2018/03/12	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2033	02/08/2018			Bond Future	105.0232	105.0232	105.0247	105.0247	0.001	0.0000	0.0000	0
2018/03/12	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2033	02/08/2018	109.92	Put	Bond Future	4,896.8500	4.8969	4,895.2900	4.8953	(0.032)	0	0	0
2018/03/12	2033	02/08/2018	109.94	Put	Bond Future	4,916.8500	4.9169	4,915.2900	4.9153	(0.032)	0	0	0
2018/03/12	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2033	02/08/2018	109.93	Put	Bond Future	4,906.8500	4.9069	4,905.2900	4.9053	(0.032)	0	0	0
2018/03/12	2037	03/05/2018	9.99	Call	Bond Future	8,032.4600	8.0325	7,980.3500	7.9803	(0.649)	0	0	0
2018/03/12	2037	03/05/2018	9.97	Put	Bond Future	112.8000	0.1128	100.3500	0.1004	(11.037)	0	0	0
2018/03/12	2037	03/05/2018			Bond Future	9.0117	97.6653	9.0163	97.6251	0.051	0.0000	0.0000	48,150
2018/03/12	2037	03/05/2018	9.99	Put	Bond Future	106.0100	0.1060	94.0600	0.0941	(11.273)	0	0	0
2018/03/12	2037	03/05/2018	9.97	Call	Bond Future	7,887.5200	7.8875	7,834.9100	7.8349	(0.667)	0	0	0
2018/03/12	2037	03/05/2018	9.98	Put	Bond Future	109.3500	0.1094	97.1600	0.0972	(11.148)	0	0	0
2018/03/12	2037	03/05/2018	9.98	Call	Bond Future	7,959.9900	7.9600	7,907.6400	7.9076	(0.658)	0	0	0
2018/03/12	2037	02/08/2018	9.96	Put	Bond Future	771.8000	0.7718	757.3300	0.7573	(1.875)	0	0	0
2018/03/12	2037	02/08/2018	9.95	Call	Bond Future	7,992.3000	7.9923	7,936.4400	7.9364	(0.699)	0	0	0
2018/03/12	2037	02/08/2018			Bond Future	9.0557	95.2157	9.0606	95.1744	0.053	0.0000	0.0000	731
2018/03/12	2037	02/08/2018	9.96	Call	Bond Future	8,056.2700	8.0563	8,000.4700	8.0005	(0.693)	0	0	0
2018/03/12	2037	02/08/2018	9.95	Put	Bond Future	783.6300	0.7836	769.1000	0.7691	(1.854)	0	0	0
2018/03/12	2037	02/08/2018	9.97	Call	Bond Future	8,120.3100	8.1203	8,064.5700	8.0646	(0.686)	0	0	0
2018/03/12	2037	02/08/2018	9.97	Put	Bond Future	760.1400	0.7601	745.7300	0.7457	(1.896)	0	0	0
2018/03/12	2038	03/05/2018	132.28	Put	Bond Future	7,282.0400	7.2820	7,278.5500	7.2786	(0.048)	0	0	0
2018/03/12	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2038	03/05/2018			Bond Future	124.9980	124.9980	125.0015	125.0015	0.003	0.0000	0.0000	8,991
2018/03/12	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2038	03/05/2018	132.27	Put	Bond Future	7,272.0400	7.2720	7,268.5500	7.2686	(0.048)	0	0	0
2018/03/12	2038	03/05/2018	132.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/03/12	2038	03/05/2018	132.29	Put	Bond Future	7,292.0400	7.2920	7,288.5500	7.2886	(0.048)	0	0	0
2018/03/12	2038	02/08/2018	134.55	Put	Bond Future	8,785.9900	8.7860	8,783.8500	8.7838	(0.024)	0	0	0
2018/03/12	2038	02/08/2018			Bond Future	125.7640	125.7640	125.7661	125.7661	0.002	0.0000	0.0000	0
2018/03/12	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2038	02/08/2018	134.54	Put	Bond Future	8,775.9900	8.7760	8,773.8500	8.7738	(0.024)	0	0	0
2018/03/12	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2038	02/08/2018	134.53	Put	Bond Future	8,765.9900	8.7660	8,763.8500	8.7638	(0.024)	0	0	0
2018/03/12	2040	03/05/2018	10.08	Put	Bond Future	110.9000	0.1109	98.2100	0.0982	(11.443)	0	0	0
2018/03/12	2040	03/05/2018			Bond Future	9.0767	101.6643	9.0814	101.6209	0.051	0.0000	0.0000	39,345
2018/03/12	2040	03/05/2018	10.07	Call	Bond Future	8,763.8700	8.7639	8,707.4800	8.7075	(0.643)	0	0	0
2018/03/12	2040	03/05/2018	10.07	Put	Bond Future	114.3300	0.1143	101.3800	0.1014	(11.327)	0	0	0
2018/03/12	2040	03/05/2018	8.50	Put	Bond Future	5,843.4200	5.8434	5,862.4700	5.8625	0.326	0	0	0
2018/03/12	2040	03/05/2018	8.50	Call	Bond Future	200.6700	0.2007	176.2800	0.1763	(12.154)	0	0	1,011
2018/03/12	2040	03/05/2018	10.08	Call	Bond Future	8,841.2700	8.8413	8,785.1400	8.7851	(0.635)	0	0	0
2018/03/12	2040	03/05/2018	10.06	Call	Bond Future	8,686.5000	8.6865	8,629.8500	8.6299	(0.652)	0	0	0
2018/03/12	2040	03/05/2018	10.06	Put	Bond Future	117.9000	0.1179	104.6900	0.1047	(11.204)	0	0	0
2018/03/12	2040	03/05/2018	10.00	Put	Bond Future	141.5100	0.1415	126.6700	0.1267	(10.487)	0	0	0
2018/03/12	2040	03/05/2018	10.00	Call	Bond Future	8,221.9600	8.2220	8,163.6800	8.1637	(0.709)	0	0	1,500
2018/03/12	2040	03/05/2018	9.00	Put	Bond Future	2,222.8200	2.2228	2,196.8200	2.1968	(1.170)	0	0	0
2018/03/12	2040	03/05/2018	9.00	Call	Bond Future	1,500.1700	1.5002	1,430.7300	1.4307	(4.629)	0	0	1,239
2018/03/12	2040	02/08/2018	10.04	Call	Bond Future	8,836.1000	8.8361	8,775.1500	8.7751	(0.690)	0	0	0
2018/03/12	2040	02/08/2018	10.03	Put	Bond Future	882.2400	0.8822	865.8600	0.8659	(1.857)	0	0	0
2018/03/12	2040	02/08/2018			Bond Future	9.1208	99.0383	9.1256	98.9937	0.053	0.0000	0.0000	420
2018/03/12	2040	02/08/2018	10.05	Call	Bond Future	8,904.3800	8.9044	8,843.4900	8.8435	(0.684)	0	0	0
2018/03/12	2040	02/08/2018	10.05	Put	Bond Future	856.7500	0.8567	840.5000	0.8405	(1.897)	0	0	0
2018/03/12	2040	02/08/2018	10.04	Put	Bond Future	869.4000	0.8694	853.0900	0.8531	(1.876)	0	0	0
2018/03/12	2040	02/08/2018	10.03	Call	Bond Future	8,767.9000	8.7679	8,706.8800	8.7069	(0.696)	0	0	0
2018/03/12	2044	03/05/2018	10.10	Call	Bond Future	8,738.7700	8.7388	8,679.6600	8.6797	(0.676)	0	0	0
2018/03/12	2044	03/05/2018	10.09	Put	Bond Future	139.8100	0.1398	124.8300	0.1248	(10.715)	0	0	0
2018/03/12	2044	03/05/2018			Bond Future	9.1262	98.6134	9.1308	98.5690	0.051	0.0000	0.0000	23,617
2018/03/12	2044	03/05/2018	10.11	Call	Bond Future	8,815.3800	8.8154	8,756.6200	8.7566	(0.667)	0	0	0
2018/03/12	2044	03/05/2018	10.11	Put	Bond Future	130.8700	0.1309	116.5200	0.1165	(10.965)	0	0	0
2018/03/12	2044	03/05/2018	10.10	Put	Bond Future	135.8000	0.1358	121.1000	0.1211	(10.825)	0	0	0
2018/03/12	2044	03/05/2018	10.09	Call	Bond Future	8,661.1200	8.6611	8,601.7300	8.6017	(0.686)	0	0	0
2018/03/12	2044	02/08/2018	10.07	Call	Bond Future	8,845.1400	8.8451	8,782.7700	8.7828	(0.705)	0	0	0
2018/03/12	2044	02/08/2018			Bond Future	9.1692	96.0561	9.1741	96.0106	0.053	0.0000	0.0000	0
2018/03/12	2044	02/08/2018	10.05	Call	Bond Future	8,708.1800	8.7082	8,645.6800	8.6457	(0.718)	0	0	0
2018/03/12	2044	02/08/2018	10.05	Put	Bond Future	942.5700	0.9426	925.6600	0.9257	(1.794)	0	0	0
2018/03/12	2044	02/08/2018	10.07	Put	Bond Future	915.6100	0.9156	898.8300	0.8988	(1.833)	0	0	0
2018/03/12	2044	02/08/2018	10.06	Call	Bond Future	8,776.6200	8.7766	8,714.1900	8.7142	(0.711)	0	0	0
2018/03/12	2044	02/08/2018	10.06	Put	Bond Future	928.9900	0.9290	912.1500	0.9122	(1.813)	0	0	0
2018/03/12	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2046	03/05/2018			Bond Future	117.5322	117.5322	117.7672	117.7672	0.200	0.0000	0.0000	10,874
2018/03/12	2046	03/05/2018	127.93	Call	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/12	2046	03/05/2018	127.93	Put	Bond Future	10,397.8500		10.3979	10,162.8300	10.1628	(2.260)	0	0	0
2018/03/12	2046	03/05/2018	127.95	Put	Bond Future	10,417.8500		10.4179	10,182.8300	10.1828	(2.256)	0	0	0
2018/03/12	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2046	03/05/2018	127.94	Put	Bond Future	10,407.8500		10.4079	10,172.8300	10.1728	(2.258)	0	0	0
2018/03/12	2046	02/08/2018	128.78	Put	Bond Future	9,067.4000		9.0674	8,829.2300	8.8292	(2.627)	0	0	0
2018/03/12	2046	02/08/2018			Bond Future	119.7126		119.7126	119.9508	119.9508	0.199	0.0000	0.0000	0
2018/03/12	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2046	02/08/2018	128.77	Put	Bond Future	9,057.4000		9.0574	8,819.2300	8.8192	(2.630)	0	0	0
2018/03/12	2046	02/08/2018	128.79	Put	Bond Future	9,077.4000		9.0774	8,839.2300	8.8392	(2.624)	0	0	0
2018/03/12	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2050	03/05/2018	135.62	Put	Bond Future	11,331.9800		11.3320	11,327.9900	11.3280	(0.035)	0	0	0
2018/03/12	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2050	03/05/2018			Bond Future	124.2880		124.2880	124.2920	124.2920	0.003	0.0000	0.0000	9,788
2018/03/12	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2050	03/05/2018	135.61	Put	Bond Future	11,321.9800		11.3220	11,317.9900	11.3180	(0.035)	0	0	0
2018/03/12	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2050	03/05/2018	135.63	Put	Bond Future	11,341.9800		11.3420	11,337.9900	11.3380	(0.035)	0	0	0
2018/03/12	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2050	02/08/2018	137.54	Put	Bond Future	12,678.9100		12.6789	12,676.5000	12.6765	(0.019)	0	0	0
2018/03/12	2050	02/08/2018	137.52	Put	Bond Future	12,658.9100		12.6589	12,656.5000	12.6565	(0.019)	0	0	0
2018/03/12	2050	02/08/2018			Bond Future	124.8611		124.8611	124.8635	124.8635	0.002	0.0000	0.0000	0
2018/03/12	2050	02/08/2018	137.53	Put	Bond Future	12,668.9100		12.6689	12,666.5000	12.6665	(0.019)	0	0	0
2018/03/12	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	AL37	03/05/2018			Index Future	590.9700		590.9700	591.0740	591.0740	0.018	0.0000	0.0000	0
2018/03/12	AL37	02/08/2018			Index Future	601.9010		601.9010	602.0050	602.0050	0.017	0.0000	0.0000	0
2018/03/12	AL7T	03/05/2018			Index Future	693.2390		693.2390	693.5030	693.5030	0.038	0.0000	0.0000	0
2018/03/12	AL7T	02/08/2018			Index Future	706.0620		706.0620	706.3290	706.3290	0.038	0.0000	0.0000	0
2018/03/12	ALBI	03/05/2018			Index Future	631.9940		631.9940	632.0360	632.0360	0.007	0.0000	0.0000	814
2018/03/12	ALBI	02/08/2018			Index Future	643.6840		643.6840	643.7250	643.7250	0.006	0.0000	0.0000	0
2018/03/12	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C023	28/02/2023			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/12	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/12	EL28	03/05/2018	133.20	Put	Bond Future	4,161.0200		4.1610	3,927.5700	3.9276	(5.610)	0	0	0
2018/03/12	EL28	03/05/2018			Bond Future	129.0390		129.0390	129.2724	129.2724	0.181	0.0000	0.0000	0
2018/03/12	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	EL28	03/05/2018	133.19	Put	Bond Future	4,151.0200		4.1510	3,917.5700	3.9176	(5.624)	0	0	0
2018/03/12	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	EL28	03/05/2018	133.18	Put	Bond Future	4,141.0200		4.1410	3,907.5700	3.9076	(5.637)	0	0	0
2018/03/12	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	EL28	02/08/2018			Bond Future	131.4328		131.4328	131.6692	131.6692	0.180	0.0000	0.0000	0
2018/03/12	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	EL28	02/08/2018	134.93	Put	Bond Future	3,497.2300		3.4972	3,260.7500	3.2607	(6.762)	0	0	0
2018/03/12	EL28	02/08/2018	134.95	Put	Bond Future	3,517.2300		3.5172	3,280.7500	3.2807	(6.723)	0	0	0
2018/03/12	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	EL28	02/08/2018	134.94	Put	Bond Future	3,507.2300		3.5072	3,270.7500	3.2707	(6.743)	0	0	0
2018/03/12	ES33	03/05/2018	11.22	Call	Bond Future	5,264.0700		5.2641	5,269.9300	5.2699	0.111	0	0	0
2018/03/12	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	ES33	03/05/2018			Bond Future	10.3502		79.3921	10.3493	79.3980	(0.009)	0.0000	0.0000	9,466
2018/03/12	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	ES33	03/05/2018	11.20	Call	Bond Future	5,149.0000		5.1490	5,154.8600	5.1549	0.114	0	0	0
2018/03/12	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	ES33	03/05/2018	11.21	Call	Bond Future	5,206.5700		5.2066	5,212.4300	5,2124	0.113	0	0	0
2018/03/12	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	ES33	02/08/2018	11.14	Call	Bond Future	4,244.0500		4.2440	4,249.7000	4,2497	0.133	0	0	0
2018/03/12	ES33	02/08/2018			Bond Future	10.4354		80.8606	10.4345	80.8662	(0.009)	0.0000	0.0000	0
2018/03/12	ES33	02/08/2018	11.15	Call	Bond Future	4,301.8000		4.3018	4,307.4500	4,3075	0.131	0	0	0
2018/03/12	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	ES33	02/08/2018	11.16	Call	Bond Future	4,359.4900		4.3595	4,365.1400	4,3651	0.130	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
2018/03/12	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	ES42	03/05/2018			Bond Future	10.4805	83.0320	10.4847	83.0007	0.040	0.0000	0.0000	7,957
2018/03/12	ES42	02/08/2018			Bond Future	10.5617	84.5677	10.5661	84.5355	0.042	0.0000	0.0000	0
2018/03/12	GOVI	03/05/2018	590.29	Call	GOVI	390,900.0000	39.0900	391,780.0000	39.1780	0.225	0	0	0
2018/03/12	GOVI	03/05/2018	590.27	Call	GOVI	391,100.0000	39.1100	391,980.0000	39.1980	0.225	0	0	0
2018/03/12	GOVI	03/05/2018			GOVI	629.3800	629.3800	629.4680	629.4680	0.014	0.0000	0.0000	612
2018/03/12	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	GOVI	03/05/2018	590.28	Call	GOVI	391,000.0000	39.1000	391,880.0000	39.1880	0.225	0	0	0
2018/03/12	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	GOVI	02/08/2018			GOVI	641.0210	641.0210	641.1100	641.1100	0.014	0.0000	0.0000	0
2018/03/12	GOVI	02/08/2018	605.71	Call	GOVI	353,110.0000	35.3110	354,000.0000	35.4000	0.252	0	0	0
2018/03/12	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	GOVI	02/08/2018	605.72	Call	GOVI	353,010.0000	35.3010	353,900.0000	35.3900	0.252	0	0	0
2018/03/12	GOVI	02/08/2018	605.70	Call	GOVI	353,210.0000	35.3210	354,100.0000	35.4100	0.252	0	0	0
2018/03/12	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/12	IGOV	03/05/2018			Index Future	251.9800	251.9800	252.0850	252.0850	0.042	0.0000	0.0000	1,128
2018/03/12	IGOV	02/08/2018			Index Future	256.6550	256.6550	256.7600	256.7600	0.041	0.0000	0.0000	0
2018/03/12	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/12	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/03/12	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/12	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4400	100.4400	0.000	0.0000	0.0000	0
2018/03/12	IS01	22/03/2019			Interest Rate Swap	99.4100	99.4100	99.4000	99.4000	(0.010)	0.0000	0.0000	0
2018/03/12	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/12	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/12	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/03/12	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2018/03/12	IS02	15/03/2019			Interest Rate Swap	99.1600	99.1600	99.1500	99.1500	(0.010)	0.0000	0.0000	0
2018/03/12	IS02	21/06/2019			Interest Rate Swap	99.4700	99.4700	99.4600	99.4600	(0.010)	0.0000	0.0000	0
2018/03/12	IS02	20/09/2019			Interest Rate Swap	99.7900	99.7900	99.7800	99.7800	(0.010)	0.0000	0.0000	0
2018/03/12	IS02	20/12/2019			Interest Rate Swap	100.6600	100.6600	100.6400	100.6400	(0.020)	0.0000	0.0000	0
2018/03/12	IS02	23/03/2020			Interest Rate Swap	98.3200	98.3200	98.3000	98.3000	(0.020)	0.0000	0.0000	0
2018/03/12	IS05	17/12/2020			Interest Rate Swap	95.5700	95.5700	95.5700	95.5700	0.000	0.0000	0.0000	0
2018/03/12	IS05	16/03/2021			Interest Rate Swap	94.7200	94.7200	94.7200	94.7200	0.000	0.0000	0.0000	0
2018/03/12	IS05	15/06/2021			Interest Rate Swap	93.8300	93.8300	93.8300	93.8300	0.000	0.0000	0.0000	0
2018/03/12	IS05	21/09/2021			Interest Rate Swap	93.9200	93.9200	93.9200	93.9200	0.000	0.0000	0.0000	0
2018/03/12	IS05	21/12/2021			Interest Rate Swap	96.0400	96.0400	96.0400	96.0400	0.000	0.0000	0.0000	51
2018/03/12	IS05	15/03/2022			Interest Rate Swap	96.1000	96.1000	96.1000	96.1000	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
2018/03/12	IS05	21/06/2022			Interest Rate Swap	97.2100	97.2100	97.2200	97.2200	0.010	0.0000	0.0000	0
2018/03/12	IS05	20/09/2022			Interest Rate Swap	99.3400	99.3400	99.3600	99.3600	0.020	0.0000	0.0000	0
2018/03/12	IS05	20/12/2022			Interest Rate Swap	100.5200	100.5200	100.5400	100.5400	0.020	0.0000	0.0000	0
2018/03/12	IS05	22/03/2023			Interest Rate Swap	95.5300	95.5300	95.5600	95.5600	0.031	0.0000	0.0000	0
2018/03/12	IS10	17/12/2025			Interest Rate Swap	93.1300	93.1300	93.1700	93.1700	0.043	0.0000	0.0000	0
2018/03/12	IS10	16/03/2026			Interest Rate Swap	90.0600	90.0600	90.1100	90.1100	0.056	0.0000	0.0000	0
2018/03/12	IS10	15/06/2026			Interest Rate Swap	88.7400	88.7400	88.7900	88.7900	0.056	0.0000	0.0000	0
2018/03/12	IS10	21/09/2026			Interest Rate Swap	90.8600	90.8600	90.9100	90.9100	0.055	0.0000	0.0000	0
2018/03/12	IS10	21/12/2026			Interest Rate Swap	94.6300	94.6300	94.6800	94.6800	0.053	0.0000	0.0000	0
2018/03/12	IS10	15/03/2027			Interest Rate Swap	93.1300	93.1300	93.1800	93.1800	0.054	0.0000	0.0000	0
2018/03/12	IS10	21/06/2027			Interest Rate Swap	95.1600	95.1600	95.2100	95.2100	0.053	0.0000	0.0000	0
2018/03/12	IS10	20/09/2027			Interest Rate Swap	98.8600	98.8600	98.9100	98.9100	0.051	0.0000	0.0000	0
2018/03/12	IS10	20/12/2027			Interest Rate Swap	99.1500	99.1500	99.2100	99.2100	0.061	0.0000	0.0000	0
2018/03/12	IS10	22/03/2028			Interest Rate Swap	94.2900	94.2900	94.3400	94.3400	0.053	0.0000	0.0000	0
2018/03/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/12	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/12	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/12	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/12	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/12	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/12	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/12	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/12	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/12	R023	03/05/2018	8.27	Call	Bond Future	3,481.5900	3.4816	3,498.1800	3.4982	0.477	0	0	0
2018/03/12	R023	03/05/2018			Bond Future	7.3916	102.8661	7.3866	102.8862	(0.068)	0.0000	0.0000	73,115
2018/03/12	R023	03/05/2018	8.27	Put	Bond Future	19.7400	0.0197	16.1600	0.0162	(18.136)	0	0	0
2018/03/12	R023	03/05/2018	8.28	Call	Bond Future	3,519.2700	3.5193	3,535.9900	3.5360	0.475	0	0	0
2018/03/12	R023	03/05/2018	8.29	Put	Bond Future	17.9800	0.0180	14.6500	0.0147	(18.521)	0	0	0
2018/03/12	R023	03/05/2018	8.28	Put	Bond Future	18.8500	0.0189	15.4000	0.0154	(18.302)	0	0	0
2018/03/12	R023	03/05/2018	8.29	Call	Bond Future	3,556.9500	3.5569	3,573.7900	3.5738	0.473	0	0	0
2018/03/12	R023	03/05/2018	9.19	Call	Bond Future	6,934.1000	6.9341	6,954.2600	6.9543	0.291	0	0	0
2018/03/12	R023	03/05/2018	9.19	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	2,500
2018/03/12	R035	03/05/2018	9.91	Put	Bond Future	150.3600	0.1504	132.2200	0.1322	(12.064)	0	0	0
2018/03/12	R035	03/05/2018	8.75	Put	Bond Future	3,014.9400	3.0149	2,955.1000	2.9551	(1.985)	0	0	0
2018/03/12	R035	03/05/2018			Bond Future	8.9239	101.2199	8.9235	101.2232	(0.004)	0.0000	0.0000	66,923
2018/03/12	R035	03/05/2018	9.90	Call	Bond Future	8,050.2000	8.0502	8,034.9900	8.0350	(0.189)	0	0	0
2018/03/12	R035	03/05/2018	9.90	Put	Bond Future	155.4200	0.1554	136.8600	0.1369	(11.942)	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
2018/03/12	R035	03/05/2018	8.75	Call	Bond Future	1,502.9400	1.5029	1,446.4500	1.4465	(3.759)	0	0	1,000
2018/03/12	R035	03/05/2018	9.25	Call	Bond Future	3,763.3600	3.7634	3,714.9100	3.7149	(1.287)	0	0	0
2018/03/12	R035	03/05/2018	9.25	Put	Bond Future	1,016.4600	1.0165	964.6600	0.9647	(5.096)	0	0	1,000
2018/03/12	R035	03/05/2018	9.91	Call	Bond Future	8,121.1000	8.1211	8,106.3100	8.1063	(0.182)	0	0	0
2018/03/12	R035	03/05/2018	9.89	Call	Bond Future	7,979.3600	7.9794	7,963.7300	7.9637	(0.196)	0	0	0
2018/03/12	R035	03/05/2018	9.89	Put	Bond Future	160.6300	0.1606	141.6500	0.1416	(11.816)	0	0	0
2018/03/12	R035	02/08/2018	9.42	Call	Bond Future	5,884.7900	5.8848	5,851.7100	5.8517	(0.562)	0	0	0
2018/03/12	R035	02/08/2018			Bond Future	8.9634	103.0921	8.9630	103.0951	(0.004)	0.0000	0.0000	3
2018/03/12	R035	02/08/2018	9.42	Put	Bond Future	2,113.4400	2.1134	2,077.3800	2.0774	(1.706)	0	0	0
2018/03/12	R035	02/08/2018	9.44	Put	Bond Future	2,059.4400	2.0594	2,023.6500	2.0237	(1.738)	0	0	0
2018/03/12	R035	02/08/2018	9.43	Call	Bond Future	5,937.7300	5.9377	5,904.7900	5.9048	(0.555)	0	0	0
2018/03/12	R035	02/08/2018	9.44	Call	Bond Future	5,991.0900	5.9911	5,958.2800	5.9583	(0.548)	0	0	0
2018/03/12	R035	02/08/2018	9.43	Put	Bond Future	2,086.1800	2.0862	2,050.2600	2.0503	(1.722)	0	0	0
2018/03/12	R186	03/05/2018	8.92	Call	Bond Future	5,547.5600	5.5476	5,572.8500	5.5728	0.456	0	0	0
2018/03/12	R186	03/05/2018	8.91	Put	Bond Future	72.5900	0.0726	61.5400	0.0615	(15.222)	0	0	0
2018/03/12	R186	03/05/2018	10.14	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2018/03/12	R186	03/05/2018	9.72	Put	Bond Future	0.9600	0.0010	0.6500	0.0007	(32.292)	0	0	10,640
2018/03/12	R186	03/05/2018	8.40	Put	Bond Future	445.4900	0.4455	410.5500	0.4105	(7.843)	0	0	3,500
2018/03/12	R186	03/05/2018	8.00	Put	Bond Future	1,433.1700	1.4332	1,381.3300	1.3813	(3.617)	0	0	0
2018/03/12	R186	03/05/2018	8.69	Call	Bond Future	4,182.4500	4.1825	4,199.0000	4.1990	0.396	0	0	0
2018/03/12	R186	03/05/2018	8.50	Call	Bond Future	3,112.6500	3.1126	3,119.4200	3.1194	0.217	0	0	0
2018/03/12	R186	03/05/2018	7.85	Call	Bond Future	527.0800	0.5271	510.7600	0.5108	(3.096)	0	0	500
2018/03/12	R186	03/05/2018	8.35	Put	Bond Future	522.9800	0.5230	485.2200	0.4852	(7.220)	0	0	500
2018/03/12	R186	03/05/2018	8.45	Put	Bond Future	378.0800	0.3781	345.9800	0.3460	(8.490)	0	0	0
2018/03/12	R186	03/05/2018			Bond Future	8.0769	118.8028	8.0715	118.8389	(0.066)	0.0000	0.0000	200,073
2018/03/12	R186	03/05/2018	8.93	Call	Bond Future	5,607.8500	5.6078	5,633.4400	5.6334	0.456	0	0	0
2018/03/12	R186	03/05/2018	8.93	Put	Bond Future	67.2500	0.0672	56.8000	0.0568	(15.539)	0	0	0
2018/03/12	R186	03/05/2018	10.14	Call	Bond Future	12,809.0500	12.8090	12,845.0700	12.8451	0.281	0	0	0
2018/03/12	R186	03/05/2018	9.30	Put	Bond Future	12.3300	0.0123	9.5700	0.0096	(22.384)	0	0	0
2018/03/12	R186	03/05/2018	9.30	Call	Bond Future	7,846.4300	7.8464	7,879.7100	7.8797	0.424	0	0	1,120
2018/03/12	R186	03/05/2018	7.85	Put	Bond Future	2,062.6400	2.0626	2,010.2800	2.0103	(2.538)	0	0	0
2018/03/12	R186	03/05/2018	8.92	Put	Bond Future	69.8500	0.0699	59.1000	0.0591	(15.390)	0	0	0
2018/03/12	R186	03/05/2018	8.91	Call	Bond Future	5,487.3700	5.4874	5,512.3600	5.5124	0.455	0	0	0
2018/03/12	R186	03/05/2018	9.72	Call	Bond Future	10,361.8700	10.3619	10,397.6000	10.3976	0.345	0	0	0
2018/03/12	R186	03/05/2018	9.19	Put	Bond Future	22.1600	0.0222	17.7200	0.0177	(20.036)	0	0	0
2018/03/12	R186	03/05/2018	8.40	Call	Bond Future	2,586.4000	2.5864	2,587.5000	2.5875	0.043	0	0	7
2018/03/12	R186	03/05/2018	8.00	Call	Bond Future	915.6800	0.9157	899.8800	0.8999	(1.725)	0	0	7
2018/03/12	R186	03/05/2018	8.69	Put	Bond Future	164.3500	0.1643	144.8600	0.1449	(11.859)	0	0	0
2018/03/12	R186	03/05/2018	8.70	Put	Bond Future	158.4700	0.1585	139.4500	0.1395	(12.002)	0	0	0
2018/03/12	R186	03/05/2018	8.50	Put	Bond Future	319.7400	0.3197	290.4700	0.2905	(9.154)	0	0	3,500
2018/03/12	R186	03/05/2018	8.35	Call	Bond Future	2,336.0200	2.3360	2,334.3000	2.3343	(0.074)	0	0	0
2018/03/12	R186	03/05/2018	8.45	Call	Bond Future	2,845.6100	2.8456	2,849.5500	2.8495	0.138	0	0	0
2018/03/12	R186	03/05/2018	9.75	Call	Bond Future	10,539.1400	10.5391	10,574.9200	10.5749	0.339	0	0	0
2018/03/12	R186	03/05/2018	9.75	Put	Bond Future	0.7900	0.0008	0.5300	0.0005	(32.911)	0	0	3,200
2018/03/12	R186	03/05/2018	9.19	Call	Bond Future	7,181.1200	7.1811	7,212.7200	7.2127	0.440	0	0	0
2018/03/12	R186	03/05/2018	8.70	Call	Bond Future	4,240.5600	4.2406	4,257.5800	4.2576	0.401	0	0	0
2018/03/12	R186	03/05/2018	8.85	Call	Bond Future	5,127.1600	5.1272	5,150.2000	5.1502	0.449	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
2018/03/12	R186	03/05/2018	8.85	Put	Bond Future	90.9800	0.0910	77.9800	0.0780	(14.289)	0	0	4,745
2018/03/12	R186	02/08/2018	8.48	Put	Bond Future	1,094.6500	1.0947	1,064.0700	1.0641	(2.794)	0	0	0
2018/03/12	R186	02/08/2018	8.25	Call	Bond Future	2,552.6800	2.5527	2,553.2200	2.5532	0.021	0	0	1,470
2018/03/12	R186	02/08/2018			Bond Future	8.1025	115.7000	8.0970	115.7362	(0.068)	0.0000	0.0000	191
2018/03/12	R186	02/08/2018	8.47	Call	Bond Future	3,486.2200	3.4862	3,491.6100	3.4916	0.155	0	0	0
2018/03/12	R186	02/08/2018	8.47	Put	Bond Future	1,113.1500	1.1131	1,082.3300	1.0823	(2.769)	0	0	0
2018/03/12	R186	02/08/2018	7.50	Put	Bond Future	4,542.9600	4.5430	4,500.6300	4.5006	(0.932)	0	0	0
2018/03/12	R186	02/08/2018	8.48	Call	Bond Future	3,531.3800	3.5314	3,537.0100	3.5370	0.159	0	0	0
2018/03/12	R186	02/08/2018	8.25	Put	Bond Future	1,592.3200	1.5923	1,556.6500	1.5566	(2.240)	0	0	0
2018/03/12	R186	02/08/2018	8.46	Call	Bond Future	3,441.2700	3.4413	3,446.4300	3.4464	0.150	0	0	0
2018/03/12	R186	02/08/2018	8.46	Put	Bond Future	1,131.9100	1.1319	1,100.8600	1.1009	(2.743)	0	0	0
2018/03/12	R186	02/08/2018	7.50	Call	Bond Future	508.7700	0.5088	502.6500	0.5027	(1.203)	0	0	1,470
2018/03/12	R186	01/11/2018	9.14	Call	Bond Future	6,986.8700	6.9869	7,003.9900	7.0040	0.245	0	0	0
2018/03/12	R186	01/11/2018	7.96	Put	Bond Future	3,100.9800	3.1010	3,065.3600	3.0654	(1.149)	0	0	0
2018/03/12	R186	01/11/2018	8.54	Put	Bond Future	1,576.9600	1.5770	1,549.2000	1.5492	(1.760)	0	0	0
2018/03/12	R186	01/11/2018			Bond Future	8.1238	117.8712	8.1183	117.9067	(0.069)	0.0000	0.0000	0
2018/03/12	R186	01/11/2018	8.46	Put	Bond Future	1,737.5800	1.7376	1,708.5900	1.7086	(1.668)	0	0	0
2018/03/12	R186	01/11/2018	8.46	Call	Bond Future	3,857.8200	3.8578	3,864.4000	3.8644	0.171	0	0	5,000
2018/03/12	R186	01/11/2018	8.53	Call	Bond Future	4,151.4500	4.1514	4,159.1100	4.1591	0.185	0	0	0
2018/03/12	R186	01/11/2018	8.53	Put	Bond Future	1,596.2000	1.5962	1,568.2900	1.5683	(1.749)	0	0	0
2018/03/12	R186	01/11/2018	9.14	Put	Bond Future	732.9500	0.7330	714.5000	0.7145	(2.517)	0	0	5,000
2018/03/12	R186	01/11/2018	7.96	Call	Bond Future	2,048.7100	2.0487	2,048.6600	2.0487	(0.002)	0	0	5,000
2018/03/12	R186	01/11/2018	8.54	Call	Bond Future	4,194.1700	4.1942	4,201.9800	4.2020	0.186	0	0	0
2018/03/12	R186	01/11/2018	8.52	Call	Bond Future	4,109.2400	4.1092	4,116.7400	4.1167	0.183	0	0	0
2018/03/12	R186	01/11/2018	8.52	Put	Bond Future	1,616.0000	1.6160	1,587.9300	1.5879	(1.737)	0	0	0
2018/03/12	R197	03/05/2018	304.46	Call	Bond Future	1,638.3000	1.6383	1,641.0900	1.6411	0.170	0	0	0
2018/03/12	R197	03/05/2018			Bond Future	306.0983	306.0983	306.1011	306.1011	0.001	0.0000	0.0000	2,388
2018/03/12	R197	03/05/2018	304.44	Call	Bond Future	1,658.3000	1.6583	1,661.0900	1.6611	0.168	0	0	0
2018/03/12	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R197	03/05/2018	304.45	Call	Bond Future	1,648.3000	1.6483	1,651.0900	1.6511	0.169	0	0	0
2018/03/12	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R202	03/05/2018	247.48	Put	Bond Future	11,393.6500	11.3937	11,385.2500	11.3853	(0.074)	0	0	0
2018/03/12	R202	03/05/2018	247.47	Call	Bond Future	10.1700	0.0102	7.9900	0.0080	(21.436)	0	0	0
2018/03/12	R202	03/05/2018			Bond Future	236.0965	236.0965	236.1027	236.1027	0.003	0.0000	0.0000	23,064
2018/03/12	R202	03/05/2018	247.48	Call	Bond Future	10.1100	0.0101	7.9400	0.0079	(21.464)	0	0	0
2018/03/12	R202	03/05/2018	247.47	Put	Bond Future	11,383.7100	11.3837	11,375.3000	11.3753	(0.074)	0	0	0
2018/03/12	R202	03/05/2018	247.49	Call	Bond Future	10.0400	0.0100	7.8800	0.0079	(21.514)	0	0	0
2018/03/12	R202	03/05/2018	247.49	Put	Bond Future	11,403.5800	11.4036	11,395.1900	11.3952	(0.074)	0	0	0
2018/03/12	R204	03/05/2018	7.10	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2018/03/12	R204	03/05/2018			Bond Future	6.1925	104.1063	6.1914	104.1070	(0.018)	0.0000	0.0000	21,932
2018/03/12	R204	03/05/2018	7.09	Call	Bond Future	542.8500	0.5428	543.5100	0.5435	0.122	0	0	0
2018/03/12	R204	03/05/2018	7.09	Put	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2018/03/12	R204	03/05/2018	7.10	Call	Bond Future	548.8700	0.5489	549.5300	0.5495	0.120	0	0	0
2018/03/12	R204	03/05/2018	7.08	Call	Bond Future	536.8400	0.5368	537.5000	0.5375	0.123	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
2018/03/12	R204	03/05/2018	7.08	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2018/03/12	R207	03/05/2018	7.57	Call	Bond Future	1,534.2900	1.5343	1,540.5100	1.5405	0.405	0	0	0
2018/03/12	R207	03/05/2018	7.56	Put	Bond Future	0.4200	0.0004	0.3000	0.0003	(28.571)	0	0	0
2018/03/12	R207	03/05/2018			Bond Future	6.5929	103.2830	6.5889	103.2893	(0.061)	0.0000	0.0000	23,532
2018/03/12	R207	03/05/2018	7.58	Call	Bond Future	1,549.8100	1.5498	1,556.0300	1.5560	0.401	0	0	0
2018/03/12	R207	03/05/2018	7.58	Put	Bond Future	0.3700	0.0004	0.2600	0.0003	(29.730)	0	0	0
2018/03/12	R207	03/05/2018	7.57	Put	Bond Future	0.3900	0.0004	0.2800	0.0003	(28.205)	0	0	0
2018/03/12	R207	03/05/2018	7.56	Call	Bond Future	1,518.7800	1.5188	1,524.9900	1.5250	0.409	0	0	0
2018/03/12	R208	03/05/2018	7.77	Call	Bond Future	2,121.2700	2.1213	2,131.9700	2.1320	0.504	0	0	0
2018/03/12	R208	03/05/2018			Bond Future	6.9384	100.2048	6.9337	100.2167	(0.067)	0.0000	0.0000	35,809
2018/03/12	R208	03/05/2018	7.77	Put	Bond Future	6.2500	0.0063	4.9600	0.0050	(20.640)	0	0	0
2018/03/12	R208	03/05/2018	7.78	Call	Bond Future	2,146.0300	2.1460	2,156.7800	2.1568	0.501	0	0	0
2018/03/12	R208	03/05/2018	7.79	Put	Bond Future	5.6000	0.0056	4.4200	0.0044	(21.071)	0	0	0
2018/03/12	R208	03/05/2018	7.78	Put	Bond Future	5.9200	0.0059	4.6800	0.0047	(20.946)	0	0	0
2018/03/12	R208	03/05/2018	7.79	Call	Bond Future	2,170.7900	2.1708	2,181.6000	2.1816	0.498	0	0	0
2018/03/12	R209	03/05/2018	9.85	Put	Bond Future	94.5700	0.0946	82.4800	0.0825	(12.784)	0	0	0
2018/03/12	R209	03/05/2018	10.00	Call	Bond Future	7,340.3000	7.3403	7,335.1300	7.3351	(0.070)	0	0	0
2018/03/12	R209	03/05/2018	10.73	Call	Bond Future	11,650.3800	11.6504	11,652.8000	11.6528	0.021	0	0	0
2018/03/12	R209	03/05/2018	9.75	Call	Bond Future	5,821.0300	5.8210	5,808.8800	5.8089	(0.209)	0	0	435
2018/03/12	R209	03/05/2018	9.77	Call	Bond Future	5,942.7600	5.9428	5,931.2200	5.9312	(0.194)	0	0	0
2018/03/12	R209	03/05/2018	9.30	Call	Bond Future	3,187.2400	3.1872	3,158.1400	3.1581	(0.913)	0	0	1,321
2018/03/12	R209	03/05/2018			Bond Future	8.9227	76.9640	8.9223	76.9669	(0.004)	0.0000	0.0000	81,127
2018/03/12	R209	03/05/2018	9.85	Call	Bond Future	6,430.5300	6.4305	6,421.2700	6.4213	(0.144)	0	0	0
2018/03/12	R209	03/05/2018	10.73	Put	Bond Future	1.4100	0.0014	1.0000	0.0010	(29.078)	0	0	435
2018/03/12	R209	03/05/2018	10.22	Call	Bond Future	8,667.2100	8.6672	8,666.2900	8.6663	(0.011)	0	0	0
2018/03/12	R209	03/05/2018	10.22	Put	Bond Future	19.9400	0.0199	16.1900	0.0162	(18.806)	0	0	435
2018/03/12	R209	03/05/2018	9.75	Put	Bond Future	130.0500	0.1301	115.0700	0.1151	(11.519)	0	0	0
2018/03/12	R209	03/05/2018	9.86	Call	Bond Future	6,491.5500	6.4915	6,482.5500	6.4825	(0.139)	0	0	0
2018/03/12	R209	03/05/2018	10.00	Put	Bond Future	53.2500	0.0533	45.2500	0.0453	(15.023)	0	0	11,067
2018/03/12	R209	03/05/2018	9.47	Put	Bond Future	309.5800	0.3096	284.4200	0.2844	(8.127)	0	0	250
2018/03/12	R209	03/05/2018	9.77	Put	Bond Future	122.0800	0.1221	107.7100	0.1077	(11.771)	0	0	250
2018/03/12	R209	03/05/2018	9.30	Put	Bond Future	510.9500	0.5109	479.0200	0.4790	(6.249)	0	0	0
2018/03/12	R209	03/05/2018	8.95	Put	Bond Future	1,310.6700	1.3107	1,270.4800	1.2705	(3.066)	0	0	0
2018/03/12	R209	03/05/2018	9.86	Put	Bond Future	91.5800	0.0916	79.7500	0.0797	(12.918)	0	0	0
2018/03/12	R209	03/05/2018	9.84	Call	Bond Future	6,369.5100	6.3695	6,359.9800	6.3600	(0.150)	0	0	0
2018/03/12	R209	03/05/2018	9.84	Put	Bond Future	97.6500	0.0977	85.2900	0.0853	(12.657)	0	0	0
2018/03/12	R209	03/05/2018	9.19	Put	Bond Future	697.0300	0.6970	661.2100	0.6612	(5.139)	0	0	0
2018/03/12	R209	03/05/2018	9.19	Call	Bond Future	2,607.4500	2.6075	2,574.4600	2.5745	(1.265)	0	0	250
2018/03/12	R209	03/05/2018	9.47	Call	Bond Future	4,146.7800	4.1468	4,124.4500	4.1244	(0.538)	0	0	0
2018/03/12	R209	03/05/2018	8.95	Call	Bond Future	1,508.9400	1.5089	1,471.5800	1.4716	(2.476)	0	0	1,321
2018/03/12	R209	02/08/2018	9.66	Call	Bond Future	5,663.8300	5.6638	5,645.9500	5.6460	(0.316)	0	0	435
2018/03/12	R209	02/08/2018	10.38	Call	Bond Future	9,543.0800	9.5431	9,535.9200	9.5359	(0.075)	0	0	0
2018/03/12	R209	02/08/2018	10.39	Put	Bond Future	219.4800	0.2195	209.8700	0.2099	(4.379)	0	0	0
2018/03/12	R209	02/08/2018			Bond Future	8.9594	78.3876	8.9590	78.3902	(0.004)	0.0000	0.0000	816
2018/03/12	R209	02/08/2018	10.84	Call	Bond Future	12,049.0500	12.0490	12,047.0800	12.0471	(0.016)	0	0	0

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2018/03/12	R209	02/08/2018	10.84	Put	Bond Future	76.2000	0.0762	71.6400	0.0716	(5.984)	0	0	435
2018/03/12	R209	02/08/2018	10.21	Call	Bond Future	8,619.2600	8.6193	8,609.5300	8.6095	(0.113)	0	0	0
2018/03/12	R209	02/08/2018	10.21	Put	Bond Future	323.5000	0.3235	311.1800	0.3112	(3.808)	0	0	435
2018/03/12	R209	02/08/2018	9.66	Put	Bond Future	842.9300	0.8429	822.4600	0.8225	(2.428)	0	0	0
2018/03/12	R209	02/08/2018	10.38	Put	Bond Future	224.3800	0.2244	214.6300	0.2146	(4.345)	0	0	0
2018/03/12	R209	02/08/2018	10.39	Call	Bond Future	9,597.6300	9.5976	9,590.6100	9.5906	(0.073)	0	0	0
2018/03/12	R209	02/08/2018	10.40	Call	Bond Future	9,652.1900	9.6522	9,645.3100	9.6453	(0.071)	0	0	0
2018/03/12	R209	02/08/2018	10.40	Put	Bond Future	214.6700	0.2147	205.2000	0.2052	(4.411)	0	0	0
2018/03/12	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R209	01/11/2018	9.34	Put	Bond Future	2,163.5500	2.1635	2,143.3300	2.1433	(0.935)	0	0	0
2018/03/12	R209	01/11/2018	1,016.00	Call	Bond Future	75,821.8400	75.8218	75,823.6200	75.8236	0.002	0	0	0
2018/03/12	R209	01/11/2018	9.97	Call	Bond Future	7,608.8600	7.6089	7,594.3400	7.5943	(0.191)	0	0	0
2018/03/12	R209	01/11/2018			Bond Future	8.9950	76.7097	8.9948	76.7115	(0.003)	0.0000	0.0000	0
2018/03/12	R209	01/11/2018	1,016.01	Call	Bond Future	75,821.8400	75.8218	75,823.6200	75.8236	0.002	0	0	0
2018/03/12	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R209	01/11/2018	1,015.99	Call	Bond Future	75,821.8300	75.8218	75,823.6100	75.8236	0.002	0	0	0
2018/03/12	R209	01/11/2018	9.34	Call	Bond Future	4,574.2600	4.5743	4,555.8200	4.5558	(0.403)	0	0	0
2018/03/12	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R209	01/11/2018	9.97	Put	Bond Future	1,076.0300	1.0760	1,059.7300	1.0597	(1.515)	0	0	0
2018/03/12	R209	01/11/2018	10.57	Call	Bond Future	10,592.3800	10.5924	10,584.0800	10.5841	(0.078)	0	0	0
2018/03/12	R209	01/11/2018	10.57	Put	Bond Future	444.3200	0.4443	434.2400	0.4342	(2.269)	0	0	0
2018/03/12	R209	01/11/2018	9.94	Call	Bond Future	7,456.9100	7.4569	7,442.1600	7.4422	(0.198)	0	0	0
2018/03/12	R209	01/11/2018	9.94	Put	Bond Future	1,112.5500	1.1125	1,096.0200	1.0960	(1.486)	0	0	0
2018/03/12	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R210	03/05/2018	191.44	Put	Bond Future	4,346.0000	4.3460	4,012.4700	4.0125	(7.674)	0	0	0
2018/03/12	R210	03/05/2018			Bond Future	187.0940	187.0940	187.4275	187.4275	0.178	0.0000	0.0000	2,159
2018/03/12	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R210	03/05/2018	191.46	Put	Bond Future	4,366.0000	4.3660	4,032.4700	4.0325	(7.639)	0	0	0
2018/03/12	R210	03/05/2018	191.45	Put	Bond Future	4,356.0000	4.3560	4,022.4700	4.0225	(7.657)	0	0	0
2018/03/12	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R212	03/05/2018	154.30	Call	Bond Future	850.0700	0.8501	851.0000	0.8510	0.109	0	0	0
2018/03/12	R212	03/05/2018			Bond Future	155.1501	155.1501	155.1510	155.1510	0.001	0.0000	0.0000	4,755
2018/03/12	R212	03/05/2018	154.28	Call	Bond Future	870.0700	0.8701	871.0000	0.8710	0.107	0	0	0
2018/03/12	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R212	03/05/2018	154.29	Call	Bond Future	860.0700	0.8601	861.0000	0.8610	0.108	0	0	0
2018/03/12	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/12	R213	03/05/2018	9.57	Put	Bond Future	67.5100	0.0675	56.8300	0.0568	(15.820)	0	0	0
2018/03/12	R213	03/05/2018	9.56	Call	Bond Future	6,406.1700	6.4062	6,433.1900	6.4332	0.422	0	0	0
2018/03/12	R213	03/05/2018			Bond Future	8.6101	88.9451	8.6047	88.9831	(0.063)	0.0000	0.0000	44,803
2018/03/12	R213	03/05/2018	9.57	Call	Bond Future	6,467.1100	6.4671	6,494.4000	6.4944	0.422	0	0	0
2018/03/12	R213	03/05/2018	9.56	Put	Bond Future	69.9000	0.0699	58.9500	0.0589	(15.665)	0	0	0
2018/03/12	R213	03/05/2018	9.58	Call	Bond Future	6,528.0700	6.5281	6,555.6300	6.5556	0.422	0	0	0
2018/03/12	R213	03/05/2018	9.58	Put	Bond Future	65.2200	0.0652	54.8100	0.0548	(15.961)	0	0	0
2018/03/12	R213	02/08/2018	9.06	Call	Bond Future	4,008.8600	4.0089	4,014.3200	4.0143	0.136	0	0	0

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2018/03/12	R213	02/08/2018	9.05	Put	Bond Future	1,202.6300	1.2026	1,169.5400	1.1695	(2.751)	0	0	0
2018/03/12	R213	02/08/2018			Bond Future	8.6430	90.5903	8.6375	90.6286	(0.064)	0.0000	0.0000	1
2018/03/12	R213	02/08/2018	9.07	Call	Bond Future	4,056.6100	4.0566	4,062.3100	4.0623	0.141	0	0	0
2018/03/12	R213	02/08/2018	9.07	Put	Bond Future	1,165.4400	1.1654	1,132.8200	1.1328	(2.799)	0	0	0
2018/03/12	R213	02/08/2018	9.06	Put	Bond Future	1,183.9100	1.1839	1,151.0500	1.1511	(2.776)	0	0	0
2018/03/12	R213	02/08/2018	9.05	Call	Bond Future	3,961.2900	3.9613	3,966.5200	3.9665	0.132	0	0	0
2018/03/12	R214	03/05/2018	9.99	Put	Bond Future	105.6200	0.1056	94.2100	0.0942	(10.803)	0	0	0
2018/03/12	R214	03/05/2018			Bond Future	9.0419	76.8282	9.0466	76.7919	0.052	0.0000	0.0000	47,218
2018/03/12	R214	03/05/2018	9.98	Call	Bond Future	6,825.9500	6.8260	6,778.0200	6.7780	(0.702)	0	0	0
2018/03/12	R214	03/05/2018	9.98	Put	Bond Future	108.9200	0.1089	97.2900	0.0973	(10.678)	0	0	0
2018/03/12	R214	03/05/2018	9.99	Call	Bond Future	6,889.0100	6.8890	6,841.3000	6.8413	(0.693)	0	0	0
2018/03/12	R214	03/05/2018	9.97	Call	Bond Future	6,762.8500	6.7628	6,714.6900	6.7147	(0.712)	0	0	0
2018/03/12	R214	03/05/2018	9.97	Put	Bond Future	112.2900	0.1123	100.4300	0.1004	(10.562)	0	0	0
2018/03/12	R248	03/05/2018	10.06	Call	Bond Future	9,014.2800	9.0143	8,952.5700	8.9526	(0.685)	0	0	0
2018/03/12	R248	03/05/2018	10.05	Put	Bond Future	142.4500	0.1424	127.1900	0.1272	(10.713)	0	0	0
2018/03/12	R248	03/05/2018			Bond Future	9.0874	98.1676	9.0921	98.1209	0.052	0.0000	0.0000	90,984
2018/03/12	R248	03/05/2018	10.07	Call	Bond Future	9,094.0300	9.0940	9,032.6000	9.0326	(0.675)	0	0	0
2018/03/12	R248	03/05/2018	10.07	Put	Bond Future	134.3100	0.1343	119.6100	0.1196	(10.945)	0	0	0
2018/03/12	R248	03/05/2018	10.06	Put	Bond Future	138.3200	0.1383	123.3400	0.1233	(10.830)	0	0	0
2018/03/12	R248	03/05/2018	10.05	Call	Bond Future	8,934.5100	8.9345	8,872.5200	8.8725	(0.694)	0	0	0

**Total**

**1173281**