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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/03/2018 TO 13/03/2018

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
2018/03/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	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
2018/03/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	2025	03/05/2018	133.21	Call	Bond Future	87.1500	0.0871	89.0500	0.0890	2.180	0	0	0
2018/03/13	2025	03/05/2018	133.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2025	03/05/2018			Bond Future	133.2972	133.2972	133.2991	133.2991	0.001	0.0000	0.0000	1,033
2018/03/13	2025	03/05/2018	133.22	Call	Bond Future	77.1500	0.0771	79.0500	0.0791	2.463	0	0	0
2018/03/13	2025	03/05/2018	133.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2025	03/05/2018	133.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2025	03/05/2018	133.20	Call	Bond Future	97.1500	0.0971	99.0500	0.0990	1.956	0	0	0
2018/03/13	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2025	02/08/2018			Bond Future	134.3883	134.3883	134.3911	134.3911	0.002	0.0000	0.0000	0
2018/03/13	2025	02/08/2018	136.65	Put	Bond Future	2,261.6800	2.2617	2,258.9200	2.2589	(0.122)	0	0	0
2018/03/13	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2025	02/08/2018	136.67	Put	Bond Future	2,281.6800	2.2817	2,278.9200	2.2789	(0.121)	0	0	0
2018/03/13	2025	02/08/2018	136.66	Put	Bond Future	2,271.6800	2.2717	2,268.9200	2.2689	(0.121)	0	0	0
2018/03/13	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2029	03/05/2018			Bond Future	100.5910	100.5910	100.4447	100.4447	(0.145)	0.0000	0.0000	1,370
2018/03/13	2029	02/08/2018			Bond Future	102.4562	102.4562	102.3078	102.3078	(0.145)	0.0000	0.0000	0
2018/03/13	2030	03/05/2018	9.51	Call	Bond Future	6,795.1000	6.7951	6,583.9000	6.5839	(3.108)	0	0	0
2018/03/13	2030	03/05/2018			Bond Future	8.5174	98.3312	8.5476	98.1158	0.355	0.0000	0.0000	90,182
2018/03/13	2030	03/05/2018	9.49	Call	Bond Future	6,669.0600	6.6691	6,458.2100	6.4582	(3.162)	0	0	0
2018/03/13	2030	03/05/2018	9.49	Put	Bond Future	48.3800	0.0484	52.9700	0.0530	9.487	0	0	0
2018/03/13	2030	03/05/2018	9.51	Put	Bond Future	44.8500	0.0449	49.0900	0.0491	9.454	0	0	0
2018/03/13	2030	03/05/2018	9.50	Call	Bond Future	6,732.0800	6.7321	6,521.0500	6.5211	(3.135)	0	0	0
2018/03/13	2030	03/05/2018	9.50	Put	Bond Future	46.5800	0.0466	50.9900	0.0510	9.468	0	0	0
2018/03/13	2030	02/08/2018	9.46	Put	Bond Future	513.0500	0.5130	541.8400	0.5418	5.612	0	0	0
2018/03/13	2030	02/08/2018	8.51	Call	Bond Future	2,052.6800	2.0527	1,939.6700	1.9397	(5.505)	0	0	7,850
2018/03/13	2030	02/08/2018	8.91	Call	Bond Future	3,736.1400	3.7361	3,582.1800	3.5822	(4.121)	0	0	7,850
2018/03/13	2030	02/08/2018			Bond Future	8.5546	96.1439	8.5859	95.9249	0.365	0.0000	0.0000	127
2018/03/13	2030	02/08/2018	9.46	Call	Bond Future	6,600.9300	6.6009	6,410.6800	6.4107	(2.882)	0	0	0
2018/03/13	2030	02/08/2018	8.51	Put	Bond Future	2,366.9500	2.3669	2,472.9800	2.4730	4.480	0	0	0
2018/03/13	2030	02/08/2018	9.47	Call	Bond Future	6,656.4800	6.6565	6,465.7700	6.4658	(2.865)	0	0	0
2018/03/13	2030	02/08/2018	9.45	Put	Bond Future	521.9300	0.5219	551.1800	0.5512	5.604	0	0	0
2018/03/13	2030	02/08/2018	8.91	Put	Bond Future	1,282.1600	1.2822	1,347.2400	1.3472	5.076	0	0	0
2018/03/13	2030	02/08/2018	9.50	Call	Bond Future	6,823.6000	6.8236	6,631.5600	6.6316	(2.814)	0	0	0
2018/03/13	2030	02/08/2018	9.47	Put	Bond Future	504.3100	0.5043	532.6400	0.5326	5.618	0	0	0
2018/03/13	2030	02/08/2018	9.45	Call	Bond Future	6,545.4700	6.5455	6,355.6800	6.3557	(2.900)	0	0	0
2018/03/13	2030	02/08/2018	9.50	Put	Bond Future	478.9400	0.4789	505.9400	0.5059	5.637	0	0	7,850
2018/03/13	2032	03/05/2018	9.71	Put	Bond Future	59.1500	0.0592	64.4300	0.0644	8.926	0	0	0
2018/03/13	2032	03/05/2018	9.70	Call	Bond Future	7,237.0600	7.2371	7,009.2200	7.0092	(3.148)	0	0	0
2018/03/13	2032	03/05/2018			Bond Future	8.7229	97.0761	8.7530	96.8427	0.346	0.0000	0.0000	61,647

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2018/03/13	2032	03/05/2018	9.71	Call	Bond Future	7,304.3500	7.3043	7,076.3100	7.0763	(3.122)	0	0	0
2018/03/13	2032	03/05/2018	9.70	Put	Bond Future	61.3200	0.0613	66.8000	0.0668	8.937	0	0	0
2018/03/13	2032	03/05/2018	9.72	Call	Bond Future	7,371.6500	7.3716	7,143.4100	7.1434	(3.096)	0	0	0
2018/03/13	2032	03/05/2018	9.72	Put	Bond Future	57.0600	0.0571	62.1400	0.0621	8.903	0	0	0
2018/03/13	2032	02/08/2018	9.67	Call	Bond Future	7,220.8200	7.2208	7,015.7200	7.0157	(2.840)	0	0	0
2018/03/13	2032	02/08/2018	9.66	Put	Bond Future	609.4800	0.6095	642.0700	0.6421	5.347	0	0	0
2018/03/13	2032	02/08/2018			Bond Future	8.7604	98.8712	8.7914	98.6340	0.354	0.0000	0.0000	2
2018/03/13	2032	02/08/2018	9.68	Call	Bond Future	7,280.2000	7.2802	7,074.6000	7.0746	(2.824)	0	0	0
2018/03/13	2032	02/08/2018	9.68	Put	Bond Future	589.7600	0.5898	621.3600	0.6214	5.358	0	0	0
2018/03/13	2032	02/08/2018	9.67	Put	Bond Future	599.5400	0.5995	631.6400	0.6316	5.354	0	0	0
2018/03/13	2032	02/08/2018	9.66	Call	Bond Future	7,161.5200	7.1615	6,956.9100	6.9569	(2.857)	0	0	0
2018/03/13	2033	03/05/2018	107.71	Put	Bond Future	4,597.1600	4.5972	4,594.5600	4.5946	(0.057)	0	0	0
2018/03/13	2033	03/05/2018			Bond Future	103.1128	103.1128	103.1154	103.1154	0.003	0.0000	0.0000	6,055
2018/03/13	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2033	03/05/2018	107.70	Put	Bond Future	4,587.1600	4.5872	4,584.5600	4.5846	(0.057)	0	0	0
2018/03/13	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2033	03/05/2018	107.69	Put	Bond Future	4,577.1600	4.5772	4,574.5600	4.5746	(0.057)	0	0	0
2018/03/13	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2033	02/08/2018			Bond Future	105.0247	105.0247	105.0281	105.0281	0.003	0.0000	0.0000	0
2018/03/13	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2033	02/08/2018	109.92	Put	Bond Future	4,895.2900	4.8953	4,891.9100	4.8919	(0.069)	0	0	0
2018/03/13	2033	02/08/2018	109.94	Put	Bond Future	4,915.2900	4.9153	4,911.9100	4.9119	(0.069)	0	0	0
2018/03/13	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2033	02/08/2018	109.93	Put	Bond Future	4,905.2900	4.9053	4,901.9100	4.9019	(0.069)	0	0	0
2018/03/13	2037	03/05/2018	9.99	Call	Bond Future	7,980.3500	7.9803	7,770.1400	7.7701	(2.634)	0	0	0
2018/03/13	2037	03/05/2018	9.97	Put	Bond Future	100.3500	0.1004	106.1900	0.1062	5.820	0	0	0
2018/03/13	2037	03/05/2018			Bond Future	9.0163	97.6251	9.0413	97.4095	0.277	0.0000	0.0000	48,150
2018/03/13	2037	03/05/2018	9.99	Put	Bond Future	94.0600	0.0941	99.4900	0.0995	5.773	0	0	0
2018/03/13	2037	03/05/2018	9.97	Call	Bond Future	7,834.9100	7.8349	7,625.1100	7.6251	(2.678)	0	0	0
2018/03/13	2037	03/05/2018	9.98	Put	Bond Future	97.1600	0.0972	102.7800	0.1028	5.784	0	0	0
2018/03/13	2037	03/05/2018	9.98	Call	Bond Future	7,907.6400	7.9076	7,697.6200	7.6976	(2.656)	0	0	0
2018/03/13	2037	02/08/2018	9.96	Put	Bond Future	757.3300	0.7573	787.4200	0.7874	3.973	0	0	0
2018/03/13	2037	02/08/2018	9.95	Call	Bond Future	7,936.4400	7.9364	7,747.7800	7.7478	(2.377)	0	0	0
2018/03/13	2037	02/08/2018			Bond Future	9.0606	95.1744	9.0862	94.9552	0.283	0.0000	0.0000	731
2018/03/13	2037	02/08/2018	9.96	Call	Bond Future	8,000.4700	8.0005	7,811.3600	7.8114	(2.364)	0	0	0
2018/03/13	2037	02/08/2018	9.95	Put	Bond Future	769.1000	0.7691	799.6400	0.7996	3.971	0	0	0
2018/03/13	2037	02/08/2018	9.97	Call	Bond Future	8,064.5700	8.0646	7,875.0200	7.8750	(2.350)	0	0	0
2018/03/13	2037	02/08/2018	9.97	Put	Bond Future	745.7300	0.7457	775.3800	0.7754	3.976	0	0	0
2018/03/13	2038	03/05/2018	132.28	Put	Bond Future	7,278.5500	7.2786	7,275.2600	7.2753	(0.045)	0	0	0
2018/03/13	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2038	03/05/2018			Bond Future	125.0015	125.0015	125.0047	125.0047	0.003	0.0000	0.0000	8,991
2018/03/13	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2038	03/05/2018	132.27	Put	Bond Future	7,268.5500	7.2686	7,265.2600	7.2653	(0.045)	0	0	0
2018/03/13	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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2018/03/13	2038	03/05/2018	132.29	Put	Bond Future	7,288.5500	7.2886	7,285.2600	7.2853	(0.045)	0	0	0
2018/03/13	2038	02/08/2018	134.55	Put	Bond Future	8,783.8500	8.7838	8,779.5800	8.7796	(0.049)	0	0	0
2018/03/13	2038	02/08/2018			Bond Future	125.7661	125.7661	125.7704	125.7704	0.003	0.0000	0.0000	0
2018/03/13	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2038	02/08/2018	134.54	Put	Bond Future	8,773.8500	8.7738	8,769.5800	8.7696	(0.049)	0	0	0
2018/03/13	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2038	02/08/2018	134.53	Put	Bond Future	8,763.8500	8.7638	8,759.5800	8.7596	(0.049)	0	0	0
2018/03/13	2040	03/05/2018	10.08	Put	Bond Future	98.2100	0.0982	108.2200	0.1082	10.192	0	0	0
2018/03/13	2040	03/05/2018			Bond Future	9.0814	101.6209	9.1165	101.2930	0.387	0.0000	0.0000	39,345
2018/03/13	2040	03/05/2018	10.07	Call	Bond Future	8,707.4800	8.7075	8,389.9200	8.3899	(3.647)	0	0	0
2018/03/13	2040	03/05/2018	10.07	Put	Bond Future	101.3800	0.1014	111.7300	0.1117	10.209	0	0	0
2018/03/13	2040	03/05/2018	8.50	Put	Bond Future	5,862.4700	5.8625	6,156.0700	6.1561	5.008	0	0	0
2018/03/13	2040	03/05/2018	8.50	Call	Bond Future	176.2800	0.1763	141.9700	0.1420	(19.463)	0	0	1,011
2018/03/13	2040	03/05/2018	10.08	Call	Bond Future	8,785.1400	8.7851	8,467.2400	8.4672	(3.619)	0	0	0
2018/03/13	2040	03/05/2018	10.06	Call	Bond Future	8,629.8500	8.6299	8,312.6300	8.3126	(3.676)	0	0	0
2018/03/13	2040	03/05/2018	10.06	Put	Bond Future	104.6900	0.1047	115.3800	0.1154	10.211	0	0	0
2018/03/13	2040	03/05/2018	10.00	Put	Bond Future	126.6700	0.1267	139.6400	0.1396	10.239	0	0	0
2018/03/13	2040	03/05/2018	10.00	Call	Bond Future	8,163.6800	8.1637	7,848.7400	7.8487	(3.858)	0	0	1,500
2018/03/13	2040	03/05/2018	9.00	Put	Bond Future	2,196.8200	2.1968	2,368.2000	2.3682	7.801	0	0	0
2018/03/13	2040	03/05/2018	9.00	Call	Bond Future	1,430.7300	1.4307	1,274.2000	1.2742	(10.941)	0	0	1,239
2018/03/13	2040	02/08/2018	10.04	Call	Bond Future	8,775.1500	8.7751	8,491.3900	8.4914	(3.234)	0	0	0
2018/03/13	2040	02/08/2018	10.03	Put	Bond Future	865.8600	0.8659	916.2800	0.9163	5.823	0	0	0
2018/03/13	2040	02/08/2018			Bond Future	9.1256	98.9937	9.1617	98.6602	0.396	0.0000	0.0000	420
2018/03/13	2040	02/08/2018	10.05	Call	Bond Future	8,843.4900	8.8435	8,559.0600	8.5591	(3.216)	0	0	0
2018/03/13	2040	02/08/2018	10.05	Put	Bond Future	840.5000	0.8405	889.5600	0.8896	5.837	0	0	0
2018/03/13	2040	02/08/2018	10.04	Put	Bond Future	853.0900	0.8531	902.8200	0.9028	5.829	0	0	0
2018/03/13	2040	02/08/2018	10.03	Call	Bond Future	8,706.8800	8.7069	8,423.8100	8.4238	(3.251)	0	0	0
2018/03/13	2044	03/05/2018	10.10	Call	Bond Future	8,679.6600	8.6797	8,357.3500	8.3574	(3.713)	0	0	0
2018/03/13	2044	03/05/2018	10.09	Put	Bond Future	124.8300	0.1248	137.1900	0.1372	9.901	0	0	0
2018/03/13	2044	03/05/2018			Bond Future	9.1308	98.5690	9.1659	98.2347	0.385	0.0000	0.0000	23,617
2018/03/13	2044	03/05/2018	10.11	Call	Bond Future	8,756.6200	8.7566	8,433.8900	8.4339	(3.686)	0	0	0
2018/03/13	2044	03/05/2018	10.11	Put	Bond Future	116.5200	0.1165	128.0800	0.1281	9.921	0	0	0
2018/03/13	2044	03/05/2018	10.10	Put	Bond Future	121.1000	0.1211	133.0800	0.1331	9.893	0	0	0
2018/03/13	2044	03/05/2018	10.09	Call	Bond Future	8,601.7300	8.6017	8,279.8000	8.2798	(3.743)	0	0	0
2018/03/13	2044	02/08/2018	10.07	Call	Bond Future	8,782.7700	8.7828	8,494.8600	8.4949	(3.278)	0	0	0
2018/03/13	2044	02/08/2018			Bond Future	9.1741	96.0106	9.2101	95.6706	0.393	0.0000	0.0000	0
2018/03/13	2044	02/08/2018	10.05	Call	Bond Future	8,645.6800	8.6457	8,359.2100	8.3592	(3.313)	0	0	0
2018/03/13	2044	02/08/2018	10.05	Put	Bond Future	925.6600	0.9257	979.1900	0.9792	5.783	0	0	0
2018/03/13	2044	02/08/2018	10.07	Put	Bond Future	898.8300	0.8988	950.9200	0.9509	5.795	0	0	0
2018/03/13	2044	02/08/2018	10.06	Call	Bond Future	8,714.1900	8.7142	8,427.0000	8.4270	(3.296)	0	0	0
2018/03/13	2044	02/08/2018	10.06	Put	Bond Future	912.1500	0.9122	964.9600	0.9650	5.790	0	0	0
2018/03/13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2046	03/05/2018			Bond Future	117.7672	117.7672	117.7706	117.7706	0.003	0.0000	0.0000	10,874
2018/03/13	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
2018/03/13	2046	03/05/2018	127.93	Put	Bond Future	10,162.8300		10.1628	10,159.3900	10.1594	(0.034)	0	0	0
2018/03/13	2046	03/05/2018	127.95	Put	Bond Future	10,182.8300		10.1828	10,179.3900	10.1794	(0.034)	0	0	0
2018/03/13	2046	03/05/2018	127.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2046	03/05/2018	127.94	Put	Bond Future	10,172.8300		10.1728	10,169.3900	10.1694	(0.034)	0	0	0
2018/03/13	2046	02/08/2018	128.78	Put	Bond Future	8,829.2300		8.8292	8,824.8400	8.8248	(0.050)	0	0	0
2018/03/13	2046	02/08/2018			Bond Future	119.9508		119.9508	119.9552	119.9552	0.004	0.0000	0.0000	0
2018/03/13	2046	02/08/2018	128.78	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2046	02/08/2018	128.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2046	02/08/2018	128.77	Put	Bond Future	8,819.2300		8.8192	8,814.8400	8.8148	(0.050)	0	0	0
2018/03/13	2046	02/08/2018	128.79	Put	Bond Future	8,839.2300		8.8392	8,834.8400	8.8348	(0.050)	0	0	0
2018/03/13	2046	02/08/2018	128.77	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2050	03/05/2018	135.62	Put	Bond Future	11,327.9900		11.3280	11,324.2700	11.3243	(0.033)	0	0	0
2018/03/13	2050	03/05/2018	135.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2050	03/05/2018			Bond Future	124.2920		124.2920	124.2957	124.2957	0.003	0.0000	0.0000	9,788
2018/03/13	2050	03/05/2018	135.62	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2050	03/05/2018	135.61	Put	Bond Future	11,317.9900		11.3180	11,314.2700	11.3143	(0.033)	0	0	0
2018/03/13	2050	03/05/2018	135.63	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2050	03/05/2018	135.63	Put	Bond Future	11,337.9900		11.3380	11,334.2700	11.3343	(0.033)	0	0	0
2018/03/13	2050	02/08/2018	137.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2050	02/08/2018	137.54	Put	Bond Future	12,676.5000		12.6765	12,671.6900	12.6717	(0.038)	0	0	0
2018/03/13	2050	02/08/2018	137.52	Put	Bond Future	12,656.5000		12.6565	12,651.6900	12.6517	(0.038)	0	0	0
2018/03/13	2050	02/08/2018			Bond Future	124.8635		124.8635	124.8683	124.8683	0.004	0.0000	0.0000	0
2018/03/13	2050	02/08/2018	137.53	Put	Bond Future	12,666.5000		12.6665	12,661.6900	12.6617	(0.038)	0	0	0
2018/03/13	2050	02/08/2018	137.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	2050	02/08/2018	137.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	AL37	03/05/2018			Index Future	591.0740		591.0740	590.7070	590.7070	(0.062)	0.0000	0.0000	0
2018/03/13	AL37	02/08/2018			Index Future	602.0050		602.0050	601.6340	601.6340	(0.062)	0.0000	0.0000	0
2018/03/13	AL7T	03/05/2018			Index Future	693.5030		693.5030	692.3650	692.3650	(0.164)	0.0000	0.0000	0
2018/03/13	AL7T	02/08/2018			Index Future	706.3290		706.3290	705.1720	705.1720	(0.164)	0.0000	0.0000	0
2018/03/13	ALBI	03/05/2018			Index Future	632.0360		632.0360	630.6430	630.6430	(0.220)	0.0000	0.0000	814
2018/03/13	ALBI	02/08/2018			Index Future	643.7250		643.7250	642.3090	642.3090	(0.220)	0.0000	0.0000	0
2018/03/13	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	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
2018/03/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/13	EL28	03/05/2018	133.20	Put	Bond Future	3,927.5700	3.9276	3,922.4100	3.9224	(0.131)	0	0	0
2018/03/13	EL28	03/05/2018			Bond Future	129.2724	129.2724	129.2776	129.2776	0.004	0.0000	0.0000	0
2018/03/13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	EL28	03/05/2018	133.19	Put	Bond Future	3,917.5700	3.9176	3,912.4100	3.9124	(0.132)	0	0	0
2018/03/13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	EL28	03/05/2018	133.18	Put	Bond Future	3,907.5700	3.9076	3,902.4100	3.9024	(0.132)	0	0	0
2018/03/13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	EL28	02/08/2018			Bond Future	131.6692	131.6692	131.6754	131.6754	0.005	0.0000	0.0000	0
2018/03/13	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	EL28	02/08/2018	134.93	Put	Bond Future	3,260.7500	3.2607	3,254.6400	3.2546	(0.187)	0	0	0
2018/03/13	EL28	02/08/2018	134.95	Put	Bond Future	3,280.7500	3.2807	3,274.6400	3.2746	(0.186)	0	0	0
2018/03/13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	EL28	02/08/2018	134.94	Put	Bond Future	3,270.7500	3.2707	3,264.6400	3.2646	(0.187)	0	0	0
2018/03/13	ES33	03/05/2018	11.22	Call	Bond Future	5,269.9300	5.2699	5,081.1300	5.0811	(3.583)	0	0	0
2018/03/13	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	ES33	03/05/2018			Bond Future	10.3493	79.3980	10.3790	79.2091	0.287	0.0000	0.0000	9,466
2018/03/13	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	ES33	03/05/2018	11.20	Call	Bond Future	5,154.8600	5.1549	4,966.0600	4.9661	(3.663)	0	0	0
2018/03/13	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	ES33	03/05/2018	11.21	Call	Bond Future	5,212.4300	5.2124	5,023.6300	5.0236	(3.622)	0	0	0
2018/03/13	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	ES33	02/08/2018	11.14	Call	Bond Future	4,249.7000	4.2497	4,057.7900	4.0578	(4.516)	0	0	0
2018/03/13	ES33	02/08/2018			Bond Future	10.4345	80.8662	10.4652	80.6743	0.294	0.0000	0.0000	0
2018/03/13	ES33	02/08/2018	11.15	Call	Bond Future	4,307.4500	4.3075	4,115.5400	4.1155	(4.455)	0	0	0
2018/03/13	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	ES33	02/08/2018	11.16	Call	Bond Future	4,365.1400	4.3651	4,173.2300	4.1732	(4.396)	0	0	0

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2018/03/13	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	ES42	03/05/2018			Bond Future	10.4847	83.0007	10.5194	82.7428	0.332	0.0000	0.0000	7,957
2018/03/13	ES42	02/08/2018			Bond Future	10.5661	84.5355	10.6019	84.2732	0.339	0.0000	0.0000	0
2018/03/13	GOVI	03/05/2018	590.29	Call	GOVI	391,780.0000	39.1780	378,550.0000	37.8550	(3.377)	0	0	0
2018/03/13	GOVI	03/05/2018	590.27	Call	GOVI	391,980.0000	39.1980	378,750.0000	37.8750	(3.375)	0	0	0
2018/03/13	GOVI	03/05/2018			GOVI	629.4680	629.4680	628.1450	628.1450	(0.210)	0.0000	0.0000	612
2018/03/13	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	GOVI	03/05/2018	590.28	Call	GOVI	391,880.0000	39.1880	378,650.0000	37.8650	(3.376)	0	0	0
2018/03/13	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	GOVI	02/08/2018			GOVI	641.1100	641.1100	639.7650	639.7650	(0.210)	0.0000	0.0000	0
2018/03/13	GOVI	02/08/2018	605.71	Call	GOVI	354,000.0000	35.4000	340,550.0000	34.0550	(3.799)	0	0	0
2018/03/13	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	GOVI	02/08/2018	605.72	Call	GOVI	353,900.0000	35.3900	340,450.0000	34.0450	(3.801)	0	0	0
2018/03/13	GOVI	02/08/2018	605.70	Call	GOVI	354,100.0000	35.4100	340,650.0000	34.0650	(3.798)	0	0	0
2018/03/13	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/13	IGOV	03/05/2018			Index Future	252.0850	252.0850	252.0810	252.0810	(0.002)	0.0000	0.0000	1,128
2018/03/13	IGOV	02/08/2018			Index Future	256.7600	256.7600	256.7570	256.7570	(0.001)	0.0000	0.0000	0
2018/03/13	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/13	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2018/03/13	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/13	IS01	20/12/2018			Interest Rate Swap	100.4400	100.4400	100.4400	100.4400	0.000	0.0000	0.0000	0
2018/03/13	IS01	22/03/2019			Interest Rate Swap	99.4000	99.4000	99.4000	99.4000	0.000	0.0000	0.0000	0
2018/03/13	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/13	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/13	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/03/13	IS02	21/12/2018			Interest Rate Swap	98.8200	98.8200	98.8200	98.8200	0.000	0.0000	0.0000	0
2018/03/13	IS02	15/03/2019			Interest Rate Swap	99.1500	99.1500	99.1500	99.1500	0.000	0.0000	0.0000	0
2018/03/13	IS02	21/06/2019			Interest Rate Swap	99.4600	99.4600	99.4600	99.4600	0.000	0.0000	0.0000	0
2018/03/13	IS02	20/09/2019			Interest Rate Swap	99.7800	99.7800	99.7800	99.7800	0.000	0.0000	0.0000	0
2018/03/13	IS02	20/12/2019			Interest Rate Swap	100.6400	100.6400	100.6500	100.6500	0.010	0.0000	0.0000	0
2018/03/13	IS02	23/03/2020			Interest Rate Swap	98.3000	98.3000	98.3100	98.3100	0.010	0.0000	0.0000	0
2018/03/13	IS05	17/12/2020			Interest Rate Swap	95.5700	95.5700	95.5700	95.5700	0.000	0.0000	0.0000	0
2018/03/13	IS05	16/03/2021			Interest Rate Swap	94.7200	94.7200	94.7100	94.7100	(0.011)	0.0000	0.0000	0
2018/03/13	IS05	15/06/2021			Interest Rate Swap	93.8300	93.8300	93.8200	93.8200	(0.011)	0.0000	0.0000	0
2018/03/13	IS05	21/09/2021			Interest Rate Swap	93.9200	93.9200	93.9100	93.9100	(0.011)	0.0000	0.0000	0
2018/03/13	IS05	21/12/2021			Interest Rate Swap	96.0400	96.0400	96.0300	96.0300	(0.010)	0.0000	0.0000	51
2018/03/13	IS05	15/03/2022			Interest Rate Swap	96.1000	96.1000	96.0800	96.0800	(0.021)	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
2018/03/13	IS05	21/06/2022			Interest Rate Swap	97.2200	97.2200	97.2000	97.2000	(0.021)	0.0000	0.0000	0
2018/03/13	IS05	20/09/2022			Interest Rate Swap	99.3600	99.3600	99.3300	99.3300	(0.030)	0.0000	0.0000	0
2018/03/13	IS05	20/12/2022			Interest Rate Swap	100.5400	100.5400	100.5200	100.5200	(0.020)	0.0000	0.0000	0
2018/03/13	IS05	22/03/2023			Interest Rate Swap	95.5600	95.5600	95.5300	95.5300	(0.031)	0.0000	0.0000	0
2018/03/13	IS10	17/12/2025			Interest Rate Swap	93.1700	93.1700	93.1300	93.1300	(0.043)	0.0000	0.0000	0
2018/03/13	IS10	16/03/2026			Interest Rate Swap	90.1100	90.1100	90.0500	90.0500	(0.067)	0.0000	0.0000	0
2018/03/13	IS10	15/06/2026			Interest Rate Swap	88.7900	88.7900	88.7300	88.7300	(0.068)	0.0000	0.0000	0
2018/03/13	IS10	21/09/2026			Interest Rate Swap	90.9100	90.9100	90.8500	90.8500	(0.066)	0.0000	0.0000	0
2018/03/13	IS10	21/12/2026			Interest Rate Swap	94.6800	94.6800	94.6200	94.6200	(0.063)	0.0000	0.0000	0
2018/03/13	IS10	15/03/2027			Interest Rate Swap	93.1800	93.1800	93.1200	93.1200	(0.064)	0.0000	0.0000	0
2018/03/13	IS10	21/06/2027			Interest Rate Swap	95.2100	95.2100	95.1500	95.1500	(0.063)	0.0000	0.0000	0
2018/03/13	IS10	20/09/2027			Interest Rate Swap	98.9100	98.9100	98.8600	98.8600	(0.051)	0.0000	0.0000	0
2018/03/13	IS10	20/12/2027			Interest Rate Swap	99.2100	99.2100	99.1600	99.1600	(0.050)	0.0000	0.0000	0
2018/03/13	IS10	22/03/2028			Interest Rate Swap	94.3400	94.3400	94.3000	94.3000	(0.042)	0.0000	0.0000	0
2018/03/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/13	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/13	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/03/13	JBAF	20/06/2018			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2018/03/13	JBAF	19/09/2018			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2018/03/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/13	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.8000	93.2000	0.000	0.0000	0.0000	35,000
2018/03/13	JBAF	20/03/2019			Jibar Tradeable Future	6.8600	93.1400	6.8600	93.1400	0.000	0.0000	0.0000	0
2018/03/13	JBAF	19/06/2019			Jibar Tradeable Future	6.9100	93.0900	6.9100	93.0900	0.000	0.0000	0.0000	0
2018/03/13	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/13	R023	03/05/2018	8.27	Call	Bond Future	3,498.1800	3.4982	3,435.7300	3.4357	(1.785)	0	0	0
2018/03/13	R023	03/05/2018			Bond Future	7.3866	102.8862	7.4023	102.8233	0.212	0.0000	0.0000	73,377
2018/03/13	R023	03/05/2018	8.27	Put	Bond Future	16.1600	0.0162	16.7000	0.0167	3.342	0	0	0
2018/03/13	R023	03/05/2018	8.28	Call	Bond Future	3,535.9900	3.5360	3,473.5100	3.4735	(1.767)	0	0	0
2018/03/13	R023	03/05/2018	8.29	Put	Bond Future	14.6500	0.0147	15.1200	0.0151	3.208	0	0	0
2018/03/13	R023	03/05/2018	8.28	Put	Bond Future	15.4000	0.0154	15.9100	0.0159	3.312	0	0	0
2018/03/13	R023	03/05/2018	8.29	Call	Bond Future	3,573.7900	3.5738	3,511.2700	3.5113	(1.749)	0	0	0
2018/03/13	R023	03/05/2018	9.19	Call	Bond Future	6,954.2600	6.9543	6,891.2700	6.8913	(0.906)	0	0	0
2018/03/13	R023	03/05/2018	9.19	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	2,500
2018/03/13	R035	03/05/2018	9.91	Put	Bond Future	132.2200	0.1322	141.3700	0.1414	6.920	0	0	0
2018/03/13	R035	03/05/2018	8.75	Put	Bond Future	2,955.1000	2.9551	3,093.8100	3.0938	4.694	0	0	0
2018/03/13	R035	03/05/2018			Bond Future	8.9235	101.2232	8.9536	100.9648	0.337	0.0000	0.0000	66,923
2018/03/13	R035	03/05/2018	9.90	Call	Bond Future	8,034.9900	8.0350	7,786.0300	7.7860	(3.098)	0	0	0
2018/03/13	R035	03/05/2018	9.90	Put	Bond Future	136.8600	0.1369	146.3400	0.1463	6.927	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
2018/03/13	R035	03/05/2018	8.75	Call	Bond Future	1,446.4500		1.4465	1,326.7200	1.3267	(8.278)	0	0	1,000
2018/03/13	R035	03/05/2018	9.25	Call	Bond Future	3,714.9100		3.7149	3,515.4300	3.5154	(5.370)	0	0	0
2018/03/13	R035	03/05/2018	9.25	Put	Bond Future	964.6600		0.9647	1,023.6200	1.0236	6.112	0	0	1,000
2018/03/13	R035	03/05/2018	9.91	Call	Bond Future	8,106.3100		8.1063	7,857.0200	7.8570	(3.075)	0	0	0
2018/03/13	R035	03/05/2018	9.89	Call	Bond Future	7,963.7300		7.9637	7,715.1000	7.7151	(3.122)	0	0	0
2018/03/13	R035	03/05/2018	9.89	Put	Bond Future	141.6500		0.1416	151.4600	0.1515	6.926	0	0	0
2018/03/13	R035	02/08/2018	9.42	Call	Bond Future	5,851.7100		5.8517	5,663.4900	5.6635	(3.216)	0	0	0
2018/03/13	R035	02/08/2018			Bond Future	8.9630		103.0951	8.9940	102.8323	0.346	0.0000	0.0000	3
2018/03/13	R035	02/08/2018	9.42	Put	Bond Future	2,077.3800		2.0774	2,151.9700	2.1520	3.591	0	0	0
2018/03/13	R035	02/08/2018	9.44	Put	Bond Future	2,023.6500		2.0237	2,096.6600	2.0967	3.608	0	0	0
2018/03/13	R035	02/08/2018	9.43	Call	Bond Future	5,904.7900		5.9048	5,715.7700	5.7158	(3.201)	0	0	0
2018/03/13	R035	02/08/2018	9.44	Call	Bond Future	5,958.2800		5.9583	5,768.4800	5.7685	(3.185)	0	0	0
2018/03/13	R035	02/08/2018	9.43	Put	Bond Future	2,050.2600		2.0503	2,124.0500	2.1241	3.599	0	0	0
2018/03/13	R186	03/05/2018	8.92	Call	Bond Future	5,572.8500		5.5728	5,407.3500	5.4074	(2.970)	0	0	0
2018/03/13	R186	03/05/2018	8.91	Put	Bond Future	61.5400		0.0615	66.3300	0.0663	7.784	0	0	0
2018/03/13	R186	03/05/2018	10.14	Put	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2018/03/13	R186	03/05/2018	9.72	Put	Bond Future	0.6500		0.0007	0.6900	0.0007	6.154	0	0	10,640
2018/03/13	R186	03/05/2018	8.40	Put	Bond Future	410.5500		0.4105	441.9600	0.4420	7.651	0	0	3,500
2018/03/13	R186	03/05/2018	8.00	Put	Bond Future	1,381.3300		1.3813	1,468.5800	1.4686	6.316	0	0	0
2018/03/13	R186	03/05/2018	8.69	Call	Bond Future	4,199.0000		4.1990	4,040.4100	4.0404	(3.777)	0	0	0
2018/03/13	R186	03/05/2018	8.50	Call	Bond Future	3,119.4200		3.1194	2,972.0300	2.9720	(4.725)	0	0	0
2018/03/13	R186	03/05/2018	7.85	Call	Bond Future	510.7600		0.5108	453.1000	0.4531	(11.289)	0	0	500
2018/03/13	R186	03/05/2018	8.35	Put	Bond Future	485.2200		0.4852	521.8200	0.5218	7.543	0	0	500
2018/03/13	R186	03/05/2018	8.45	Put	Bond Future	345.9800		0.3460	372.7700	0.3728	7.743	0	0	0
2018/03/13	R186	03/05/2018			Bond Future	8.0715		118.8389	8.0969	118.6688	0.314	0.0000	0.0000	199,570
2018/03/13	R186	03/05/2018	8.93	Call	Bond Future	5,633.4400		5.6334	5,467.7500	5.4677	(2.941)	0	0	0
2018/03/13	R186	03/05/2018	8.93	Put	Bond Future	56.8000		0.0568	61.2100	0.0612	7.764	0	0	0
2018/03/13	R186	03/05/2018	10.14	Call	Bond Future	12,845.0700		12.8451	12,674.9700	12.6750	(1.324)	0	0	0
2018/03/13	R186	03/05/2018	9.30	Put	Bond Future	9.5700		0.0096	10.2700	0.0103	7.315	0	0	0
2018/03/13	R186	03/05/2018	9.30	Call	Bond Future	7,879.7100		7.8797	7,710.3100	7.7103	(2.150)	0	0	1,120
2018/03/13	R186	03/05/2018	7.85	Put	Bond Future	2,010.2800		2.0103	2,122.7200	2.1227	5.593	0	0	0
2018/03/13	R186	03/05/2018	8.92	Put	Bond Future	59.1000		0.0591	63.7000	0.0637	7.783	0	0	0
2018/03/13	R186	03/05/2018	8.91	Call	Bond Future	5,512.3600		5.5124	5,347.0500	5.3471	(2.999)	0	0	0
2018/03/13	R186	03/05/2018	9.72	Call	Bond Future	10,397.6000		10.3976	10,227.5400	10.2275	(1.636)	0	0	0
2018/03/13	R186	03/05/2018	9.19	Put	Bond Future	17.7200		0.0177	19.0200	0.0190	7.336	0	0	0
2018/03/13	R186	03/05/2018	8.40	Call	Bond Future	2,587.5000		2.5875	2,448.8100	2.4488	(5.360)	0	0	7
2018/03/13	R186	03/05/2018	8.00	Call	Bond Future	899.8800		0.8999	817.0300	0.8170	(9.207)	0	0	7
2018/03/13	R186	03/05/2018	8.69	Put	Bond Future	144.8600		0.1449	156.3700	0.1564	7.946	0	0	0
2018/03/13	R186	03/05/2018	8.70	Put	Bond Future	139.4500		0.1395	150.5300	0.1505	7.946	0	0	0
2018/03/13	R186	03/05/2018	8.50	Put	Bond Future	290.4700		0.2905	313.1800	0.3132	7.818	0	0	3,500
2018/03/13	R186	03/05/2018	8.35	Call	Bond Future	2,334.3000		2.3343	2,200.8000	2.2008	(5.719)	0	0	0
2018/03/13	R186	03/05/2018	8.45	Call	Bond Future	2,849.5500		2.8495	2,706.2400	2.7062	(5.029)	0	0	0
2018/03/13	R186	03/05/2018	9.75	Call	Bond Future	10,574.9200		10.5749	10,404.8500	10.4048	(1.608)	0	0	0
2018/03/13	R186	03/05/2018	9.75	Put	Bond Future	0.5300		0.0005	0.5600	0.0006	5.660	0	0	3,200
2018/03/13	R186	03/05/2018	9.19	Call	Bond Future	7,212.7200		7.2127	7,043.9200	7.0439	(2.340)	0	0	0
2018/03/13	R186	03/05/2018	8.70	Call	Bond Future	4,257.5800		4.2576	4,098.5600	4.0986	(3.735)	0	0	0
2018/03/13	R186	03/05/2018	8.85	Call	Bond Future	5,150.2000		5.1502	4,986.2400	4.9862	(3.184)	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
2018/03/13	R186	03/05/2018	8.85	Put	Bond Future	77.9800	0.0780	84.1200	0.0841	7.874	0	0	4,745
2018/03/13	R186	02/08/2018	8.48	Put	Bond Future	1,064.0700	1.0641	1,111.8500	1.1119	4.490	0	0	0
2018/03/13	R186	02/08/2018	8.25	Call	Bond Future	2,553.2200	2.5532	2,446.0700	2.4461	(4.197)	0	0	1,470
2018/03/13	R186	02/08/2018			Bond Future	8.0970	115.7362	8.1234	115.5635	0.326	0.0000	0.0000	191
2018/03/13	R186	02/08/2018	8.47	Call	Bond Future	3,491.6100	3.4916	3,367.3800	3.3674	(3.558)	0	0	0
2018/03/13	R186	02/08/2018	8.47	Put	Bond Future	1,082.3300	1.0823	1,130.8100	1.1308	4.479	0	0	0
2018/03/13	R186	02/08/2018	7.50	Put	Bond Future	4,500.6300	4.5006	4,635.2800	4.6353	2.992	0	0	0
2018/03/13	R186	02/08/2018	8.48	Call	Bond Future	3,537.0100	3.5370	3,412.0800	3.4121	(3.532)	0	0	0
2018/03/13	R186	02/08/2018	8.25	Put	Bond Future	1,556.6500	1.5566	1,622.2100	1.6222	4.212	0	0	0
2018/03/13	R186	02/08/2018	8.46	Call	Bond Future	3,446.4300	3.4464	3,322.9000	3.3229	(3.584)	0	0	0
2018/03/13	R186	02/08/2018	8.46	Put	Bond Future	1,100.8600	1.1009	1,150.0400	1.1500	4.467	0	0	0
2018/03/13	R186	02/08/2018	7.50	Call	Bond Future	502.6500	0.5027	464.5900	0.4646	(7.572)	0	0	1,470
2018/03/13	R186	01/11/2018	9.14	Call	Bond Future	7,003.9900	7.0040	6,855.7800	6.8558	(2.116)	0	0	0
2018/03/13	R186	01/11/2018	7.96	Put	Bond Future	3,065.3600	3.0654	3,158.3600	3.1584	3.034	0	0	0
2018/03/13	R186	01/11/2018	8.54	Put	Bond Future	1,549.2000	1.5492	1,603.7000	1.6037	3.518	0	0	0
2018/03/13	R186	01/11/2018			Bond Future	8.1183	117.9067	8.1458	117.7308	0.340	0.0000	0.0000	0
2018/03/13	R186	01/11/2018	8.46	Put	Bond Future	1,708.5900	1.7086	1,767.7300	1.7677	3.461	0	0	0
2018/03/13	R186	01/11/2018	8.46	Call	Bond Future	3,864.4000	3.8644	3,747.6200	3.7476	(3.022)	0	0	5,000
2018/03/13	R186	01/11/2018	8.53	Call	Bond Future	4,159.1100	4.1591	4,038.2600	4.0383	(2.906)	0	0	0
2018/03/13	R186	01/11/2018	8.53	Put	Bond Future	1,568.2900	1.5683	1,623.3600	1.6234	3.511	0	0	0
2018/03/13	R186	01/11/2018	9.14	Put	Bond Future	714.5000	0.7145	742.2100	0.7422	3.878	0	0	5,000
2018/03/13	R186	01/11/2018	7.96	Call	Bond Future	2,048.6600	2.0487	1,965.7400	1.9657	(4.048)	0	0	5,000
2018/03/13	R186	01/11/2018	8.54	Call	Bond Future	4,201.9800	4.2020	4,080.5600	4.0806	(2.890)	0	0	0
2018/03/13	R186	01/11/2018	8.52	Call	Bond Future	4,116.7400	4.1167	3,996.4600	3.9965	(2.922)	0	0	0
2018/03/13	R186	01/11/2018	8.52	Put	Bond Future	1,587.9300	1.5879	1,643.5700	1.6436	3.504	0	0	0
2018/03/13	R197	03/05/2018	304.46	Call	Bond Future	1,641.0900	1.6411	1,643.7300	1.6437	0.161	0	0	0
2018/03/13	R197	03/05/2018			Bond Future	306.1011	306.1011	306.1037	306.1037	0.001	0.0000	0.0000	2,388
2018/03/13	R197	03/05/2018	304.44	Call	Bond Future	1,661.0900	1.6611	1,663.7300	1.6637	0.159	0	0	0
2018/03/13	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R197	03/05/2018	304.45	Call	Bond Future	1,651.0900	1.6511	1,653.7300	1.6537	0.160	0	0	0
2018/03/13	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R202	03/05/2018	247.48	Put	Bond Future	11,385.2500	11.3853	11,378.1100	11.3781	(0.063)	0	0	0
2018/03/13	R202	03/05/2018	247.47	Call	Bond Future	7.9900	0.0080	7.3600	0.0074	(7.885)	0	0	0
2018/03/13	R202	03/05/2018			Bond Future	236.1027	236.1027	236.1092	236.1092	0.003	0.0000	0.0000	23,064
2018/03/13	R202	03/05/2018	247.48	Call	Bond Future	7.9400	0.0079	7.3100	0.0073	(7.935)	0	0	0
2018/03/13	R202	03/05/2018	247.47	Put	Bond Future	11,375.3000	11.3753	11,368.1600	11.3682	(0.063)	0	0	0
2018/03/13	R202	03/05/2018	247.49	Call	Bond Future	7.8800	0.0079	7.2600	0.0073	(7.868)	0	0	0
2018/03/13	R202	03/05/2018	247.49	Put	Bond Future	11,395.1900	11.3952	11,388.0600	11.3881	(0.063)	0	0	0
2018/03/13	R204	03/05/2018	7.10	Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2018/03/13	R204	03/05/2018			Bond Future	6.1914	104.1070	6.2273	104.0852	0.579	0.0000	0.0000	21,652
2018/03/13	R204	03/05/2018	7.09	Call	Bond Future	543.5100	0.5435	521.7300	0.5217	(4.007)	0	0	0
2018/03/13	R204	03/05/2018	7.09	Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2018/03/13	R204	03/05/2018	7.10	Call	Bond Future	549.5300	0.5495	527.7500	0.5277	(3.963)	0	0	0
2018/03/13	R204	03/05/2018	7.08	Call	Bond Future	537.5000	0.5375	515.7200	0.5157	(4.052)	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
2018/03/13	R204	03/05/2018	7.08	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2018/03/13	R207	03/05/2018	7.57	Call	Bond Future	1,540.5100	1.5405	1,495.0800	1.4951	(2.949)	0	0	0
2018/03/13	R207	03/05/2018	7.56	Put	Bond Future	0.3000	0.0003	0.3600	0.0004	20.000	0	0	0
2018/03/13	R207	03/05/2018			Bond Future	6.5889	103.2893	6.6176	103.2438	0.435	0.0000	0.0000	23,532
2018/03/13	R207	03/05/2018	7.58	Call	Bond Future	1,556.0300	1.5560	1,510.5900	1.5106	(2.920)	0	0	0
2018/03/13	R207	03/05/2018	7.58	Put	Bond Future	0.2600	0.0003	0.3100	0.0003	19.231	0	0	0
2018/03/13	R207	03/05/2018	7.57	Put	Bond Future	0.2800	0.0003	0.3400	0.0003	21.429	0	0	0
2018/03/13	R207	03/05/2018	7.56	Call	Bond Future	1,524.9900	1.5250	1,479.5600	1.4796	(2.979)	0	0	0
2018/03/13	R208	03/05/2018	7.77	Call	Bond Future	2,131.9700	2.1320	2,063.2500	2.0632	(3.223)	0	0	0
2018/03/13	R208	03/05/2018			Bond Future	6.9337	100.2167	6.9607	100.1473	0.389	0.0000	0.0000	35,809
2018/03/13	R208	03/05/2018	7.77	Put	Bond Future	4.9600	0.0050	5.6500	0.0056	13.911	0	0	0
2018/03/13	R208	03/05/2018	7.78	Call	Bond Future	2,156.7800	2.1568	2,088.0300	2.0880	(3.188)	0	0	0
2018/03/13	R208	03/05/2018	7.79	Put	Bond Future	4.4200	0.0044	5.0400	0.0050	14.027	0	0	0
2018/03/13	R208	03/05/2018	7.78	Put	Bond Future	4.6800	0.0047	5.3400	0.0053	14.103	0	0	0
2018/03/13	R208	03/05/2018	7.79	Call	Bond Future	2,181.6000	2.1816	2,112.8100	2.1128	(3.153)	0	0	0
2018/03/13	R209	03/05/2018	9.85	Put	Bond Future	82.4800	0.0825	89.4000	0.0894	8.390	0	0	0
2018/03/13	R209	03/05/2018	10.00	Call	Bond Future	7,335.1300	7.3351	7,120.4500	7.1204	(2.927)	0	0	0
2018/03/13	R209	03/05/2018	10.73	Call	Bond Future	11,652.8000	11.6528	11,434.3800	11.4344	(1.874)	0	0	0
2018/03/13	R209	03/05/2018	9.75	Call	Bond Future	5,808.8800	5.8089	5,600.1500	5.6001	(3.593)	0	0	435
2018/03/13	R209	03/05/2018	9.77	Call	Bond Future	5,931.2200	5.9312	5,721.8500	5.7218	(3.530)	0	0	0
2018/03/13	R209	03/05/2018	9.30	Call	Bond Future	3,158.1400	3.1581	2,979.0700	2.9791	(5.670)	0	0	1,321
2018/03/13	R209	03/05/2018			Bond Future	8.9223	76.9669	8.9524	76.7484	0.337	0.0000	0.0000	81,127
2018/03/13	R209	03/05/2018	9.85	Call	Bond Future	6,421.2700	6.4213	6,209.6900	6.2097	(3.295)	0	0	0
2018/03/13	R209	03/05/2018	10.73	Put	Bond Future	1.0000	0.0010	1.0800	0.0011	8.000	0	0	435
2018/03/13	R209	03/05/2018	10.22	Call	Bond Future	8,666.2900	8.6663	8,449.1700	8.4492	(2.505)	0	0	0
2018/03/13	R209	03/05/2018	10.22	Put	Bond Future	16.1900	0.0162	17.5700	0.0176	8.524	0	0	435
2018/03/13	R209	03/05/2018	9.75	Put	Bond Future	115.0700	0.1151	124.8400	0.1248	8.490	0	0	0
2018/03/13	R209	03/05/2018	9.86	Call	Bond Future	6,482.5500	6.4825	6,270.7400	6.2707	(3.267)	0	0	0
2018/03/13	R209	03/05/2018	10.00	Put	Bond Future	45.2500	0.0453	49.0700	0.0491	8.442	0	0	11,067
2018/03/13	R209	03/05/2018	9.47	Put	Bond Future	284.4200	0.2844	308.5000	0.3085	8.466	0	0	250
2018/03/13	R209	03/05/2018	9.77	Put	Bond Future	107.7100	0.1077	116.8400	0.1168	8.476	0	0	250
2018/03/13	R209	03/05/2018	9.30	Put	Bond Future	479.0200	0.4790	518.4500	0.5184	8.231	0	0	0
2018/03/13	R209	03/05/2018	8.95	Put	Bond Future	1,270.4800	1.2705	1,362.2600	1.3623	7.224	0	0	0
2018/03/13	R209	03/05/2018	9.86	Put	Bond Future	79.7500	0.0797	86.4400	0.0864	8.389	0	0	0
2018/03/13	R209	03/05/2018	9.84	Call	Bond Future	6,359.9800	6.3600	6,148.6500	6.1487	(3.323)	0	0	0
2018/03/13	R209	03/05/2018	9.84	Put	Bond Future	85.2900	0.0853	92.4600	0.0925	8.407	0	0	0
2018/03/13	R209	03/05/2018	9.19	Put	Bond Future	661.2100	0.6612	714.0400	0.7140	7.990	0	0	0
2018/03/13	R209	03/05/2018	9.19	Call	Bond Future	2,574.4600	2.5745	2,408.7900	2.4088	(6.435)	0	0	250
2018/03/13	R209	03/05/2018	9.47	Call	Bond Future	4,124.4500	4.1244	3,930.0300	3.9300	(4.714)	0	0	0
2018/03/13	R209	03/05/2018	8.95	Call	Bond Future	1,471.5800	1.4716	1,344.8600	1.3449	(8.611)	0	0	1,321
2018/03/13	R209	02/08/2018	9.66	Call	Bond Future	5,645.9500	5.6460	5,465.1200	5.4651	(3.203)	0	0	435
2018/03/13	R209	02/08/2018	10.38	Call	Bond Future	9,535.9200	9.5359	9,326.1000	9.3261	(2.200)	0	0	0
2018/03/13	R209	02/08/2018	10.39	Put	Bond Future	209.8700	0.2099	222.0000	0.2220	5.780	0	0	0
2018/03/13	R209	02/08/2018			Bond Future	8.9590	78.3902	8.9899	78.1680	0.344	0.0000	0.0000	816
2018/03/13	R209	02/08/2018	10.84	Call	Bond Future	12,047.0800	12.0471	11,829.4500	11.8294	(1.806)	0	0	0

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2018/03/13	R209	02/08/2018	10.84	Put	Bond Future	71.6400	0.0716	76.2000	0.0762	6.365	0	0	435
2018/03/13	R209	02/08/2018	10.21	Call	Bond Future	8,609.5300	8.6095	8,404.5400	8.4045	(2.381)	0	0	0
2018/03/13	R209	02/08/2018	10.21	Put	Bond Future	311.1800	0.3112	328.3800	0.3284	5.527	0	0	435
2018/03/13	R209	02/08/2018	9.66	Put	Bond Future	822.4600	0.8225	863.8200	0.8638	5.029	0	0	0
2018/03/13	R209	02/08/2018	10.38	Put	Bond Future	214.6300	0.2146	227.0000	0.2270	5.763	0	0	0
2018/03/13	R209	02/08/2018	10.39	Call	Bond Future	9,590.6100	9.5906	9,380.5500	9.3805	(2.190)	0	0	0
2018/03/13	R209	02/08/2018	10.40	Call	Bond Future	9,645.3100	9.6453	9,435.0100	9.4350	(2.180)	0	0	0
2018/03/13	R209	02/08/2018	10.40	Put	Bond Future	205.2000	0.2052	217.0900	0.2171	5.794	0	0	0
2018/03/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R209	01/11/2018	9.34	Put	Bond Future	2,143.3300	2.1433	2,219.8200	2.2198	3.569	0	0	0
2018/03/13	R209	01/11/2018	1,016.00	Call	Bond Future	75,823.6200	75.8236	75,597.3300	75.5973	(0.298)	0	0	0
2018/03/13	R209	01/11/2018	9.97	Call	Bond Future	7,594.3400	7.5943	7,409.3300	7.4093	(2.436)	0	0	0
2018/03/13	R209	01/11/2018			Bond Future	8.9948	76.7115	9.0265	76.4852	0.352	0.0000	0.0000	0
2018/03/13	R209	01/11/2018	1,016.01	Call	Bond Future	75,823.6200	75.8236	75,597.3300	75.5973	(0.298)	0	0	0
2018/03/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R209	01/11/2018	1,015.99	Call	Bond Future	75,823.6100	75.8236	75,597.3200	75.5973	(0.298)	0	0	0
2018/03/13	R209	01/11/2018	9.34	Call	Bond Future	4,555.8200	4.5558	4,406.0200	4.4060	(3.288)	0	0	0
2018/03/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R209	01/11/2018	9.97	Put	Bond Future	1,059.7300	1.0597	1,101.0100	1.1010	3.895	0	0	0
2018/03/13	R209	01/11/2018	10.57	Call	Bond Future	10,584.0800	10.5841	10,377.3000	10.3773	(1.954)	0	0	0
2018/03/13	R209	01/11/2018	10.57	Put	Bond Future	434.2400	0.4342	453.7500	0.4538	4.493	0	0	0
2018/03/13	R209	01/11/2018	9.94	Call	Bond Future	7,442.1600	7.4422	7,258.4500	7.2585	(2.469)	0	0	0
2018/03/13	R209	01/11/2018	9.94	Put	Bond Future	1,096.0200	1.0960	1,138.6000	1.1386	3.885	0	0	0
2018/03/13	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R210	03/05/2018	191.44	Put	Bond Future	4,012.4700	4.0125	4,008.7400	4.0087	(0.093)	0	0	0
2018/03/13	R210	03/05/2018			Bond Future	187.4275	187.4275	187.4313	187.4313	0.002	0.0000	0.0000	2,159
2018/03/13	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R210	03/05/2018	191.46	Put	Bond Future	4,032.4700	4.0325	4,028.7400	4.0287	(0.092)	0	0	0
2018/03/13	R210	03/05/2018	191.45	Put	Bond Future	4,022.4700	4.0225	4,018.7400	4.0187	(0.093)	0	0	0
2018/03/13	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R212	03/05/2018	154.30	Call	Bond Future	851.0000	0.8510	851.8700	0.8519	0.102	0	0	0
2018/03/13	R212	03/05/2018			Bond Future	155.1510	155.1510	155.1519	155.1519	0.001	0.0000	0.0000	4,755
2018/03/13	R212	03/05/2018	154.28	Call	Bond Future	871.0000	0.8710	871.8700	0.8719	0.100	0	0	0
2018/03/13	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R212	03/05/2018	154.29	Call	Bond Future	861.0000	0.8610	861.8700	0.8619	0.101	0	0	0
2018/03/13	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/13	R213	03/05/2018	9.57	Put	Bond Future	56.8300	0.0568	60.5300	0.0605	6.511	0	0	0
2018/03/13	R213	03/05/2018	9.56	Call	Bond Future	6,433.1900	6.4332	6,260.8900	6.2609	(2.678)	0	0	0
2018/03/13	R213	03/05/2018			Bond Future	8.6047	88.9831	8.6298	88.8070	0.292	0.0000	0.0000	44,803
2018/03/13	R213	03/05/2018	9.57	Call	Bond Future	6,494.4000	6.4944	6,321.9500	6.3220	(2.655)	0	0	0
2018/03/13	R213	03/05/2018	9.56	Put	Bond Future	58.9500	0.0589	62.8000	0.0628	6.531	0	0	0
2018/03/13	R213	03/05/2018	9.58	Call	Bond Future	6,555.6300	6.5556	6,383.0400	6.3830	(2.633)	0	0	0
2018/03/13	R213	03/05/2018	9.58	Put	Bond Future	54.8100	0.0548	58.3700	0.0584	6.495	0	0	0
2018/03/13	R213	02/08/2018	9.06	Call	Bond Future	4,014.3200	4.0143	3,882.5000	3.8825	(3.284)	0	0	0

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2018/03/13	R213	02/08/2018	9.05	Put	Bond Future	1,169.5400	1.1695	1,217.4200	1.2174	4.094	0	0	0
2018/03/13	R213	02/08/2018			Bond Future	8.6375	90.6286	8.6634	90.4496	0.300	0.0000	0.0000	1
2018/03/13	R213	02/08/2018	9.07	Call	Bond Future	4,062.3100	4.0623	3,929.8400	3.9298	(3.261)	0	0	0
2018/03/13	R213	02/08/2018	9.07	Put	Bond Future	1,132.8200	1.1328	1,179.3900	1.1794	4.111	0	0	0
2018/03/13	R213	02/08/2018	9.06	Put	Bond Future	1,151.0500	1.1511	1,198.2700	1.1983	4.102	0	0	0
2018/03/13	R213	02/08/2018	9.05	Call	Bond Future	3,966.5200	3.9665	3,835.3600	3.8354	(3.307)	0	0	0
2018/03/13	R214	03/05/2018	9.99	Put	Bond Future	94.2100	0.0942	103.9300	0.1039	10.317	0	0	0
2018/03/13	R214	03/05/2018			Bond Future	9.0466	76.7919	9.0818	76.5218	0.389	0.0000	0.0000	47,218
2018/03/13	R214	03/05/2018	9.98	Call	Bond Future	6,778.0200	6.7780	6,517.9200	6.5179	(3.837)	0	0	0
2018/03/13	R214	03/05/2018	9.98	Put	Bond Future	97.2900	0.0973	107.3300	0.1073	10.320	0	0	0
2018/03/13	R214	03/05/2018	9.99	Call	Bond Future	6,841.3000	6.8413	6,580.8800	6.5809	(3.807)	0	0	0
2018/03/13	R214	03/05/2018	9.97	Call	Bond Future	6,714.6900	6.7147	6,454.9200	6.4549	(3.869)	0	0	0
2018/03/13	R214	03/05/2018	9.97	Put	Bond Future	100.4300	0.1004	110.8000	0.1108	10.326	0	0	0
2018/03/13	R248	03/05/2018	10.06	Call	Bond Future	8,952.5700	8.9526	8,617.4800	8.6175	(3.743)	0	0	0
2018/03/13	R248	03/05/2018	10.05	Put	Bond Future	127.1900	0.1272	139.9400	0.1399	10.024	0	0	0
2018/03/13	R248	03/05/2018			Bond Future	9.0921	98.1209	9.1273	97.7734	0.387	0.0000	0.0000	90,984
2018/03/13	R248	03/05/2018	10.07	Call	Bond Future	9,032.6000	9.0326	8,697.1300	8.6971	(3.714)	0	0	0
2018/03/13	R248	03/05/2018	10.07	Put	Bond Future	119.6100	0.1196	131.5900	0.1316	10.016	0	0	0
2018/03/13	R248	03/05/2018	10.06	Put	Bond Future	123.3400	0.1233	135.7000	0.1357	10.021	0	0	0
2018/03/13	R248	03/05/2018	10.05	Call	Bond Future	8,872.5200	8.8725	8,537.8200	8.5378	(3.772)	0	0	0

Total

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