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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2018 TO 13/02/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	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
2018/02/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2025	03/05/2018	133.20	Put	Bond Future	1,448.3600	1.4484	1,418.5800	1.4186	(2.056)	0	0	0
2018/02/13	2025	03/05/2018			Bond Future	131.7516	131.7516	131.7814	131.7814	0.023	0.0000	0.0000	1,033
2018/02/13	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2025	03/05/2018	133.22	Put	Bond Future	1,468.3600	1.4684	1,438.5800	1.4386	(2.028)	0	0	0
2018/02/13	2025	03/05/2018	133.21	Put	Bond Future	1,458.3600	1.4584	1,428.5800	1.4286	(2.042)	0	0	0
2018/02/13	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2025	02/08/2018			Bond Future	132.8169	132.8169	132.8476	132.8476	0.023	0.0000	0.0000	0
2018/02/13	2025	02/08/2018	136.65	Put	Bond Future	3,833.0600	3.8331	3,802.4300	3.8024	(0.799)	0	0	0
2018/02/13	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2025	02/08/2018	136.67	Put	Bond Future	3,853.0600	3.8531	3,822.4300	3.8224	(0.795)	0	0	0
2018/02/13	2025	02/08/2018	136.66	Put	Bond Future	3,843.0600	3.8431	3,812.4300	3.8124	(0.797)	0	0	0
2018/02/13	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2029	03/05/2018			Bond Future	99.9450	99.9450	99.9359	99.9359	(0.009)	0.0000	0.0000	1,370
2018/02/13	2029	02/08/2018			Bond Future	101.8003	101.8003	101.7911	101.7911	(0.009)	0.0000	0.0000	0
2018/02/13	2030	03/05/2018	9.51	Call	Bond Future	4,566.9100	4.5669	4,290.7000	4.2907	(6.048)	0	0	0
2018/02/13	2030	03/05/2018			Bond Future	8.9356	95.4061	8.9866	95.0577	0.571	0.0000	0.0000	91,406
2018/02/13	2030	03/05/2018	9.49	Call	Bond Future	4,466.6700	4.4667	4,192.8800	4.1929	(6.130)	0	0	0
2018/02/13	2030	03/05/2018	9.49	Put	Bond Future	771.1200	0.7711	845.6900	0.8457	9.670	0	0	0
2018/02/13	2030	03/05/2018	9.51	Put	Bond Future	741.7900	0.7418	813.9400	0.8139	9.726	0	0	0
2018/02/13	2030	03/05/2018	9.50	Call	Bond Future	4,516.7100	4.5167	4,241.6900	4.2417	(6.089)	0	0	0
2018/02/13	2030	03/05/2018	9.50	Put	Bond Future	756.3400	0.7563	829.6800	0.8297	9.697	0	0	0
2018/02/13	2030	02/08/2018	9.46	Put	Bond Future	1,786.0100	1.7860	1,897.0700	1.8971	6.218	0	0	0
2018/02/13	2030	02/08/2018	8.51	Call	Bond Future	1,869.2600	1.8693	1,736.1800	1.7362	(7.119)	0	0	7,850
2018/02/13	2030	02/08/2018	8.91	Call	Bond Future	2,894.4500	2.8944	2,714.5700	2.7146	(6.215)	0	0	7,850
2018/02/13	2030	02/08/2018			Bond Future	8.9876	93.1654	9.0404	92.8108	0.587	0.0000	0.0000	127
2018/02/13	2030	02/08/2018	9.46	Call	Bond Future	4,895.4400	4.8954	4,651.8300	4.6518	(4.976)	0	0	0
2018/02/13	2030	02/08/2018	8.51	Put	Bond Future	5,161.9800	5.1620	5,383.5700	5.3836	4.293	0	0	0
2018/02/13	2030	02/08/2018	9.47	Call	Bond Future	4,938.9800	4.9390	4,694.3400	4.6943	(4.953)	0	0	0
2018/02/13	2030	02/08/2018	9.45	Put	Bond Future	1,806.7300	1.8067	1,918.8300	1.9188	6.205	0	0	0
2018/02/13	2030	02/08/2018	8.91	Put	Bond Future	3,418.9200	3.4189	3,593.7100	3.5937	5.112	0	0	0
2018/02/13	2030	02/08/2018	9.50	Call	Bond Future	5,070.6900	5.0707	4,822.9900	4.8230	(4.885)	0	0	0
2018/02/13	2030	02/08/2018	9.47	Put	Bond Future	1,765.2600	1.7653	1,875.2900	1.8753	6.233	0	0	0
2018/02/13	2030	02/08/2018	9.45	Call	Bond Future	4,851.8200	4.8518	4,609.2500	4.6093	(5.000)	0	0	0
2018/02/13	2030	02/08/2018	9.50	Put	Bond Future	1,704.4800	1.7045	1,811.4500	1.8115	6.276	0	0	7,850
2018/02/13	2032	03/05/2018	9.71	Put	Bond Future	533.0700	0.5331	600.3300	0.6003	12.617	0	0	0
2018/02/13	2032	03/05/2018	9.70	Call	Bond Future	4,515.2200	4.5152	4,208.9400	4.2089	(6.783)	0	0	0
2018/02/13	2032	03/05/2018			Bond Future	9.1464	93.8692	9.1973	93.4942	0.556	0.0000	0.0000	62,948

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2018/02/13	2032	03/05/2018	9.71	Call	Bond Future	4,571.3700	4.5714	4,263.6800	4.2637	(6.731)	0	0	0
2018/02/13	2032	03/05/2018	9.70	Put	Bond Future	546.3800	0.5464	615.0500	0.6151	12.568	0	0	0
2018/02/13	2032	03/05/2018	9.72	Call	Bond Future	4,627.7400	4.6277	4,318.6500	4.3187	(6.679)	0	0	0
2018/02/13	2032	03/05/2018	9.72	Put	Bond Future	520.0500	0.5201	585.9100	0.5859	12.664	0	0	0
2018/02/13	2032	02/08/2018	9.67	Call	Bond Future	4,955.8400	4.9558	4,688.8300	4.6888	(5.388)	0	0	0
2018/02/13	2032	02/08/2018	9.66	Put	Bond Future	1,621.6500	1.6216	1,737.5600	1.7376	7.148	0	0	0
2018/02/13	2032	02/08/2018			Bond Future	9.1976	95.6056	9.2501	95.2239	0.571	0.0000	0.0000	2
2018/02/13	2032	02/08/2018	9.68	Call	Bond Future	5,004.0500	5.0040	4,735.8400	4.7358	(5.360)	0	0	0
2018/02/13	2032	02/08/2018	9.68	Put	Bond Future	1,579.2800	1.5793	1,692.7600	1.6928	7.186	0	0	0
2018/02/13	2032	02/08/2018	9.67	Put	Bond Future	1,600.2300	1.6002	1,714.9100	1.7149	7.166	0	0	0
2018/02/13	2032	02/08/2018	9.66	Call	Bond Future	4,908.0200	4.9080	4,642.2400	4.6422	(5.415)	0	0	0
2018/02/13	2033	03/05/2018	107.71	Put	Bond Future	4,635.9700	4.6360	4,645.0900	4.6451	0.197	0	0	0
2018/02/13	2033	03/05/2018			Bond Future	103.0740	103.0740	103.0649	103.0649	(0.009)	0.0000	0.0000	6,055
2018/02/13	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2033	03/05/2018	107.70	Put	Bond Future	4,625.9700	4.6260	4,635.0900	4.6351	0.197	0	0	0
2018/02/13	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2033	03/05/2018	107.69	Put	Bond Future	4,615.9700	4.6160	4,625.0900	4.6251	0.198	0	0	0
2018/02/13	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2033	02/08/2018			Bond Future	104.9875	104.9875	104.9783	104.9783	(0.009)	0.0000	0.0000	0
2018/02/13	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2033	02/08/2018	109.92	Put	Bond Future	4,932.4800	4.9325	4,941.7000	4.9417	0.187	0	0	0
2018/02/13	2033	02/08/2018	109.94	Put	Bond Future	4,952.4800	4.9525	4,961.7000	4.9617	0.186	0	0	0
2018/02/13	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2033	02/08/2018	109.93	Put	Bond Future	4,942.4800	4.9425	4,951.7000	4.9517	0.187	0	0	0
2018/02/13	2037	03/05/2018	9.99	Call	Bond Future	4,993.0100	4.9930	4,693.7700	4.6938	(5.993)	0	0	0
2018/02/13	2037	03/05/2018	9.97	Put	Bond Future	743.1100	0.7431	817.3800	0.8174	9.994	0	0	0
2018/02/13	2037	03/05/2018			Bond Future	9.4453	94.0215	9.4909	93.6508	0.483	0.0000	0.0000	43,874
2018/02/13	2037	03/05/2018	9.99	Put	Bond Future	710.3500	0.7103	781.8300	0.7818	10.063	0	0	0
2018/02/13	2037	03/05/2018	9.97	Call	Bond Future	4,874.0400	4.8740	4,577.5900	4.5776	(6.082)	0	0	0
2018/02/13	2037	03/05/2018	9.98	Put	Bond Future	726.5700	0.7266	799.4300	0.7994	10.028	0	0	0
2018/02/13	2037	03/05/2018	9.98	Call	Bond Future	4,933.4200	4.9334	4,635.5600	4.6356	(6.038)	0	0	0
2018/02/13	2037	02/08/2018	9.96	Put	Bond Future	1,833.2500	1.8332	1,946.9400	1.9469	6.202	0	0	0
2018/02/13	2037	02/08/2018	9.95	Call	Bond Future	5,355.0800	5.3551	5,092.5600	5.0926	(4.902)	0	0	0
2018/02/13	2037	02/08/2018			Bond Future	9.5026	91.5048	9.5496	91.1274	0.495	0.0000	0.0000	731
2018/02/13	2037	02/08/2018	9.96	Call	Bond Future	5,406.8500	5.4068	5,143.1300	5.1431	(4.878)	0	0	0
2018/02/13	2037	02/08/2018	9.95	Put	Bond Future	1,857.2800	1.8573	1,972.1700	1.9722	6.186	0	0	0
2018/02/13	2037	02/08/2018	9.97	Call	Bond Future	5,458.7900	5.4588	5,193.8800	5.1939	(4.853)	0	0	0
2018/02/13	2037	02/08/2018	9.97	Put	Bond Future	1,809.4900	1.8095	1,921.9900	1.9220	6.217	0	0	0
2018/02/13	2038	03/05/2018	132.28	Put	Bond Future	7,169.7100	7.1697	7,180.7700	7.1808	0.154	0	0	0
2018/02/13	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2038	03/05/2018			Bond Future	125.1103	125.1103	125.0992	125.0992	(0.009)	0.0000	0.0000	8,991
2018/02/13	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2038	03/05/2018	132.27	Put	Bond Future	7,159.7100	7.1597	7,170.7700	7.1708	0.154	0	0	0
2018/02/13	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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2018/02/13	2038	03/05/2018	132.29	Put	Bond Future	7,179.7100	7.1797	7,190.7700	7.1908	0.154	0	0	0
2018/02/13	2038	02/08/2018	134.55	Put	Bond Future	8,670.1800	8.6702	8,681.2600	8.6813	0.128	0	0	0
2018/02/13	2038	02/08/2018			Bond Future	125.8798	125.8798	125.8687	125.8687	(0.009)	0.0000	0.0000	0
2018/02/13	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2038	02/08/2018	134.54	Put	Bond Future	8,660.1800	8.6602	8,671.2600	8.6713	0.128	0	0	0
2018/02/13	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2038	02/08/2018	134.53	Put	Bond Future	8,650.1800	8.6502	8,661.2600	8.6613	0.128	0	0	0
2018/02/13	2040	03/05/2018	10.08	Put	Bond Future	709.8900	0.7099	792.5400	0.7925	11.643	0	0	0
2018/02/13	2040	03/05/2018			Bond Future	9.5101	97.7337	9.5608	97.2901	0.533	0.0000	0.0000	37,850
2018/02/13	2040	03/05/2018	10.07	Call	Bond Future	5,445.3300	5.4453	5,086.0000	5.0860	(6.599)	0	0	0
2018/02/13	2040	03/05/2018	10.07	Put	Bond Future	726.3700	0.7264	810.6300	0.8106	11.600	0	0	0
2018/02/13	2040	03/05/2018	10.08	Call	Bond Future	5,509.6800	5.5097	5,148.7400	5.1487	(6.551)	0	0	0
2018/02/13	2040	03/05/2018	10.06	Call	Bond Future	5,381.0700	5.3811	5,023.3600	5.0234	(6.648)	0	0	0
2018/02/13	2040	03/05/2018	10.06	Put	Bond Future	743.0500	0.7431	828.9300	0.8289	11.558	0	0	0
2018/02/13	2040	03/05/2018	10.00	Put	Bond Future	850.9700	0.8510	947.1400	0.9471	11.301	0	0	0
2018/02/13	2040	03/05/2018	10.00	Call	Bond Future	5,000.8400	5.0008	4,653.4200	4.6534	(6.947)	0	0	1,500
2018/02/13	2040	03/05/2018	9.00	Put	Bond Future	5,484.1400	5.4841	5,815.7500	5.8158	6.047	0	0	0
2018/02/13	2040	03/05/2018	9.00	Call	Bond Future	830.9100	0.8309	718.9300	0.7189	(13.477)	0	0	1,500
2018/02/13	2040	02/08/2018	10.03	Put	Bond Future	1,933.3600	1.9334	2,069.5300	2.0695	7.043	0	0	0
2018/02/13	2040	02/08/2018	10.04	Call	Bond Future	5,871.7800	5.8718	5,554.9500	5.5550	(5.396)	0	0	0
2018/02/13	2040	02/08/2018			Bond Future	9.5672	95.0354	9.6194	94.5838	0.546	0.0000	0.0000	420
2018/02/13	2040	02/08/2018	10.05	Call	Bond Future	5,927.6600	5.9277	5,609.4200	5.6094	(5.369)	0	0	0
2018/02/13	2040	02/08/2018	10.05	Put	Bond Future	1,882.9700	1.8830	2,016.3000	2.0163	7.081	0	0	0
2018/02/13	2040	02/08/2018	10.03	Call	Bond Future	5,816.0800	5.8161	5,500.6800	5.5007	(5.423)	0	0	0
2018/02/13	2040	02/08/2018	10.04	Put	Bond Future	1,908.0200	1.9080	2,042.7600	2.0428	7.062	0	0	0
2018/02/13	2044	03/05/2018	10.10	Call	Bond Future	5,613.6600	5.6137	5,246.2600	5.2463	(6.545)	0	0	0
2018/02/13	2044	03/05/2018	10.09	Put	Bond Future	744.7200	0.7447	830.5100	0.8305	11.520	0	0	0
2018/02/13	2044	03/05/2018			Bond Future	9.5282	94.8962	9.5789	94.4446	0.532	0.0000	0.0000	23,396
2018/02/13	2044	03/05/2018	10.11	Call	Bond Future	5,678.8500	5.6788	5,309.8600	5.3099	(6.498)	0	0	0
2018/02/13	2044	03/05/2018	10.11	Put	Bond Future	711.5700	0.7116	794.1300	0.7941	11.603	0	0	0
2018/02/13	2044	03/05/2018	10.10	Put	Bond Future	727.9200	0.7279	812.0700	0.8121	11.560	0	0	0
2018/02/13	2044	03/05/2018	10.09	Call	Bond Future	5,548.8000	5.5488	5,183.0400	5.1830	(6.592)	0	0	0
2018/02/13	2044	02/08/2018	10.07	Call	Bond Future	6,063.8800	6.0639	5,739.1500	5.7391	(5.355)	0	0	0
2018/02/13	2044	02/08/2018			Bond Future	9.5830	92.2706	9.6352	91.8108	0.545	0.0000	0.0000	0
2018/02/13	2044	02/08/2018	10.05	Call	Bond Future	5,950.8200	5.9508	5,628.9600	5.6290	(5.409)	0	0	0
2018/02/13	2044	02/08/2018	10.05	Put	Bond Future	1,970.7400	1.9707	2,108.6900	2.1087	7.000	0	0	0
2018/02/13	2044	02/08/2018	10.07	Put	Bond Future	1,919.8800	1.9199	2,054.9600	2.0550	7.036	0	0	0
2018/02/13	2044	02/08/2018	10.06	Call	Bond Future	6,007.2600	6.0073	5,683.9600	5.6840	(5.382)	0	0	0
2018/02/13	2044	02/08/2018	10.06	Put	Bond Future	1,945.1600	1.9452	2,081.6700	2.0817	7.018	0	0	0
2018/02/13	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2046	03/05/2018			Bond Future	116.4753	116.4753	116.4653	116.4653	(0.009)	0.0000	0.0000	10,874
2018/02/13	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2046	03/05/2018	127.93	Put	Bond Future	11,454.6800	11.4547	11,464.6500	11.4646	0.087	0	0	0
2018/02/13	2046	03/05/2018	127.95	Put	Bond Future	11,474.6800	11.4747	11,484.6500	11.4846	0.087	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2046	03/05/2018	127.94	Put	Bond Future	11,464.6800	11.4647	11,474.6500	11.4746	0.087	0	0	0
2018/02/13	2046	02/08/2018	128.78	Put	Bond Future	10,142.5900	10.1426	10,152.6100	10.1526	0.099	0	0	0
2018/02/13	2046	02/08/2018			Bond Future	118.6374	118.6374	118.6274	118.6274	(0.008)	0.0000	0.0000	0
2018/02/13	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2046	02/08/2018	128.77	Put	Bond Future	10,132.5900	10.1326	10,142.6100	10.1426	0.099	0	0	0
2018/02/13	2046	02/08/2018	128.79	Put	Bond Future	10,152.5900	10.1526	10,162.6100	10.1626	0.099	0	0	0
2018/02/13	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2050	03/05/2018	135.62	Put	Bond Future	12,568.7500	12.5688	12,578.9900	12.5790	0.081	0	0	0
2018/02/13	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2050	03/05/2018			Bond Future	123.0513	123.0513	123.0410	123.0410	(0.008)	0.0000	0.0000	9,738
2018/02/13	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2050	03/05/2018	135.61	Put	Bond Future	12,558.7500	12.5588	12,568.9900	12.5690	0.082	0	0	0
2018/02/13	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2050	03/05/2018	135.63	Put	Bond Future	12,578.7500	12.5788	12,588.9900	12.5890	0.081	0	0	0
2018/02/13	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2050	02/08/2018	137.54	Put	Bond Future	13,937.3200	13.9373	13,947.6200	13.9476	0.074	0	0	0
2018/02/13	2050	02/08/2018	137.52	Put	Bond Future	13,917.3200	13.9173	13,927.6200	13.9276	0.074	0	0	0
2018/02/13	2050	02/08/2018			Bond Future	123.6027	123.6027	123.5924	123.5924	(0.008)	0.0000	0.0000	0
2018/02/13	2050	02/08/2018	137.53	Put	Bond Future	13,927.3200	13.9273	13,937.6200	13.9376	0.074	0	0	0
2018/02/13	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	AL37	03/05/2018			Index Future	585.2030	585.2030	584.4630	584.4630	(0.126)	0.0000	0.0000	0
2018/02/13	AL37	02/08/2018			Index Future	596.0310	596.0310	595.2780	595.2780	(0.126)	0.0000	0.0000	0
2018/02/13	AL7T	03/05/2018			Index Future	677.9700	677.9700	675.8750	675.8750	(0.309)	0.0000	0.0000	0
2018/02/13	AL7T	02/08/2018			Index Future	690.5150	690.5150	688.3820	688.3820	(0.309)	0.0000	0.0000	0
2018/02/13	ALBI	03/05/2018			Index Future	614.3880	614.3880	612.2470	612.2470	(0.348)	0.0000	0.0000	828
2018/02/13	ALBI	02/08/2018			Index Future	625.7560	625.7560	623.5770	623.5770	(0.348)	0.0000	0.0000	0
2018/02/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/02/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/02/13	EL28	03/05/2018	133.20	Put	Bond Future	5,007.3300	5.0073	5,016.7800	5.0168	0.189	0	0	0
2018/02/13	EL28	03/05/2018			Bond Future	128.1927	128.1927	128.1832	128.1832	(0.007)	0.0000	0.0000	0
2018/02/13	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	EL28	03/05/2018	133.19	Put	Bond Future	4,997.3300	4.9973	5,006.7800	5.0068	0.189	0	0	0
2018/02/13	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	EL28	03/05/2018	133.18	Put	Bond Future	4,987.3300	4.9873	4,996.7800	4.9968	0.189	0	0	0
2018/02/13	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	EL28	02/08/2018			Bond Future	130.5723	130.5723	130.5628	130.5628	(0.007)	0.0000	0.0000	0
2018/02/13	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	EL28	02/08/2018	134.93	Put	Bond Future	4,357.7500	4.3577	4,367.2100	4.3672	0.217	0	0	0
2018/02/13	EL28	02/08/2018	134.95	Put	Bond Future	4,377.7500	4.3777	4,387.2100	4.3872	0.216	0	0	0
2018/02/13	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	EL28	02/08/2018	134.94	Put	Bond Future	4,367.7500	4.3677	4,377.2100	4.3772	0.217	0	0	0
2018/02/13	ES33	03/05/2018	11.22	Call	Bond Future	3,260.8600	3.2609	2,984.2100	2.9842	(8.484)	0	0	0
2018/02/13	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	ES33	03/05/2018			Bond Future	10.6707	77.3889	10.7160	77.1122	0.424	0.0000	0.0000	9,466
2018/02/13	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	ES33	03/05/2018	11.20	Call	Bond Future	3,145.7900	3.1458	2,869.1400	2.8691	(8.794)	0	0	0
2018/02/13	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	ES33	03/05/2018	11.21	Call	Bond Future	3,203.3600	3.2034	2,926.7100	2.9267	(8.636)	0	0	0
2018/02/13	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	ES33	02/08/2018	11.14	Call	Bond Future	2,203.9700	2.2040	1,922.3700	1.9224	(12.777)	0	0	0
2018/02/13	ES33	02/08/2018			Bond Future	10.7669	78.8205	10.8136	78.5389	0.434	0.0000	0.0000	0
2018/02/13	ES33	02/08/2018	11.15	Call	Bond Future	2,261.7200	2.2617	1,980.1200	1.9801	(12.451)	0	0	0
2018/02/13	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	ES33	02/08/2018	11.16	Call	Bond Future	2,319.4100	2.3194	2,037.8100	2.0378	(12.141)	0	0	0
2018/02/13	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2018/02/13	ES42	03/05/2018			Bond Future	10.8245	80.5368	10.8750	80.1815	0.466	0.0000	0.0000	7,957
2018/02/13	ES42	02/08/2018			Bond Future	10.9172	82.0264	10.9693	81.6647	0.478	0.0000	0.0000	0
2018/02/13	GOVI	03/05/2018	590.29	Call	GOVI	225,450.0000	22.5450	204,870.0000	20.4870	(9.128)	0	0	0
2018/02/13	GOVI	03/05/2018	590.27	Call	GOVI	225,650.0000	22.5650	205,070.0000	20.5070	(9.120)	0	0	0
2018/02/13	GOVI	03/05/2018			GOVI	612.8350	612.8350	610.7770	610.7770	(0.336)	0.0000	0.0000	608
2018/02/13	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	GOVI	03/05/2018	590.28	Call	GOVI	225,550.0000	22.5550	204,970.0000	20.4970	(9.124)	0	0	0
2018/02/13	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	GOVI	02/08/2018			GOVI	624.1750	624.1750	622.0790	622.0790	(0.336)	0.0000	0.0000	0
2018/02/13	GOVI	02/08/2018	605.71	Call	GOVI	184,650.0000	18.4650	163,690.0000	16.3690	(11.351)	0	0	0
2018/02/13	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	GOVI	02/08/2018	605.72	Call	GOVI	184,550.0000	18.4550	163,590.0000	16.3590	(11.357)	0	0	0
2018/02/13	GOVI	02/08/2018	605.70	Call	GOVI	184,750.0000	18.4750	163,790.0000	16.3790	(11.345)	0	0	0
2018/02/13	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/02/13	IGOV	03/05/2018			Index Future	250.2980	250.2980	250.2820	250.2820	(0.006)	0.0000	0.0000	1,146
2018/02/13	IGOV	02/08/2018			Index Future	254.9450	254.9450	254.9290	254.9290	(0.006)	0.0000	0.0000	0
2018/02/13	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/02/13	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.9000	99.9000	0.010	0.0000	0.0000	0
2018/02/13	IS01	20/09/2018			Interest Rate Swap	100.0300	100.0300	100.0400	100.0400	0.010	0.0000	0.0000	0
2018/02/13	IS01	20/12/2018			Interest Rate Swap	100.4600	100.4600	100.4800	100.4800	0.020	0.0000	0.0000	0
2018/02/13	IS01	22/03/2019			Interest Rate Swap	99.4700	99.4700	99.4900	99.4900	0.020	0.0000	0.0000	0
2018/02/13	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/02/13	IS02	15/06/2018			Interest Rate Swap	98.5800	98.5800	98.5900	98.5900	0.010	0.0000	0.0000	0
2018/02/13	IS02	21/09/2018			Interest Rate Swap	98.5000	98.5000	98.5100	98.5100	0.010	0.0000	0.0000	0
2018/02/13	IS02	21/12/2018			Interest Rate Swap	98.8400	98.8400	98.8600	98.8600	0.020	0.0000	0.0000	0
2018/02/13	IS02	15/03/2019			Interest Rate Swap	99.2200	99.2200	99.2400	99.2400	0.020	0.0000	0.0000	0
2018/02/13	IS02	21/06/2019			Interest Rate Swap	99.5600	99.5600	99.5900	99.5900	0.030	0.0000	0.0000	0
2018/02/13	IS02	20/09/2019			Interest Rate Swap	99.9300	99.9300	99.9600	99.9600	0.030	0.0000	0.0000	0
2018/02/13	IS02	20/12/2019			Interest Rate Swap	100.8400	100.8400	100.8800	100.8800	0.040	0.0000	0.0000	0
2018/02/13	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.6200	98.6200	0.061	0.0000	0.0000	0
2018/02/13	IS05	17/12/2020			Interest Rate Swap	95.9600	95.9600	96.0500	96.0500	0.094	0.0000	0.0000	0
2018/02/13	IS05	16/03/2021			Interest Rate Swap	95.1700	95.1700	95.2700	95.2700	0.105	0.0000	0.0000	0
2018/02/13	IS05	15/06/2021			Interest Rate Swap	94.3500	94.3500	94.4600	94.4600	0.117	0.0000	0.0000	0
2018/02/13	IS05	21/09/2021			Interest Rate Swap	94.5100	94.5100	94.6400	94.6400	0.138	0.0000	0.0000	0
2018/02/13	IS05	21/12/2021			Interest Rate Swap	96.6900	96.6900	96.8400	96.8400	0.155	0.0000	0.0000	51
2018/02/13	IS05	15/03/2022			Interest Rate Swap	96.8200	96.8200	96.9700	96.9700	0.155	0.0000	0.0000	0
2018/02/13	IS05	21/06/2022			Interest Rate Swap	98.0100	98.0100	98.1700	98.1700	0.163	0.0000	0.0000	0
2018/02/13	IS05	20/09/2022			Interest Rate Swap	100.2200	100.2200	100.3800	100.3800	0.160	0.0000	0.0000	0
2018/02/13	IS05	20/12/2022			Interest Rate Swap	101.4700	101.4700	101.6300	101.6300	0.158	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	IS05	22/03/2023			Interest Rate Swap	96.5800	96.5800	96.7500	96.7500	0.176	0.0000	0.0000	0
2018/02/13	IS10	17/12/2025			Interest Rate Swap	94.7400	94.7400	94.9800	94.9800	0.253	0.0000	0.0000	0
2018/02/13	IS10	16/03/2026			Interest Rate Swap	91.7300	91.7300	91.9800	91.9800	0.273	0.0000	0.0000	0
2018/02/13	IS10	15/06/2026			Interest Rate Swap	90.4700	90.4700	90.7200	90.7200	0.276	0.0000	0.0000	0
2018/02/13	IS10	21/09/2026			Interest Rate Swap	92.6300	92.6300	92.8800	92.8800	0.270	0.0000	0.0000	0
2018/02/13	IS10	21/12/2026			Interest Rate Swap	96.4100	96.4100	96.6600	96.6600	0.259	0.0000	0.0000	0
2018/02/13	IS10	15/03/2027			Interest Rate Swap	94.9600	94.9600	95.2200	95.2200	0.274	0.0000	0.0000	0
2018/02/13	IS10	21/06/2027			Interest Rate Swap	97.0100	97.0100	97.2700	97.2700	0.268	0.0000	0.0000	0
2018/02/13	IS10	20/09/2027			Interest Rate Swap	100.7200	100.7200	100.9700	100.9700	0.248	0.0000	0.0000	0
2018/02/13	IS10	20/12/2027			Interest Rate Swap	101.0500	101.0500	101.3000	101.3000	0.247	0.0000	0.0000	0
2018/02/13	IS10	22/03/2028			Interest Rate Swap	96.2800	96.2800	96.5400	96.5400	0.270	0.0000	0.0000	0
2018/02/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/02/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/02/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/02/13	JBAF	21/02/2018			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	0
2018/02/13	JBAF	20/03/2018			Jibar Tradeable Future	6.9500	93.0500	6.9500	93.0500	0.000	0.0000	0.0000	2,500
2018/02/13	JBAF	18/04/2018			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2018/02/13	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/02/13	JBAF	19/09/2018			Jibar Tradeable Future	6.8800	93.1200	6.8800	93.1200	0.000	0.0000	0.0000	0
2018/02/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/02/13	JBAF	19/12/2018			Jibar Tradeable Future	6.9300	93.0700	6.9300	93.0700	0.000	0.0000	0.0000	35,000
2018/02/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2018/02/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0800	92.9200	7.0800	92.9200	0.000	0.0000	0.0000	0
2018/02/13	JBAF	18/09/2019			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2018/02/13	R023	03/05/2018	8.27	Call	Bond Future	2,443.5800	2.4436	2,317.7700	2.3178	(5.149)	0	0	0
2018/02/13	R023	03/05/2018			Bond Future	7.6906	101.6711	7.7273	101.5258	0.477	0.0000	0.0000	66,216
2018/02/13	R023	03/05/2018	8.27	Put	Bond Future	176.6500	0.1766	196.1600	0.1962	11.044	0	0	0
2018/02/13	R023	03/05/2018	8.28	Call	Bond Future	2,476.6600	2.4767	2,350.3200	2.3503	(5.101)	0	0	0
2018/02/13	R023	03/05/2018	8.29	Put	Bond Future	165.8100	0.1658	184.2800	0.1843	11.139	0	0	0
2018/02/13	R023	03/05/2018	8.28	Put	Bond Future	171.1600	0.1712	190.1400	0.1901	11.089	0	0	0
2018/02/13	R023	03/05/2018	8.29	Call	Bond Future	2,509.8600	2.5099	2,383.0100	2.3830	(5.054)	0	0	0
2018/02/13	R023	03/05/2018	9.19	Call	Bond Future	5,743.3200	5.7433	5,598.6200	5.5986	(2.519)	0	0	0
2018/02/13	R023	03/05/2018	9.19	Put	Bond Future	4.1700	0.0042	4.7900	0.0048	14.868	0	0	2,500
2018/02/13	R035	03/05/2018	9.91	Put	Bond Future	1,032.7400	1.0327	1,122.8200	1.1228	8.722	0	0	0
2018/02/13	R035	03/05/2018			Bond Future	9.3417	97.7207	9.3924	97.3085	0.543	0.0000	0.0000	60,944
2018/02/13	R035	03/05/2018	9.90	Call	Bond Future	5,446.9700	5.4470	5,126.1700	5.1262	(5.890)	0	0	0
2018/02/13	R035	03/05/2018	9.90	Put	Bond Future	1,051.3500	1.0514	1,142.8000	1.1428	8.698	0	0	0
2018/02/13	R035	03/05/2018	9.91	Call	Bond Future	5,504.3200	5.5043	5,182.1500	5.1822	(5.853)	0	0	0
2018/02/13	R035	03/05/2018	9.89	Call	Bond Future	5,389.6700	5.3897	5,070.2500	5.0702	(5.927)	0	0	0
2018/02/13	R035	03/05/2018	9.89	Put	Bond Future	1,070.1000	1.0701	1,162.9300	1.1629	8.675	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	R035	02/08/2018	9.42	Call	Bond Future	4,096.9900	4.0970	3,867.0900	3.8671	(5.611)	0	0	0
2018/02/13	R035	02/08/2018			Bond Future	9.3941	99.5286	9.4464	99.1089	0.557	0.0000	0.0000	3
2018/02/13	R035	02/08/2018	9.42	Put	Bond Future	3,889.2000	3.8892	4,079.0000	4.0790	4.880	0	0	0
2018/02/13	R035	02/08/2018	9.43	Call	Bond Future	4,134.6400	4.1346	3,903.4200	3.9034	(5.592)	0	0	0
2018/02/13	R035	02/08/2018	9.44	Put	Bond Future	3,804.1500	3.8042	3,991.3000	3.9913	4.920	0	0	0
2018/02/13	R035	02/08/2018	9.43	Put	Bond Future	3,846.6500	3.8467	4,035.1300	4.0351	4.900	0	0	0
2018/02/13	R035	02/08/2018	9.44	Call	Bond Future	4,172.2400	4.1722	3,939.6900	3.9397	(5.574)	0	0	0
2018/02/13	R186	03/05/2018	8.92	Call	Bond Future	3,666.8200	3.6668	3,399.0200	3.3990	(7.303)	0	0	0
2018/02/13	R186	03/05/2018	8.91	Put	Bond Future	520.9300	0.5209	590.0100	0.5900	13.261	0	0	0
2018/02/13	R186	03/05/2018	10.14	Put	Bond Future	7.5800	0.0076	9.1100	0.0091	20.185	0	0	0
2018/02/13	R186	03/05/2018	8.00	Put	Bond Future	3,428.8700	3.4289	3,677.3000	3.6773	7.245	0	0	0
2018/02/13	R186	03/05/2018	8.69	Call	Bond Future	2,586.7800	2.5868	2,357.4600	2.3575	(8.865)	0	0	0
2018/02/13	R186	03/05/2018	9.72	Put	Bond Future	44.3100	0.0443	52.1100	0.0521	17.603	0	0	10,640
2018/02/13	R186	03/05/2018	8.40	Put	Bond Future	1,675.9700	1.6760	1,843.2000	1.8432	9.978	0	0	0
2018/02/13	R186	03/05/2018			Bond Future	8.4272	116.4840	8.4787	116.1485	0.611	0.0000	0.0000	179,498
2018/02/13	R186	03/05/2018	8.93	Call	Bond Future	3,716.8800	3.7169	3,447.6600	3.4477	(7.243)	0	0	0
2018/02/13	R186	03/05/2018	8.93	Put	Bond Future	495.1600	0.4952	561.3800	0.5614	13.373	0	0	0
2018/02/13	R186	03/05/2018	9.30	Put	Bond Future	180.2000	0.1802	207.7600	0.2078	15.294	0	0	0
2018/02/13	R186	03/05/2018	9.30	Call	Bond Future	5,695.4200	5.6954	5,387.5400	5.3875	(5.406)	0	0	1,120
2018/02/13	R186	03/05/2018	10.14	Call	Bond Future	10,497.7000	10.4977	10,163.7900	10.1638	(3.181)	0	0	0
2018/02/13	R186	03/05/2018	8.92	Put	Bond Future	507.9900	0.5080	575.6300	0.5756	13.315	0	0	0
2018/02/13	R186	03/05/2018	8.91	Call	Bond Future	3,616.8300	3.6168	3,350.4700	3.3505	(7.364)	0	0	0
2018/02/13	R186	03/05/2018	9.19	Put	Bond Future	246.5900	0.2466	282.9900	0.2830	14.761	0	0	0
2018/02/13	R186	03/05/2018	8.00	Call	Bond Future	592.5000	0.5925	505.4900	0.5055	(14.685)	0	0	4,745
2018/02/13	R186	03/05/2018	8.69	Put	Bond Future	887.5600	0.8876	993.6800	0.9937	11.956	0	0	0
2018/02/13	R186	03/05/2018	9.72	Call	Bond Future	8,086.3400	8.0863	7,758.7000	7.7587	(4.052)	0	0	0
2018/02/13	R186	03/05/2018	8.70	Put	Bond Future	867.2500	0.8672	971.4700	0.9715	12.017	0	0	3,500
2018/02/13	R186	03/05/2018	8.40	Call	Bond Future	1,498.0000	1.4980	1,329.7900	1.3298	(11.229)	0	0	4,745
2018/02/13	R186	03/05/2018	9.75	Call	Bond Future	8,258.9200	8.2589	7,930.5000	7.9305	(3.977)	0	0	0
2018/02/13	R186	03/05/2018	9.75	Put	Bond Future	39.4500	0.0394	46.4700	0.0465	17.795	0	0	3,200
2018/02/13	R186	03/05/2018	9.19	Call	Bond Future	5,086.6700	5.0867	4,787.6300	4.7876	(5.879)	0	0	0
2018/02/13	R186	03/05/2018	8.70	Call	Bond Future	2,630.4600	2.6305	2,399.2400	2.3992	(8.790)	0	0	0
2018/02/13	R186	03/05/2018	8.85	Call	Bond Future	3,322.7500	3.3227	3,065.5000	3.0655	(7.742)	0	0	0
2018/02/13	R186	03/05/2018	8.85	Put	Bond Future	605.4500	0.6055	683.6400	0.6836	12.914	0	0	4,745
2018/02/13	R186	02/08/2018	8.48	Put	Bond Future	2,282.0700	2.2821	2,444.7900	2.4448	7.130	0	0	0
2018/02/13	R186	02/08/2018	8.25	Call	Bond Future	1,728.4500	1.7284	1,583.4100	1.5834	(8.391)	0	0	1,470
2018/02/13	R186	02/08/2018			Bond Future	8.4682	113.3385	8.5219	112.9970	0.634	0.0000	0.0000	782
2018/02/13	R186	02/08/2018	8.47	Call	Bond Future	2,327.1900	2.3272	2,149.8900	2.1499	(7.619)	0	0	0
2018/02/13	R186	02/08/2018	8.47	Put	Bond Future	2,315.6000	2.3156	2,479.8000	2.4798	7.091	0	0	0
2018/02/13	R186	02/08/2018	8.48	Call	Bond Future	2,357.3200	2.3573	2,178.5400	2.1785	(7.584)	0	0	0
2018/02/13	R186	02/08/2018	8.25	Put	Bond Future	3,129.5700	3.1296	3,326.0300	3.3260	6.278	0	0	0
2018/02/13	R186	02/08/2018	7.50	Put	Bond Future	6,903.4400	6.9034	7,188.0500	7.1880	4.123	0	0	0
2018/02/13	R186	02/08/2018	8.46	Call	Bond Future	2,297.3200	2.2973	2,121.5000	2.1215	(7.653)	0	0	0
2018/02/13	R186	02/08/2018	8.46	Put	Bond Future	2,349.4400	2.3494	2,515.1200	2.5151	7.052	0	0	0
2018/02/13	R186	02/08/2018	7.50	Call	Bond Future	507.7700	0.5078	450.8800	0.4509	(11.204)	0	0	1,470
2018/02/13	R186	01/11/2018	9.14	Call	Bond Future	5,357.1800	5.3572	5,108.9400	5.1089	(4.634)	0	0	0
2018/02/13	R186	01/11/2018	7.96	Put	Bond Future	5,175.0100	5.1750	5,401.3400	5.4013	4.374	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	R186	01/11/2018	8.54	Put	Bond Future	2,910.3800	2.9104	3,073.5600	3.0736	5.607	0	0	0
2018/02/13	R186	01/11/2018			Bond Future	8.5045	115.4739	8.5608	115.1252	0.662	0.0000	0.0000	0
2018/02/13	R186	01/11/2018	8.46	Put	Bond Future	3,177.8200	3.1778	3,350.0400	3.3500	5.419	0	0	0
2018/02/13	R186	01/11/2018	8.46	Call	Bond Future	2,900.7700	2.9008	2,724.3300	2.7243	(6.083)	0	0	5,000
2018/02/13	R186	01/11/2018	8.53	Call	Bond Future	3,101.0800	3.1011	2,916.7300	2.9167	(5.945)	0	0	0
2018/02/13	R186	01/11/2018	8.53	Put	Bond Future	2,943.1200	2.9431	3,107.4300	3.1074	5.583	0	0	0
2018/02/13	R186	01/11/2018	9.14	Put	Bond Future	1,500.5500	1.5006	1,600.9700	1.6010	6.692	0	0	5,000
2018/02/13	R186	01/11/2018	7.96	Call	Bond Future	1,725.4500	1.7254	1,603.1200	1.6031	(7.090)	0	0	5,000
2018/02/13	R186	01/11/2018	8.54	Call	Bond Future	3,130.3000	3.1303	2,944.8200	2.9448	(5.925)	0	0	0
2018/02/13	R186	01/11/2018	8.52	Call	Bond Future	3,072.0300	3.0720	2,888.8100	2.8888	(5.964)	0	0	0
2018/02/13	R186	01/11/2018	8.52	Put	Bond Future	2,976.0800	2.9761	3,141.5200	3.1415	5.559	0	0	0
2018/02/13	R197	03/05/2018	304.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R197	03/05/2018			Bond Future	301.0364	301.0364	301.0073	301.0073	(0.010)	0.0000	0.0000	2,388
2018/02/13	R197	03/05/2018	304.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R197	03/05/2018	304.44	Put	Bond Future	3,403.5900	3.4036	3,432.6700	3.4327	0.854	0	0	0
2018/02/13	R197	03/05/2018	304.46	Put	Bond Future	3,423.5900	3.4236	3,452.6700	3.4527	0.849	0	0	0
2018/02/13	R197	03/05/2018	304.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R197	03/05/2018	304.45	Put	Bond Future	3,413.5900	3.4136	3,442.6700	3.4427	0.852	0	0	0
2018/02/13	R202	03/05/2018	247.48	Put	Bond Future	10,375.6100	10.3756	10,393.5200	10.3935	0.173	0	0	0
2018/02/13	R202	03/05/2018	247.47	Call	Bond Future	70.2800	0.0703	67.1000	0.0671	(4.525)	0	0	0
2018/02/13	R202	03/05/2018			Bond Future	237.1744	237.1744	237.1533	237.1533	(0.009)	0.0000	0.0000	23,050
2018/02/13	R202	03/05/2018	247.48	Call	Bond Future	69.9600	0.0700	66.8000	0.0668	(4.517)	0	0	0
2018/02/13	R202	03/05/2018	247.47	Put	Bond Future	10,365.9300	10.3659	10,383.8200	10.3838	0.173	0	0	0
2018/02/13	R202	03/05/2018	247.49	Call	Bond Future	69.6500	0.0696	66.5000	0.0665	(4.523)	0	0	0
2018/02/13	R202	03/05/2018	247.49	Put	Bond Future	10,385.3000	10.3853	10,403.2200	10.4032	0.173	0	0	0
2018/02/13	R204	03/05/2018	7.10	Put	Bond Future	21.4300	0.0214	28.8600	0.0289	34.671	0	0	0
2018/02/13	R204	03/05/2018			Bond Future	6.8405	103.7139	6.8969	103.6799	0.825	0.0000	0.0000	22,580
2018/02/13	R204	03/05/2018	7.09	Call	Bond Future	172.9000	0.1729	146.6100	0.1466	(15.205)	0	0	0
2018/02/13	R204	03/05/2018	7.09	Put	Bond Future	22.5400	0.0225	30.2800	0.0303	34.339	0	0	0
2018/02/13	R204	03/05/2018	7.10	Call	Bond Future	177.8100	0.1778	151.2100	0.1512	(14.960)	0	0	0
2018/02/13	R204	03/05/2018	7.08	Call	Bond Future	168.0400	0.1680	142.0700	0.1421	(15.455)	0	0	0
2018/02/13	R204	03/05/2018	7.08	Put	Bond Future	23.7000	0.0237	31.7600	0.0318	34.008	0	0	0
2018/02/13	R207	03/05/2018	7.57	Call	Bond Future	1,026.9900	1.0270	949.5600	0.9496	(7.540)	0	0	0
2018/02/13	R207	03/05/2018	7.56	Put	Bond Future	14.3500	0.0144	18.8800	0.0189	31.568	0	0	0
2018/02/13	R207	03/05/2018			Bond Future	6.9222	102.7625	6.9741	102.6807	0.750	0.0000	0.0000	47,558
2018/02/13	R207	03/05/2018	7.58	Call	Bond Future	1,041.8400	1.0418	964.2100	0.9642	(7.451)	0	0	0
2018/02/13	R207	03/05/2018	7.58	Put	Bond Future	12.8800	0.0129	17.0000	0.0170	31.988	0	0	0
2018/02/13	R207	03/05/2018	7.57	Put	Bond Future	13.5700	0.0136	17.8900	0.0179	31.835	0	0	0
2018/02/13	R207	03/05/2018	7.56	Call	Bond Future	1,012.2300	1.0122	935.0100	0.9350	(7.629)	0	0	0
2018/02/13	R208	03/05/2018	7.77	Call	Bond Future	1,386.7600	1.3868	1,287.3700	1.2874	(7.167)	0	0	0
2018/02/13	R208	03/05/2018			Bond Future	7.2441	99.4207	7.2876	99.3097	0.600	0.0000	0.0000	35,914
2018/02/13	R208	03/05/2018	7.77	Put	Bond Future	55.8200	0.0558	67.3600	0.0674	20.674	0	0	0
2018/02/13	R208	03/05/2018	7.78	Call	Bond Future	1,409.3400	1.4093	1,309.5100	1.3095	(7.083)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/02/13	R208	03/05/2018	7.79	Put	Bond Future	50.9700	0.0510	61.6500	0.0617	20.954	0	0	0
2018/02/13	R208	03/05/2018	7.78	Put	Bond Future	53.3100	0.0533	64.4100	0.0644	20.822	0	0	0
2018/02/13	R208	03/05/2018	7.79	Call	Bond Future	1,432.0800	1.4321	1,331.8300	1.3318	(7.000)	0	0	0
2018/02/13	R209	03/05/2018	9.85	Put	Bond Future	564.1100	0.5641	624.4300	0.6244	10.693	0	0	0
2018/02/13	R209	03/05/2018	10.00	Call	Bond Future	4,803.0300	4.8030	4,534.3000	4.5343	(5.595)	0	0	0
2018/02/13	R209	03/05/2018	10.73	Call	Bond Future	8,821.6500	8.8216	8,515.3800	8.5154	(3.472)	0	0	0
2018/02/13	R209	03/05/2018	9.75	Call	Bond Future	3,531.2900	3.5313	3,292.0000	3.2920	(6.776)	0	0	435
2018/02/13	R209	03/05/2018	9.77	Call	Bond Future	3,628.6000	3.6286	3,386.5500	3.3865	(6.671)	0	0	0
2018/02/13	R209	03/05/2018	9.30	Call	Bond Future	1,693.4400	1.6934	1,532.0300	1.5320	(9.531)	0	0	1,321
2018/02/13	R209	03/05/2018			Bond Future	9.3287	74.0901	9.3742	73.7774	0.489	0.0000	0.0000	78,578
2018/02/13	R209	03/05/2018	9.85	Call	Bond Future	4,026.1500	4.0262	3,773.7700	3.7738	(6.269)	0	0	0
2018/02/13	R209	03/05/2018	10.73	Put	Bond Future	46.6000	0.0466	53.0300	0.0530	13.798	0	0	435
2018/02/13	R209	03/05/2018	10.22	Call	Bond Future	5,993.2800	5.9933	5,707.0700	5.7071	(4.776)	0	0	0
2018/02/13	R209	03/05/2018	10.22	Put	Bond Future	219.9300	0.2199	246.4200	0.2464	12.045	0	0	435
2018/02/13	R209	03/05/2018	9.75	Put	Bond Future	714.2300	0.7142	787.6400	0.7876	10.278	0	0	0
2018/02/13	R209	03/05/2018	9.86	Call	Bond Future	4,076.7400	4.0767	3,823.1400	3.8231	(6.221)	0	0	0
2018/02/13	R209	03/05/2018	8.95	Put	Bond Future	3,482.5700	3.4826	3,698.3300	3.6983	6.195	0	0	0
2018/02/13	R209	03/05/2018	10.00	Put	Bond Future	389.9000	0.3899	433.8700	0.4339	11.277	0	0	11,067
2018/02/13	R209	03/05/2018	9.47	Put	Bond Future	1,324.4300	1.3244	1,443.5400	1.4435	8.993	0	0	250
2018/02/13	R209	03/05/2018	9.77	Put	Bond Future	681.8400	0.6818	752.4900	0.7525	10.362	0	0	250
2018/02/13	R209	03/05/2018	9.30	Put	Bond Future	1,891.0700	1.8911	2,042.3600	2.0424	8.000	0	0	0
2018/02/13	R209	03/05/2018	9.86	Put	Bond Future	550.6900	0.5507	609.7900	0.6098	10.732	0	0	0
2018/02/13	R209	03/05/2018	8.95	Call	Bond Future	806.9200	0.8069	709.9800	0.7100	(12.014)	0	0	1,321
2018/02/13	R209	03/05/2018	9.84	Call	Bond Future	3,975.7600	3.9758	3,724.6100	3.7246	(6.317)	0	0	0
2018/02/13	R209	03/05/2018	9.84	Put	Bond Future	577.8200	0.5778	639.3700	0.6394	10.652	0	0	0
2018/02/13	R209	03/05/2018	9.19	Put	Bond Future	2,329.8600	2.3299	2,502.2100	2.5022	7.397	0	0	0
2018/02/13	R209	03/05/2018	9.19	Call	Bond Future	1,366.3600	1.3664	1,226.0100	1.2260	(10.272)	0	0	250
2018/02/13	R209	03/05/2018	9.47	Call	Bond Future	2,287.7100	2.2877	2,094.1200	2.0941	(8.462)	0	0	0
2018/02/13	R209	02/08/2018	9.66	Call	Bond Future	3,833.0500	3.8331	3,628.9200	3.6289	(5.326)	0	0	435
2018/02/13	R209	02/08/2018	10.38	Call	Bond Future	7,132.5200	7.1325	6,865.5600	6.8656	(3.743)	0	0	0
2018/02/13	R209	02/08/2018	10.39	Put	Bond Future	730.4900	0.7305	781.3100	0.7813	6.957	0	0	0
2018/02/13	R209	02/08/2018			Bond Future	9.3767	75.4607	9.4235	75.1423	0.500	0.0000	0.0000	835
2018/02/13	R209	02/08/2018	10.84	Call	Bond Future	9,394.4700	9.3945	9,103.2000	9.1032	(3.100)	0	0	0
2018/02/13	R209	02/08/2018	10.84	Put	Bond Future	348.4800	0.3485	375.6000	0.3756	7.782	0	0	435
2018/02/13	R209	02/08/2018	10.21	Call	Bond Future	6,306.0400	6.3060	6,050.6700	6.0507	(4.050)	0	0	0
2018/02/13	R209	02/08/2018	10.21	Put	Bond Future	937.1400	0.9371	1,000.1600	1.0002	6.725	0	0	435
2018/02/13	R209	02/08/2018	9.66	Put	Bond Future	1,939.0100	1.9390	2,053.2700	2.0533	5.893	0	0	0
2018/02/13	R209	02/08/2018	10.38	Put	Bond Future	740.6800	0.7407	792.1100	0.7921	6.944	0	0	0
2018/02/13	R209	02/08/2018	10.39	Call	Bond Future	7,181.7800	7.1818	6,914.2100	6.9142	(3.726)	0	0	0
2018/02/13	R209	02/08/2018	10.40	Call	Bond Future	7,230.9700	7.2310	6,962.7800	6.9628	(3.709)	0	0	0
2018/02/13	R209	02/08/2018	10.40	Put	Bond Future	720.3100	0.7203	770.5100	0.7705	6.969	0	0	0
2018/02/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R209	01/11/2018	9.34	Put	Bond Future	3,788.3900	3.7884	3,947.2900	3.9473	4.194	0	0	0
2018/02/13	R209	01/11/2018	1,016.00	Call	Bond Future	72,845.6300	72.8456	72,520.7200	72.5207	(0.446)	0	0	0
2018/02/13	R209	01/11/2018	9.97	Call	Bond Future	5,577.7200	5.5777	5,353.0100	5.3530	(4.029)	0	0	0
2018/02/13	R209	01/11/2018			Bond Future	9.4233	73.7335	9.4716	73.4086	0.513	0.0000	0.0000	0
2018/02/13	R209	01/11/2018	1,016.01	Call	Bond Future	72,845.6300	72.8456	72,520.7200	72.5207	(0.446)	0	0	0

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2018/02/13	R209	01/11/2018	1,016.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R209	01/11/2018	1,015.99	Call	Bond Future	72,845.6200	72.8456	72,520.7100	72.5207	(0.446)	0	0	0
2018/02/13	R209	01/11/2018	9.34	Call	Bond Future	3,222.8900	3.2229	3,056.8800	3.0569	(5.151)	0	0	0
2018/02/13	R209	01/11/2018	1,016.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R209	01/11/2018	9.97	Put	Bond Future	2,021.1000	2.0211	2,121.3000	2.1213	4.958	0	0	255
2018/02/13	R209	01/11/2018	10.57	Call	Bond Future	8,253.3100	8.2533	7,987.9800	7.9880	(3.215)	0	0	0
2018/02/13	R209	01/11/2018	10.57	Put	Bond Future	1,081.4600	1.0815	1,141.0400	1.1410	5.509	0	0	0
2018/02/13	R209	01/11/2018	9.94	Call	Bond Future	5,450.7000	5.4507	5,228.4200	5.2284	(4.078)	0	0	0
2018/02/13	R209	01/11/2018	9.94	Put	Bond Future	2,082.5500	2.0825	2,185.1800	2.1852	4.928	0	0	255
2018/02/13	R210	03/05/2018	191.45	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R210	03/05/2018	191.44	Put	Bond Future	5,467.0400	5.4670	5,484.4000	5.4844	0.318	0	0	0
2018/02/13	R210	03/05/2018			Bond Future	185.9730	185.9730	185.9556	185.9556	(0.009)	0.0000	0.0000	2,159
2018/02/13	R210	03/05/2018	191.46	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R210	03/05/2018	191.46	Put	Bond Future	5,487.0400	5.4870	5,504.4000	5.5044	0.316	0	0	0
2018/02/13	R210	03/05/2018	191.45	Put	Bond Future	5,477.0400	5.4770	5,494.4000	5.4944	0.317	0	0	0
2018/02/13	R210	03/05/2018	191.44	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R212	03/05/2018	154.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R212	03/05/2018			Bond Future	153.5304	153.5304	153.5151	153.5151	(0.010)	0.0000	0.0000	4,755
2018/02/13	R212	03/05/2018	154.28	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R212	03/05/2018	154.28	Put	Bond Future	749.5700	0.7496	764.9200	0.7649	2.048	0	0	0
2018/02/13	R212	03/05/2018	154.30	Put	Bond Future	769.5700	0.7696	784.9200	0.7849	1.995	0	0	0
2018/02/13	R212	03/05/2018	154.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2018/02/13	R212	03/05/2018	154.29	Put	Bond Future	759.5700	0.7596	774.9200	0.7749	2.021	0	0	0
2018/02/13	R213	03/05/2018	9.57	Put	Bond Future	460.1600	0.4602	520.2800	0.5203	13.065	0	0	0
2018/02/13	R213	03/05/2018	9.56	Call	Bond Future	4,054.8500	4.0549	3,775.5400	3.7755	(6.888)	0	0	0
2018/02/13	R213	03/05/2018			Bond Future	9.0110	86.1916	9.0618	85.8509	0.564	0.0000	0.0000	45,278
2018/02/13	R213	03/05/2018	9.57	Call	Bond Future	4,106.2200	4.1062	3,825.6000	3.8256	(6.834)	0	0	0
2018/02/13	R213	03/05/2018	9.56	Put	Bond Future	472.1200	0.4721	533.5500	0.5335	13.012	0	0	0
2018/02/13	R213	03/05/2018	9.58	Call	Bond Future	4,157.8700	4.1579	3,875.9700	3.8760	(6.780)	0	0	0
2018/02/13	R213	03/05/2018	9.58	Put	Bond Future	448.5600	0.4486	507.4000	0.5074	13.118	0	0	0
2018/02/13	R213	02/08/2018	9.06	Call	Bond Future	2,659.9700	2.6600	2,476.7100	2.4767	(6.890)	0	0	0
2018/02/13	R213	02/08/2018	9.05	Put	Bond Future	2,674.5500	2.6745	2,839.6000	2.8396	6.171	0	0	0
2018/02/13	R213	02/08/2018			Bond Future	9.0569	87.7862	9.1093	87.4392	0.580	0.0000	0.0000	1
2018/02/13	R213	02/08/2018	9.07	Call	Bond Future	2,690.8500	2.6908	2,506.2300	2.5062	(6.861)	0	0	0
2018/02/13	R213	02/08/2018	9.07	Put	Bond Future	2,603.8200	2.6038	2,766.1300	2.7661	6.234	0	0	0
2018/02/13	R213	02/08/2018	9.06	Put	Bond Future	2,639.1600	2.6392	2,802.8300	2.8028	6.202	0	0	0
2018/02/13	R213	02/08/2018	9.05	Call	Bond Future	2,629.0700	2.6291	2,447.1900	2.4472	(6.918)	0	0	0
2018/02/13	R214	03/05/2018	9.99	Put	Bond Future	632.5400	0.6325	706.1300	0.7061	11.634	0	0	0
2018/02/13	R214	03/05/2018			Bond Future	9.4728	73.6181	9.5235	73.2552	0.534	0.0000	0.0000	47,218
2018/02/13	R214	03/05/2018	9.98	Call	Bond Future	4,154.1200	4.1541	3,866.2600	3.8663	(6.930)	0	0	0
2018/02/13	R214	03/05/2018	9.98	Put	Bond Future	647.2500	0.6472	722.2600	0.7223	11.589	0	0	0
2018/02/13	R214	03/05/2018	9.99	Call	Bond Future	4,205.7700	4.2058	3,916.4900	3.9165	(6.878)	0	0	0
2018/02/13	R214	03/05/2018	9.97	Call	Bond Future	4,102.6600	4.1027	3,816.2400	3.8162	(6.981)	0	0	0
2018/02/13	R214	03/05/2018	9.97	Put	Bond Future	662.2600	0.6623	738.7100	0.7387	11.544	0	0	0

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2018/02/13	R248	03/05/2018	10.06	Call	Bond Future	5,658.6400	5.6586	5,279.1200	5.2791	(6.707)	0	0	0
2018/02/13	R248	03/05/2018	10.05	Put	Bond Future	732.9600	0.7330	820.7300	0.8207	11.975	0	0	0
2018/02/13	R248	03/05/2018			Bond Future	9.4983	94.2343	9.5489	93.7687	0.533	0.0000	0.0000	96,779
2018/02/13	R248	03/05/2018	10.07	Call	Bond Future	5,725.7700	5.7258	5,344.5600	5.3446	(6.658)	0	0	0
2018/02/13	R248	03/05/2018	10.07	Put	Bond Future	699.3600	0.6994	783.7200	0.7837	12.062	0	0	0
2018/02/13	R248	03/05/2018	10.06	Put	Bond Future	715.9900	0.7160	802.0400	0.8020	12.018	0	0	0
2018/02/13	R248	03/05/2018	10.05	Call	Bond Future	5,591.7100	5.5917	5,213.9100	5.2139	(6.756)	0	0	0
Total												1168171	