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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/03/2018 TO 01/03/2018

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
2018/03/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	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
2018/03/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2025	03/05/2018	133.20	Put	Bond Future	94.2400	0.0942	93.2400	0.0932	(1.061)	0	0	0
2018/03/01	2025	03/05/2018			Bond Future	133.1058	133.1058	133.1068	133.1068	0.001	0.0000	0.0000	1,033
2018/03/01	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2025	03/05/2018	133.22	Put	Bond Future	114.2400	0.1142	113.2400	0.1132	(0.875)	0	0	0
2018/03/01	2025	03/05/2018	133.21	Put	Bond Future	104.2400	0.1042	103.2400	0.1032	(0.959)	0	0	0
2018/03/01	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2025	02/08/2018			Bond Future	134.1948	134.1948	134.1949	134.1949	0.000	0.0000	0.0000	0
2018/03/01	2025	02/08/2018	136.65	Put	Bond Future	2,455.2400	2.4552	2,455.0800	2.4551	(0.007)	0	0	0
2018/03/01	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2025	02/08/2018	136.67	Put	Bond Future	2,475.2400	2.4752	2,475.0800	2.4751	(0.006)	0	0	0
2018/03/01	2025	02/08/2018	136.66	Put	Bond Future	2,465.2400	2.4652	2,465.0800	2.4651	(0.006)	0	0	0
2018/03/01	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2029	03/05/2018			Bond Future	100.7658	100.7658	100.4195	100.4195	(0.344)	0.0000	0.0000	1,370
2018/03/01	2029	02/08/2018			Bond Future	102.6353	102.6353	102.2818	102.2818	(0.344)	0.0000	0.0000	0
2018/03/01	2030	03/05/2018	9.51	Call	Bond Future	6,252.0400	6.2520	6,216.1400	6.2161	(0.574)	0	0	0
2018/03/01	2030	03/05/2018			Bond Future	8.6031	97.7218	8.6079	97.6877	0.056	0.0000	0.0000	90,411
2018/03/01	2030	03/05/2018	9.49	Call	Bond Future	6,129.5800	6.1296	6,093.6300	6.0936	(0.587)	0	0	0
2018/03/01	2030	03/05/2018	9.49	Put	Bond Future	118.3000	0.1183	116.4000	0.1164	(1.606)	0	0	0
2018/03/01	2030	03/05/2018	9.51	Put	Bond Future	111.1900	0.1112	109.3400	0.1093	(1.664)	0	0	0
2018/03/01	2030	03/05/2018	9.50	Call	Bond Future	6,190.7900	6.1908	6,154.8700	6.1549	(0.580)	0	0	0
2018/03/01	2030	03/05/2018	9.50	Put	Bond Future	114.6900	0.1147	112.8200	0.1128	(1.630)	0	0	0
2018/03/01	2030	02/08/2018	9.46	Put	Bond Future	688.9500	0.6889	689.9000	0.6899	0.138	0	0	0
2018/03/01	2030	02/08/2018	8.51	Call	Bond Future	1,861.8000	1.8618	1,838.6000	1.8386	(1.246)	0	0	7,850
2018/03/01	2030	02/08/2018	8.91	Call	Bond Future	3,427.1400	3.4271	3,397.2900	3.3973	(0.871)	0	0	7,850
2018/03/01	2030	02/08/2018			Bond Future	8.6432	95.5245	8.6483	95.4889	0.059	0.0000	0.0000	127
2018/03/01	2030	02/08/2018	9.46	Call	Bond Future	6,157.4700	6.1575	6,122.8300	6.1228	(0.563)	0	0	0
2018/03/01	2030	02/08/2018	8.51	Put	Bond Future	2,795.4300	2.7954	2,807.8200	2.8078	0.443	0	0	0
2018/03/01	2030	02/08/2018	9.47	Call	Bond Future	6,211.0000	6.2110	6,176.3100	6.1763	(0.559)	0	0	0
2018/03/01	2030	02/08/2018	9.45	Put	Bond Future	699.8700	0.6999	700.8700	0.7009	0.143	0	0	0
2018/03/01	2030	02/08/2018	8.91	Put	Bond Future	1,592.5200	1.5925	1,598.2600	1.5983	0.360	0	0	0
2018/03/01	2030	02/08/2018	9.50	Call	Bond Future	6,372.1600	6.3722	6,337.3300	6.3373	(0.547)	0	0	0
2018/03/01	2030	02/08/2018	9.47	Put	Bond Future	678.1900	0.6782	679.0900	0.6791	0.133	0	0	0
2018/03/01	2030	02/08/2018	9.45	Call	Bond Future	6,104.0500	6.1040	6,069.4600	6.0695	(0.567)	0	0	0
2018/03/01	2030	02/08/2018	9.50	Put	Bond Future	646.8600	0.6469	647.6200	0.6476	0.117	0	0	7,850
2018/03/01	2032	03/05/2018	9.71	Put	Bond Future	140.9500	0.1410	141.3200	0.1413	0.263	0	0	0
2018/03/01	2032	03/05/2018	9.70	Call	Bond Future	6,657.8700	6.6579	6,582.6000	6.5826	(1.131)	0	0	0
2018/03/01	2032	03/05/2018			Bond Future	8.8088	96.4130	8.8187	96.3374	0.112	0.0000	0.0000	61,957

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2018/03/01	2032	03/05/2018	9.71	Call	Bond Future	6,723.1200	6.7231	6,647.8100	6.6478	(1.120)	0	0	0
2018/03/01	2032	03/05/2018	9.70	Put	Bond Future	145.1600	0.1452	145.5700	0.1456	0.282	0	0	0
2018/03/01	2032	03/05/2018	9.72	Call	Bond Future	6,788.4100	6.7884	6,713.0600	6.7131	(1.110)	0	0	0
2018/03/01	2032	03/05/2018	9.72	Put	Bond Future	136.8500	0.1369	137.1800	0.1372	0.241	0	0	0
2018/03/01	2032	02/08/2018	9.67	Call	Bond Future	6,742.9300	6.7429	6,673.4300	6.6734	(1.031)	0	0	0
2018/03/01	2032	02/08/2018	9.66	Put	Bond Future	807.7600	0.8078	816.4100	0.8164	1.071	0	0	0
2018/03/01	2032	02/08/2018			Bond Future	8.8489	98.1972	8.8592	98.1192	0.116	0.0000	0.0000	2
2018/03/01	2032	02/08/2018	9.68	Call	Bond Future	6,800.1600	6.8002	6,730.5000	6.7305	(1.024)	0	0	0
2018/03/01	2032	02/08/2018	9.68	Put	Bond Future	783.7100	0.7837	792.0600	0.7921	1.065	0	0	0
2018/03/01	2032	02/08/2018	9.67	Put	Bond Future	795.6400	0.7956	804.1500	0.8042	1.070	0	0	0
2018/03/01	2032	02/08/2018	9.66	Call	Bond Future	6,685.8100	6.6858	6,616.4500	6.6164	(1.037)	0	0	0
2018/03/01	2033	03/05/2018	107.71	Put	Bond Future	3,961.8700	3.9619	3,960.1600	3.9602	(0.043)	0	0	0
2018/03/01	2033	03/05/2018			Bond Future	103.7481	103.7481	103.7498	103.7498	0.002	0.0000	0.0000	6,055
2018/03/01	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2033	03/05/2018	107.70	Put	Bond Future	3,951.8700	3.9519	3,950.1600	3.9502	(0.043)	0	0	0
2018/03/01	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2033	03/05/2018	107.69	Put	Bond Future	3,941.8700	3.9419	3,940.1600	3.9402	(0.043)	0	0	0
2018/03/01	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2033	02/08/2018			Bond Future	105.6729	105.6729	105.6740	105.6740	0.001	0.0000	0.0000	0
2018/03/01	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2033	02/08/2018	109.92	Put	Bond Future	4,247.0700	4.2471	4,246.0300	4.2460	(0.024)	0	0	0
2018/03/01	2033	02/08/2018	109.94	Put	Bond Future	4,267.0700	4.2671	4,266.0300	4.2660	(0.024)	0	0	0
2018/03/01	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2033	02/08/2018	109.93	Put	Bond Future	4,257.0700	4.2571	4,256.0300	4.2560	(0.024)	0	0	0
2018/03/01	2037	03/05/2018	9.99	Call	Bond Future	7,835.8500	7.8359	7,547.7600	7.5478	(3.677)	0	0	0
2018/03/01	2037	03/05/2018	9.97	Put	Bond Future	174.6700	0.1747	191.2100	0.1912	9.469	0	0	0
2018/03/01	2037	03/05/2018			Bond Future	9.0413	97.4093	9.0767	97.1056	0.391	0.0000	0.0000	48,380
2018/03/01	2037	03/05/2018	9.99	Put	Bond Future	165.3800	0.1654	181.0500	0.1811	9.475	0	0	0
2018/03/01	2037	03/05/2018	9.97	Call	Bond Future	7,693.4100	7.6934	7,406.1900	7.4062	(3.733)	0	0	0
2018/03/01	2037	03/05/2018	9.98	Put	Bond Future	169.9700	0.1700	186.0600	0.1861	9.466	0	0	0
2018/03/01	2037	03/05/2018	9.98	Call	Bond Future	7,764.6300	7.7646	7,476.9600	7.4770	(3.705)	0	0	0
2018/03/01	2037	02/08/2018	9.96	Put	Bond Future	910.1200	0.9101	961.5700	0.9616	5.653	0	0	0
2018/03/01	2037	02/08/2018	9.95	Call	Bond Future	7,872.1000	7.8721	7,613.9600	7.6140	(3.279)	0	0	0
2018/03/01	2037	02/08/2018			Bond Future	9.0861	94.9559	9.1226	94.6457	0.402	0.0000	0.0000	731
2018/03/01	2037	02/08/2018	9.96	Call	Bond Future	7,934.8300	7.9348	7,676.0100	7.6760	(3.262)	0	0	0
2018/03/01	2037	02/08/2018	9.95	Put	Bond Future	923.1900	0.9232	975.3200	0.9753	5.647	0	0	0
2018/03/01	2037	02/08/2018	9.97	Call	Bond Future	7,997.6400	7.9976	7,738.1500	7.7382	(3.245)	0	0	0
2018/03/01	2037	02/08/2018	9.97	Put	Bond Future	897.2300	0.8972	948.0100	0.9480	5.660	0	0	0
2018/03/01	2038	03/05/2018	132.28	Put	Bond Future	4,732.6900	4.7327	5,131.7600	5.1318	8.432	0	0	0
2018/03/01	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2038	03/05/2018			Bond Future	127.5473	127.5473	127.1482	127.1482	(0.313)	0.0000	0.0000	8,991
2018/03/01	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2038	03/05/2018	132.27	Put	Bond Future	4,722.6900	4.7227	5,121.7600	5.1218	8.450	0	0	0
2018/03/01	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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2018/03/01	2038	03/05/2018	132.29	Put	Bond Future	4,742.6900	4.7427	5,141.7600	5.1418	8.414	0	0	0
2018/03/01	2038	02/08/2018	134.55	Put	Bond Future	6,189.3000	6.1893	6,596.5800	6.5966	6.580	0	0	0
2018/03/01	2038	02/08/2018			Bond Future	128.3607	128.3607	127.9534	127.9534	(0.317)	0.0000	0.0000	0
2018/03/01	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2038	02/08/2018	134.54	Put	Bond Future	6,179.3000	6.1793	6,586.5800	6.5866	6.591	0	0	0
2018/03/01	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2038	02/08/2018	134.53	Put	Bond Future	6,169.3000	6.1693	6,576.5800	6.5766	6.602	0	0	0
2018/03/01	2040	03/05/2018	10.08	Put	Bond Future	159.8000	0.1598	184.3500	0.1843	15.363	0	0	0
2018/03/01	2040	03/05/2018			Bond Future	9.0757	101.6735	9.1263	101.2012	0.558	0.0000	0.0000	40,145
2018/03/01	2040	03/05/2018	10.07	Call	Bond Future	8,824.0700	8.8241	8,377.1200	8.3771	(5.065)	0	0	0
2018/03/01	2040	03/05/2018	10.07	Put	Bond Future	165.3500	0.1654	190.6600	0.1907	15.307	0	0	0
2018/03/01	2040	03/05/2018	8.50	Put	Bond Future	5,912.2400	5.9122	6,324.3700	6.3244	6.971	0	0	0
2018/03/01	2040	03/05/2018	8.50	Call	Bond Future	278.6700	0.2787	218.5400	0.2185	(21.577)	0	0	750
2018/03/01	2040	03/05/2018	10.08	Call	Bond Future	8,899.3500	8.8993	8,451.6400	8.4516	(5.031)	0	0	0
2018/03/01	2040	03/05/2018	10.06	Call	Bond Future	8,748.8500	8.7488	8,302.6800	8.3027	(5.100)	0	0	0
2018/03/01	2040	03/05/2018	10.06	Put	Bond Future	171.0700	0.1711	197.1600	0.1972	15.251	0	0	0
2018/03/01	2040	03/05/2018	10.00	Put	Bond Future	209.1600	0.2092	240.3100	0.2403	14.893	0	0	0
2018/03/01	2040	03/05/2018	10.00	Call	Bond Future	8,298.7900	8.2988	7,857.6800	7.8577	(5.315)	0	0	1,500
2018/03/01	2040	03/05/2018	9.00	Put	Bond Future	2,389.5600	2.3896	2,641.0700	2.6411	10.525	0	0	0
2018/03/01	2040	03/05/2018	9.00	Call	Bond Future	1,676.0900	1.6761	1,455.3400	1.4553	(13.171)	0	0	1,500
2018/03/01	2040	02/08/2018	10.04	Call	Bond Future	8,912.4700	8.9125	8,510.4600	8.5105	(4.511)	0	0	0
2018/03/01	2040	02/08/2018	10.03	Put	Bond Future	948.7400	0.9487	1,029.6600	1.0297	8.529	0	0	0
2018/03/01	2040	02/08/2018			Bond Future	9.1197	99.0486	9.1719	98.5667	0.572	0.0000	0.0000	420
2018/03/01	2040	02/08/2018	10.05	Call	Bond Future	8,980.3300	8.9803	8,577.3100	8.5773	(4.488)	0	0	0
2018/03/01	2040	02/08/2018	10.05	Put	Bond Future	922.4100	0.9224	1,001.3100	1.0013	8.554	0	0	0
2018/03/01	2040	02/08/2018	10.04	Put	Bond Future	935.4800	0.9355	1,015.3900	1.0154	8.542	0	0	0
2018/03/01	2040	02/08/2018	10.03	Call	Bond Future	8,844.6900	8.8447	8,443.6900	8.4437	(4.534)	0	0	0
2018/03/01	2044	03/05/2018	10.10	Call	Bond Future	8,937.7900	8.9378	8,437.3600	8.4374	(5.599)	0	0	0
2018/03/01	2044	03/05/2018	10.09	Put	Bond Future	183.2200	0.1832	214.4900	0.2145	17.067	0	0	0
2018/03/01	2044	03/05/2018			Bond Future	9.1098	98.7697	9.1655	98.2388	0.611	0.0000	0.0000	23,703
2018/03/01	2044	03/05/2018	10.11	Call	Bond Future	9,013.4700	9.0135	8,512.1500	8.5122	(5.562)	0	0	0
2018/03/01	2044	03/05/2018	10.11	Put	Bond Future	172.6500	0.1727	202.2600	0.2023	17.150	0	0	0
2018/03/01	2044	03/05/2018	10.10	Put	Bond Future	178.5100	0.1785	209.0100	0.2090	17.086	0	0	0
2018/03/01	2044	03/05/2018	10.09	Call	Bond Future	8,860.8400	8.8608	8,361.1800	8.3612	(5.639)	0	0	0
2018/03/01	2044	02/08/2018	10.07	Call	Bond Future	9,082.8700	9.0829	8,633.7600	8.6338	(4.945)	0	0	0
2018/03/01	2044	02/08/2018			Bond Future	9.1523	96.2164	9.2097	95.6747	0.627	0.0000	0.0000	0
2018/03/01	2044	02/08/2018	10.05	Call	Bond Future	8,946.4800	8.9465	8,499.6600	8.4997	(4.994)	0	0	0
2018/03/01	2044	02/08/2018	10.05	Put	Bond Future	1,020.6600	1.0207	1,115.5000	1.1155	9.292	0	0	0
2018/03/01	2044	02/08/2018	10.07	Put	Bond Future	993.1300	0.9931	1,085.6800	1.0857	9.319	0	0	0
2018/03/01	2044	02/08/2018	10.06	Call	Bond Future	9,014.5600	9.0146	8,566.5800	8.5666	(4.970)	0	0	0
2018/03/01	2044	02/08/2018	10.06	Put	Bond Future	1,006.7200	1.0067	1,100.4000	1.1004	9.305	0	0	0
2018/03/01	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2046	03/05/2018			Bond Future	119.3682	119.3682	118.8998	118.8998	(0.392)	0.0000	0.0000	10,874
2018/03/01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/01	2046	03/05/2018	127.93	Put	Bond Future	8,561.7800	8.5618	9,030.2200	9.0302	5.471	0	0	0
2018/03/01	2046	03/05/2018	127.95	Put	Bond Future	8,581.7800	8.5818	9,050.2200	9.0502	5.459	0	0	0
2018/03/01	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2046	03/05/2018	127.94	Put	Bond Future	8,571.7800	8.5718	9,040.2200	9.0402	5.465	0	0	0
2018/03/01	2046	02/08/2018	128.78	Put	Bond Future	7,197.1700	7.1972	7,675.0800	7.6751	6.640	0	0	0
2018/03/01	2046	02/08/2018			Bond Future	121.5828	121.5828	121.1049	121.1049	(0.393)	0.0000	0.0000	0
2018/03/01	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2046	02/08/2018	128.77	Put	Bond Future	7,187.1700	7.1872	7,665.0800	7.6651	6.649	0	0	0
2018/03/01	2046	02/08/2018	128.79	Put	Bond Future	7,207.1700	7.2072	7,685.0800	7.6851	6.631	0	0	0
2018/03/01	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2050	03/05/2018	135.62	Put	Bond Future	8,921.4900	8.9215	8,919.0400	8.9190	(0.027)	0	0	0
2018/03/01	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2050	03/05/2018			Bond Future	126.6985	126.6985	126.7010	126.7010	0.002	0.0000	0.0000	9,788
2018/03/01	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2050	03/05/2018	135.61	Put	Bond Future	8,911.4900	8.9115	8,909.0400	8.9090	(0.027)	0	0	0
2018/03/01	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2050	03/05/2018	135.63	Put	Bond Future	8,931.4900	8.9315	8,929.0400	8.9290	(0.027)	0	0	0
2018/03/01	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2050	02/08/2018	137.54	Put	Bond Future	10,223.8300	10.2238	10,222.1900	10.2222	(0.016)	0	0	0
2018/03/01	2050	02/08/2018	137.52	Put	Bond Future	10,203.8300	10.2038	10,202.1900	10.2022	(0.016)	0	0	0
2018/03/01	2050	02/08/2018			Bond Future	127.3162	127.3162	127.3178	127.3178	0.001	0.0000	0.0000	0
2018/03/01	2050	02/08/2018	137.53	Put	Bond Future	10,213.8300	10.2138	10,212.1900	10.2122	(0.016)	0	0	0
2018/03/01	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	AL37	03/05/2018			Index Future	589.4340	589.4340	589.2480	589.2480	(0.032)	0.0000	0.0000	0
2018/03/01	AL37	02/08/2018			Index Future	600.3420	600.3420	600.1470	600.1470	(0.032)	0.0000	0.0000	0
2018/03/01	AL7T	03/05/2018			Index Future	690.4350	690.4350	690.0860	690.0860	(0.051)	0.0000	0.0000	0
2018/03/01	AL7T	02/08/2018			Index Future	703.2120	703.2120	702.8510	702.8510	(0.051)	0.0000	0.0000	0
2018/03/01	ALBI	03/05/2018			Index Future	630.4610	630.4610	629.0500	629.0500	(0.224)	0.0000	0.0000	814
2018/03/01	ALBI	02/08/2018			Index Future	642.1280	642.1280	640.6860	640.6860	(0.225)	0.0000	0.0000	0
2018/03/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	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
2018/03/01	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/01	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C213	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C214	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C223	25/01/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/01	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/01	EL28	03/05/2018	133.20	Put	Bond Future	3,522.0000		3.5220	3,402.9900	3.4030	(3.379)	0	0	0
2018/03/01	EL28	03/05/2018			Bond Future	129.6780		129.6780	129.7970	129.7970	0.092	0.0000	0.0000	0
2018/03/01	EL28	03/05/2018	133.19	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	EL28	03/05/2018	133.19	Put	Bond Future	3,512.0000		3.5120	3,392.9900	3.3930	(3.389)	0	0	0
2018/03/01	EL28	03/05/2018	133.20	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	EL28	03/05/2018	133.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	EL28	03/05/2018	133.18	Put	Bond Future	3,502.0000		3.5020	3,382.9900	3.3830	(3.398)	0	0	0
2018/03/01	EL28	02/08/2018	134.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	EL28	02/08/2018			Bond Future	132.0836		132.0836	132.2041	132.2041	0.091	0.0000	0.0000	0
2018/03/01	EL28	02/08/2018	134.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	EL28	02/08/2018	134.93	Put	Bond Future	2,846.3800		2.8464	2,725.8600	2.7259	(4.234)	0	0	0
2018/03/01	EL28	02/08/2018	134.95	Put	Bond Future	2,866.3800		2.8664	2,745.8600	2.7459	(4.205)	0	0	0
2018/03/01	EL28	02/08/2018	134.94	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	EL28	02/08/2018	134.94	Put	Bond Future	2,856.3800		2.8564	2,735.8600	2.7359	(4.219)	0	0	0
2018/03/01	ES33	03/05/2018	11.22	Call	Bond Future	5,112.8800		5.1129	4,923.8100	4.9238	(3.698)	0	0	0
2018/03/01	ES33	03/05/2018	11.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	ES33	03/05/2018			Bond Future	10.3740		79.2409	10.4038	79.0518	0.287	0.0000	0.0000	9,466
2018/03/01	ES33	03/05/2018	11.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	ES33	03/05/2018	11.20	Call	Bond Future	4,997.8100		4.9978	4,808.7400	4.8087	(3.783)	0	0	0
2018/03/01	ES33	03/05/2018	11.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	ES33	03/05/2018	11.21	Call	Bond Future	5,055.3800		5.0554	4,866.3100	4.8663	(3.740)	0	0	0
2018/03/01	ES33	02/08/2018	11.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	ES33	02/08/2018	11.14	Call	Bond Future	4,090.8200		4.0908	3,897.4900	3.8975	(4.726)	0	0	0
2018/03/01	ES33	02/08/2018			Bond Future	10.4599		80.7073	10.4908	80.5140	0.296	0.0000	0.0000	0
2018/03/01	ES33	02/08/2018	11.15	Call	Bond Future	4,148.5700		4.1486	3,955.2400	3.9552	(4.660)	0	0	0
2018/03/01	ES33	02/08/2018	11.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	ES33	02/08/2018	11.16	Call	Bond Future	4,206.2600		4.2063	4,012.9300	4.0129	(4.596)	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
2018/03/01	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	ES42	03/05/2018			Bond Future	10.4937	82.9335	10.5389	82.5989	0.431	0.0000	0.0000	7,957
2018/03/01	ES42	02/08/2018			Bond Future	10.5753	84.4681	10.6221	84.1265	0.442	0.0000	0.0000	0
2018/03/01	GOVI	03/05/2018	590.29	Call	GOVI	373,770.0000	37.3770	361,650.0000	36.1650	(3.243)	0	0	0
2018/03/01	GOVI	03/05/2018	590.27	Call	GOVI	373,970.0000	37.3970	361,850.0000	36.1850	(3.241)	0	0	0
2018/03/01	GOVI	03/05/2018			GOVI	627.6670	627.6670	626.4550	626.4550	(0.193)	0.0000	0.0000	617
2018/03/01	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	GOVI	03/05/2018	590.28	Call	GOVI	373,870.0000	37.3870	361,750.0000	36.1750	(3.242)	0	0	0
2018/03/01	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	GOVI	02/08/2018			GOVI	639.2830	639.2830	638.0420	638.0420	(0.194)	0.0000	0.0000	0
2018/03/01	GOVI	02/08/2018	605.71	Call	GOVI	335,730.0000	33.5730	323,320.0000	32.3320	(3.696)	0	0	0
2018/03/01	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	GOVI	02/08/2018	605.72	Call	GOVI	335,630.0000	33.5630	323,220.0000	32.3220	(3.698)	0	0	0
2018/03/01	GOVI	02/08/2018	605.70	Call	GOVI	335,830.0000	33.5830	323,420.0000	32.3420	(3.695)	0	0	0
2018/03/01	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/01	IGOV	03/05/2018			Index Future	254.0340	254.0340	253.8900	253.8900	(0.057)	0.0000	0.0000	1,129
2018/03/01	IGOV	02/08/2018			Index Future	258.7460	258.7460	258.5980	258.5980	(0.057)	0.0000	0.0000	0
2018/03/01	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/01	IS01	21/06/2018			Interest Rate Swap	99.9000	99.9000	99.8900	99.8900	(0.010)	0.0000	0.0000	0
2018/03/01	IS01	20/09/2018			Interest Rate Swap	100.0400	100.0400	100.0200	100.0200	(0.020)	0.0000	0.0000	0
2018/03/01	IS01	20/12/2018			Interest Rate Swap	100.4700	100.4700	100.4300	100.4300	(0.040)	0.0000	0.0000	0
2018/03/01	IS01	22/03/2019			Interest Rate Swap	99.4600	99.4600	99.4100	99.4100	(0.050)	0.0000	0.0000	0
2018/03/01	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/01	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2018/03/01	IS02	21/09/2018			Interest Rate Swap	98.5100	98.5100	98.4800	98.4800	(0.030)	0.0000	0.0000	0
2018/03/01	IS02	21/12/2018			Interest Rate Swap	98.8500	98.8500	98.8100	98.8100	(0.040)	0.0000	0.0000	0
2018/03/01	IS02	15/03/2019			Interest Rate Swap	99.2100	99.2100	99.1700	99.1700	(0.040)	0.0000	0.0000	0
2018/03/01	IS02	21/06/2019			Interest Rate Swap	99.5300	99.5300	99.4700	99.4700	(0.060)	0.0000	0.0000	0
2018/03/01	IS02	20/09/2019			Interest Rate Swap	99.8700	99.8700	99.8000	99.8000	(0.070)	0.0000	0.0000	0
2018/03/01	IS02	20/12/2019			Interest Rate Swap	100.7600	100.7600	100.6700	100.6700	(0.089)	0.0000	0.0000	0
2018/03/01	IS02	23/03/2020			Interest Rate Swap	98.4500	98.4500	98.3400	98.3400	(0.112)	0.0000	0.0000	0
2018/03/01	IS05	17/12/2020			Interest Rate Swap	95.7600	95.7600	95.6500	95.6500	(0.115)	0.0000	0.0000	0
2018/03/01	IS05	16/03/2021			Interest Rate Swap	94.9200	94.9200	94.8200	94.8200	(0.105)	0.0000	0.0000	0
2018/03/01	IS05	15/06/2021			Interest Rate Swap	94.0400	94.0400	93.9500	93.9500	(0.096)	0.0000	0.0000	0
2018/03/01	IS05	21/09/2021			Interest Rate Swap	94.1400	94.1400	94.0600	94.0600	(0.085)	0.0000	0.0000	0
2018/03/01	IS05	21/12/2021			Interest Rate Swap	96.2700	96.2700	96.2000	96.2000	(0.073)	0.0000	0.0000	51
2018/03/01	IS05	15/03/2022			Interest Rate Swap	96.3400	96.3400	96.2800	96.2800	(0.062)	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
2018/03/01	IS05	21/06/2022			Interest Rate Swap	97.4600	97.4600	97.4000	97.4000	(0.062)	0.0000	0.0000	0
2018/03/01	IS05	20/09/2022			Interest Rate Swap	99.5900	99.5900	99.5500	99.5500	(0.040)	0.0000	0.0000	0
2018/03/01	IS05	20/12/2022			Interest Rate Swap	100.7800	100.7800	100.7400	100.7400	(0.040)	0.0000	0.0000	0
2018/03/01	IS05	22/03/2023			Interest Rate Swap	95.8100	95.8100	95.7600	95.7600	(0.052)	0.0000	0.0000	0
2018/03/01	IS10	17/12/2025			Interest Rate Swap	93.4300	93.4300	93.2700	93.2700	(0.171)	0.0000	0.0000	0
2018/03/01	IS10	16/03/2026			Interest Rate Swap	90.3600	90.3600	90.2000	90.2000	(0.177)	0.0000	0.0000	0
2018/03/01	IS10	15/06/2026			Interest Rate Swap	89.0500	89.0500	88.8800	88.8800	(0.191)	0.0000	0.0000	0
2018/03/01	IS10	21/09/2026			Interest Rate Swap	91.1700	91.1700	91.0100	91.0100	(0.175)	0.0000	0.0000	0
2018/03/01	IS10	21/12/2026			Interest Rate Swap	94.9300	94.9300	94.7800	94.7800	(0.158)	0.0000	0.0000	0
2018/03/01	IS10	15/03/2027			Interest Rate Swap	93.4400	93.4400	93.3000	93.3000	(0.150)	0.0000	0.0000	0
2018/03/01	IS10	21/06/2027			Interest Rate Swap	95.4600	95.4600	95.3200	95.3200	(0.147)	0.0000	0.0000	0
2018/03/01	IS10	20/09/2027			Interest Rate Swap	99.1500	99.1500	99.0200	99.0200	(0.131)	0.0000	0.0000	0
2018/03/01	IS10	20/12/2027			Interest Rate Swap	99.4500	99.4500	99.3200	99.3200	(0.131)	0.0000	0.0000	0
2018/03/01	IS10	22/03/2028			Interest Rate Swap	94.6000	94.6000	94.4600	94.4600	(0.148)	0.0000	0.0000	0
2018/03/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/01	JBAF	20/03/2018			Jibar Tradeable Future	7.1100	92.8900	6.9700	93.0300	(1.969)	0.0000	0.0000	2,500
2018/03/01	JBAF	18/04/2018			Jibar Tradeable Future	7.0200	92.9800	6.9300	93.0700	(1.282)	0.0000	0.0000	0
2018/03/01	JBAF	20/06/2018			Jibar Tradeable Future	6.9200	93.0800	6.8800	93.1200	(0.578)	0.0000	0.0000	0
2018/03/01	JBAF	19/09/2018			Jibar Tradeable Future	6.8200	93.1800	6.7300	93.2700	(1.320)	0.0000	0.0000	0
2018/03/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/01	JBAF	19/12/2018			Jibar Tradeable Future	6.8000	93.2000	6.7400	93.2600	(0.882)	0.0000	0.0000	35,000
2018/03/01	JBAF	20/03/2019			Jibar Tradeable Future	6.8100	93.1900	6.7800	93.2200	(0.441)	0.0000	0.0000	0
2018/03/01	JBAF	19/06/2019			Jibar Tradeable Future	6.8500	93.1500	6.8400	93.1600	(0.146)	0.0000	0.0000	0
2018/03/01	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/01	R023	03/05/2018	8.27	Call	Bond Future	3,193.6000	3.1936	3,151.3900	3.1514	(1.322)	0	0	0
2018/03/01	R023	03/05/2018			Bond Future	7.4687	102.5564	7.4794	102.5136	0.143	0.0000	0.0000	66,472
2018/03/01	R023	03/05/2018	8.27	Put	Bond Future	41.4200	0.0414	41.9900	0.0420	1.376	0	0	0
2018/03/01	R023	03/05/2018	8.28	Call	Bond Future	3,230.4600	3.2305	3,188.2100	3.1882	(1.308)	0	0	0
2018/03/01	R023	03/05/2018	8.29	Put	Bond Future	38.1000	0.0381	38.6000	0.0386	1.312	0	0	0
2018/03/01	R023	03/05/2018	8.28	Put	Bond Future	39.7100	0.0397	40.2400	0.0402	1.335	0	0	0
2018/03/01	R023	03/05/2018	8.29	Call	Bond Future	3,267.4000	3.2674	3,225.1200	3.2251	(1.294)	0	0	0
2018/03/01	R023	03/05/2018	9.19	Call	Bond Future	6,624.5800	6.6246	6,581.8000	6.5818	(0.646)	0	0	0
2018/03/01	R023	03/05/2018	9.19	Put	Bond Future	0.1800	0.0002	0.1800	0.0002	0.000	0	0	2,500
2018/03/01	R035	03/05/2018	9.91	Put	Bond Future	220.5200	0.2205	234.9300	0.2349	6.535	0	0	0
2018/03/01	R035	03/05/2018	8.75	Put	Bond Future	3,277.0800	3.2771	3,417.7900	3.4178	4.294	0	0	0
2018/03/01	R035	03/05/2018			Bond Future	8.9428	101.0572	8.9731	100.7979	0.339	0.0000	0.0000	66,773
2018/03/01	R035	03/05/2018	9.90	Call	Bond Future	7,959.1700	7.9592	7,714.6500	7.7147	(3.072)	0	0	0
2018/03/01	R035	03/05/2018	9.90	Put	Bond Future	227.0700	0.2271	241.8900	0.2419	6.527	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
2018/03/01	R035	03/05/2018	8.75	Call	Bond Future	1,602.4000		1.6024	1,483.7700	1.4838	(7.403)	0	0	1,000
2018/03/01	R035	03/05/2018	9.25	Call	Bond Future	3,797.8200		3.7978	3,605.8900	3.6059	(5.054)	0	0	0
2018/03/01	R035	03/05/2018	9.25	Put	Bond Future	1,213.6000		1.2136	1,281.0100	1.2810	5.555	0	0	1,000
2018/03/01	R035	03/05/2018	9.91	Call	Bond Future	8,028.5800		8.0286	7,783.6500	7.7837	(3.051)	0	0	0
2018/03/01	R035	03/05/2018	9.89	Call	Bond Future	7,889.8500		7.8899	7,645.7400	7.6457	(3.094)	0	0	0
2018/03/01	R035	03/05/2018	9.89	Put	Bond Future	233.8000		0.2338	249.0300	0.2490	6.514	0	0	0
2018/03/01	R035	02/08/2018	9.42	Call	Bond Future	5,878.2800		5.8783	5,691.9200	5.6919	(3.170)	0	0	0
2018/03/01	R035	02/08/2018			Bond Future	8.9828		102.9274	9.0141	102.6623	0.349	0.0000	0.0000	3
2018/03/01	R035	02/08/2018	9.42	Put	Bond Future	2,271.7000		2.2717	2,350.3700	2.3504	3.463	0	0	0
2018/03/01	R035	02/08/2018	9.44	Put	Bond Future	2,215.9900		2.2160	2,293.1000	2.2931	3.480	0	0	0
2018/03/01	R035	02/08/2018	9.43	Call	Bond Future	5,930.3600		5.9304	5,743.2200	5.7432	(3.156)	0	0	0
2018/03/01	R035	02/08/2018	9.44	Call	Bond Future	5,982.8700		5.9829	5,794.9500	5.7950	(3.141)	0	0	0
2018/03/01	R035	02/08/2018	9.43	Put	Bond Future	2,243.5800		2.2436	2,321.4700	2.3215	3.472	0	0	0
2018/03/01	R186	03/05/2018	8.92	Call	Bond Future	5,211.0900		5.2111	5,144.4500	5.1445	(1.279)	0	0	0
2018/03/01	R186	03/05/2018	8.91	Put	Bond Future	132.7400		0.1327	133.8700	0.1339	0.851	0	0	0
2018/03/01	R186	03/05/2018	10.14	Put	Bond Future	0.2500		0.0003	0.2400	0.0002	(4.000)	0	0	0
2018/03/01	R186	03/05/2018	9.72	Put	Bond Future	3.3200		0.0033	3.2500	0.0033	(2.108)	0	0	10,640
2018/03/01	R186	03/05/2018	8.40	Put	Bond Future	633.6500		0.6337	644.7000	0.6447	1.744	0	0	3,500
2018/03/01	R186	03/05/2018	8.00	Put	Bond Future	1,757.1200		1.7571	1,789.3700	1.7894	1.835	0	0	0
2018/03/01	R186	03/05/2018	8.69	Call	Bond Future	3,891.3900		3.8914	3,827.2600	3.8273	(1.648)	0	0	0
2018/03/01	R186	03/05/2018	8.50	Call	Bond Future	2,873.8700		2.8739	2,813.9400	2.8139	(2.085)	0	0	0
2018/03/01	R186	03/05/2018	7.85	Call	Bond Future	491.9900		0.4920	466.3200	0.4663	(5.218)	0	0	500
2018/03/01	R186	03/05/2018	8.35	Put	Bond Future	727.9300		0.7279	740.9400	0.7409	1.787	0	0	500
2018/03/01	R186	03/05/2018	8.45	Put	Bond Future	549.9700		0.5500	559.2700	0.5593	1.691	0	0	0
2018/03/01	R186	03/05/2018			Bond Future	8.1359		118.4078	8.1461	118.3401	0.125	0.0000	0.0000	200,345
2018/03/01	R186	03/05/2018	8.93	Call	Bond Future	5,269.8600		5.2699	5,203.1500	5.2032	(1.266)	0	0	0
2018/03/01	R186	03/05/2018	8.93	Put	Bond Future	124.3000		0.1243	125.2900	0.1253	0.796	0	0	0
2018/03/01	R186	03/05/2018	10.14	Call	Bond Future	12,414.2100		12.4142	12,346.5000	12.3465	(0.545)	0	0	0
2018/03/01	R186	03/05/2018	9.30	Put	Bond Future	29.1000		0.0291	29.0200	0.0290	(0.275)	0	0	0
2018/03/01	R186	03/05/2018	9.30	Call	Bond Future	7,468.1600		7.4682	7,400.3800	7.4004	(0.908)	0	0	1,120
2018/03/01	R186	03/05/2018	7.85	Put	Bond Future	2,422.5900		2.4226	2,464.6200	2.4646	1.735	0	0	0
2018/03/01	R186	03/05/2018	8.92	Put	Bond Future	128.4200		0.1284	129.4800	0.1295	0.825	0	0	0
2018/03/01	R186	03/05/2018	8.91	Call	Bond Future	5,152.4800		5.1525	5,085.9100	5.0859	(1.292)	0	0	0
2018/03/01	R186	03/05/2018	9.72	Call	Bond Future	9,969.1900		9.9692	9,901.4200	9.9014	(0.680)	0	0	0
2018/03/01	R186	03/05/2018	9.19	Put	Bond Future	47.9700		0.0480	48.0000	0.0480	0.063	0	0	0
2018/03/01	R186	03/05/2018	8.40	Call	Bond Future	2,379.5200		2.3795	2,322.8700	2.3229	(2.381)	0	0	7
2018/03/01	R186	03/05/2018	8.00	Call	Bond Future	844.5900		0.8446	809.1400	0.8091	(4.197)	0	0	7
2018/03/01	R186	03/05/2018	8.69	Put	Bond Future	268.3300		0.2683	271.9000	0.2719	1.330	0	0	0
2018/03/01	R186	03/05/2018	8.70	Put	Bond Future	260.0400		0.2600	263.4500	0.2634	1.311	0	0	0
2018/03/01	R186	03/05/2018	8.50	Put	Bond Future	476.0000		0.4760	483.7700	0.4838	1.632	0	0	3,500
2018/03/01	R186	03/05/2018	8.35	Call	Bond Future	2,145.9300		2.1459	2,091.2400	2.0912	(2.549)	0	0	0
2018/03/01	R186	03/05/2018	8.45	Call	Bond Future	2,622.4600		2.6225	2,564.0600	2.5641	(2.227)	0	0	0
2018/03/01	R186	03/05/2018	9.75	Call	Bond Future	10,146.1100		10.1461	10,078.3500	10.0784	(0.668)	0	0	0
2018/03/01	R186	03/05/2018	9.75	Put	Bond Future	2.8000		0.0028	2.7400	0.0027	(2.143)	0	0	3,200
2018/03/01	R186	03/05/2018	9.19	Call	Bond Future	6,811.8900		6.8119	6,744.2200	6.7442	(0.993)	0	0	0
2018/03/01	R186	03/05/2018	8.70	Call	Bond Future	3,947.0900		3.9471	3,882.8000	3.8828	(1.629)	0	0	0
2018/03/01	R186	03/05/2018	8.85	Call	Bond Future	4,802.3800		4.8024	4,736.2800	4.7363	(1.376)	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
2018/03/01	R186	03/05/2018	8.85	Put	Bond Future	161.2400	0.1612	162.8400	0.1628	0.992	0	0	4,745
2018/03/01	R186	02/08/2018	8.48	Put	Bond Future	1,265.4700	1.2655	1,283.2000	1.2832	1.401	0	0	0
2018/03/01	R186	02/08/2018	8.25	Call	Bond Future	2,364.1200	2.3641	2,319.0500	2.3191	(1.906)	0	0	1,470
2018/03/01	R186	02/08/2018			Bond Future	8.1639	115.2987	8.1747	115.2287	0.132	0.0000	0.0000	191
2018/03/01	R186	02/08/2018	8.47	Call	Bond Future	3,257.5100	3.2575	3,205.5700	3.2056	(1.594)	0	0	0
2018/03/01	R186	02/08/2018	8.47	Put	Bond Future	1,285.7700	1.2858	1,303.7800	1.3038	1.401	0	0	0
2018/03/01	R186	02/08/2018	7.50	Put	Bond Future	4,895.6800	4.8957	4,949.0000	4.9490	1.089	0	0	0
2018/03/01	R186	02/08/2018	8.48	Call	Bond Future	3,300.8700	3.3009	3,248.6500	3.2487	(1.582)	0	0	0
2018/03/01	R186	02/08/2018	8.25	Put	Bond Future	1,805.0900	1.8051	1,829.9700	1.8300	1.378	0	0	0
2018/03/01	R186	02/08/2018	8.46	Call	Bond Future	3,214.1100	3.2141	3,162.4500	3.1625	(1.607)	0	0	0
2018/03/01	R186	02/08/2018	8.46	Put	Bond Future	1,306.0800	1.3061	1,324.3700	1.3244	1.400	0	0	0
2018/03/01	R186	02/08/2018	7.50	Call	Bond Future	460.1600	0.4602	443.5300	0.4435	(3.614)	0	0	1,470
2018/03/01	R186	01/11/2018	9.14	Call	Bond Future	6,702.2800	6.7023	6,640.1000	6.6401	(0.928)	0	0	0
2018/03/01	R186	01/11/2018	7.96	Put	Bond Future	3,378.6800	3.3787	3,415.6900	3.4157	1.095	0	0	0
2018/03/01	R186	01/11/2018	8.54	Put	Bond Future	1,759.9800	1.7600	1,781.1100	1.7811	1.201	0	0	0
2018/03/01	R186	01/11/2018			Bond Future	8.1876	117.4652	8.1990	117.3926	0.139	0.0000	0.0000	0
2018/03/01	R186	01/11/2018	8.46	Put	Bond Future	1,932.0400	1.9320	1,955.0700	1.9551	1.192	0	0	0
2018/03/01	R186	01/11/2018	8.46	Call	Bond Future	3,646.2700	3.6463	3,596.7500	3.5968	(1.358)	0	0	5,000
2018/03/01	R186	01/11/2018	8.53	Call	Bond Future	3,929.8700	3.9299	3,878.6800	3.8787	(1.303)	0	0	0
2018/03/01	R186	01/11/2018	8.53	Put	Bond Future	1,780.6300	1.7806	1,801.9900	1.8020	1.200	0	0	0
2018/03/01	R186	01/11/2018	9.14	Put	Bond Future	854.3700	0.8544	864.7400	0.8647	1.214	0	0	5,000
2018/03/01	R186	01/11/2018	7.96	Call	Bond Future	1,920.4000	1.9204	1,884.8600	1.8849	(1.851)	0	0	5,000
2018/03/01	R186	01/11/2018	8.54	Call	Bond Future	3,971.1800	3.9712	3,919.7600	3.9198	(1.295)	0	0	0
2018/03/01	R186	01/11/2018	8.52	Call	Bond Future	3,888.7300	3.8887	3,837.7700	3.8378	(1.310)	0	0	0
2018/03/01	R186	01/11/2018	8.52	Put	Bond Future	1,801.5000	1.8015	1,823.0900	1.8231	1.198	0	0	0
2018/03/01	R197	03/05/2018	304.46	Call	Bond Future	1,914.2900	1.9143	2,066.9600	2.0670	7.975	0	0	0
2018/03/01	R197	03/05/2018			Bond Future	306.3743	306.3743	306.5270	306.5270	0.050	0.0000	0.0000	2,388
2018/03/01	R197	03/05/2018	304.44	Call	Bond Future	1,934.2900	1.9343	2,086.9600	2.0870	7.893	0	0	0
2018/03/01	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R197	03/05/2018	304.45	Call	Bond Future	1,924.2900	1.9243	2,076.9600	2.0770	7.934	0	0	0
2018/03/01	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R202	03/05/2018	247.48	Put	Bond Future	8,778.7400	8.7787	8,771.4900	8.7715	(0.083)	0	0	0
2018/03/01	R202	03/05/2018	247.47	Call	Bond Future	83.3100	0.0833	80.0600	0.0801	(3.901)	0	0	0
2018/03/01	R202	03/05/2018			Bond Future	238.7842	238.7842	238.7882	238.7882	0.002	0.0000	0.0000	23,064
2018/03/01	R202	03/05/2018	247.48	Call	Bond Future	82.9100	0.0829	79.6700	0.0797	(3.908)	0	0	0
2018/03/01	R202	03/05/2018	247.47	Put	Bond Future	8,769.1400	8.7691	8,761.8800	8.7619	(0.083)	0	0	0
2018/03/01	R202	03/05/2018	247.49	Call	Bond Future	82.5100	0.0825	79.2800	0.0793	(3.915)	0	0	0
2018/03/01	R202	03/05/2018	247.49	Put	Bond Future	8,788.3400	8.7883	8,781.1000	8.7811	(0.082)	0	0	0
2018/03/01	R204	03/05/2018	7.10	Put	Bond Future	0.4200	0.0004	0.2300	0.0002	(45.238)	0	0	0
2018/03/01	R204	03/05/2018			Bond Future	6.3102	104.0348	6.2578	104.0667	(0.831)	0.0000	0.0000	22,162
2018/03/01	R204	03/05/2018	7.09	Call	Bond Future	471.7400	0.4717	503.3700	0.5034	6.705	0	0	0
2018/03/01	R204	03/05/2018	7.09	Put	Bond Future	0.4500	0.0005	0.2500	0.0003	(44.444)	0	0	0
2018/03/01	R204	03/05/2018	7.10	Call	Bond Future	477.7300	0.4777	509.3700	0.5094	6.623	0	0	0
2018/03/01	R204	03/05/2018	7.08	Call	Bond Future	465.7600	0.4658	497.3700	0.4974	6.787	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
2018/03/01	R204	03/05/2018	7.08	Put	Bond Future	0.4900	0.0005	0.2700	0.0003	(44.898)	0	0	0
2018/03/01	R207	03/05/2018	7.57	Call	Bond Future	1,458.1300	1.4581	1,446.5700	1.4466	(0.793)	0	0	0
2018/03/01	R207	03/05/2018	7.56	Put	Bond Future	1.3400	0.0013	1.3300	0.0013	(0.746)	0	0	0
2018/03/01	R207	03/05/2018			Bond Future	6.6415	103.2059	6.6488	103.1944	0.110	0.0000	0.0000	25,672
2018/03/01	R207	03/05/2018	7.58	Call	Bond Future	1,473.6000	1.4736	1,462.0400	1.4620	(0.784)	0	0	0
2018/03/01	R207	03/05/2018	7.58	Put	Bond Future	1.1900	0.0012	1.1800	0.0012	(0.840)	0	0	0
2018/03/01	R207	03/05/2018	7.57	Put	Bond Future	1.2600	0.0013	1.2500	0.0013	(0.794)	0	0	0
2018/03/01	R207	03/05/2018	7.56	Call	Bond Future	1,442.6700	1.4427	1,431.1100	1.4311	(0.801)	0	0	0
2018/03/01	R208	03/05/2018	7.77	Call	Bond Future	1,952.2700	1.9523	1,936.5000	1.9365	(0.808)	0	0	0
2018/03/01	R208	03/05/2018			Bond Future	7.0079	100.0257	7.0140	100.0101	0.087	0.0000	0.0000	35,989
2018/03/01	R208	03/05/2018	7.77	Put	Bond Future	16.2800	0.0163	16.1700	0.0162	(0.676)	0	0	0
2018/03/01	R208	03/05/2018	7.78	Call	Bond Future	1,976.6300	1.9766	1,960.8500	1.9609	(0.798)	0	0	0
2018/03/01	R208	03/05/2018	7.79	Put	Bond Future	14.8500	0.0149	14.7300	0.0147	(0.808)	0	0	0
2018/03/01	R208	03/05/2018	7.78	Put	Bond Future	15.5500	0.0155	15.4300	0.0154	(0.772)	0	0	0
2018/03/01	R208	03/05/2018	7.79	Call	Bond Future	2,001.0100	2.0010	1,985.2300	1.9852	(0.789)	0	0	0
2018/03/01	R209	03/05/2018	9.85	Put	Bond Future	141.8600	0.1419	152.9500	0.1529	7.818	0	0	0
2018/03/01	R209	03/05/2018	10.00	Call	Bond Future	7,234.6000	7.2346	7,022.3200	7.0223	(2.934)	0	0	0
2018/03/01	R209	03/05/2018	10.73	Call	Bond Future	11,514.6200	11.5146	11,295.8400	11.2958	(1.900)	0	0	0
2018/03/01	R209	03/05/2018	9.75	Call	Bond Future	5,741.0700	5.7411	5,536.7100	5.5367	(3.560)	0	0	435
2018/03/01	R209	03/05/2018	9.77	Call	Bond Future	5,860.5500	5.8605	5,655.3900	5.6554	(3.501)	0	0	0
2018/03/01	R209	03/05/2018	9.30	Call	Bond Future	3,173.5200	3.1735	3,001.4800	3.0015	(5.421)	0	0	1,321
2018/03/01	R209	03/05/2018			Bond Future	8.9417	76.8262	8.9719	76.6071	0.338	0.0000	0.0000	80,695
2018/03/01	R209	03/05/2018	9.85	Call	Bond Future	6,339.9400	6.3399	6,131.9500	6.1320	(3.281)	0	0	0
2018/03/01	R209	03/05/2018	10.73	Put	Bond Future	3.5300	0.0035	3.8300	0.0038	8.499	0	0	435
2018/03/01	R209	03/05/2018	10.22	Call	Bond Future	8,545.3700	8.5454	8,329.2600	8.3293	(2.529)	0	0	0
2018/03/01	R209	03/05/2018	10.22	Put	Bond Future	35.9800	0.0360	38.9500	0.0390	8.255	0	0	435
2018/03/01	R209	03/05/2018	9.75	Put	Bond Future	187.9700	0.1880	202.6900	0.2027	7.831	0	0	0
2018/03/01	R209	03/05/2018	9.86	Call	Bond Future	6,399.9900	6.4000	6,191.6900	6.1917	(3.255)	0	0	0
2018/03/01	R209	03/05/2018	10.00	Put	Bond Future	85.4300	0.0854	92.2300	0.0922	7.960	0	0	11,067
2018/03/01	R209	03/05/2018	9.47	Put	Bond Future	405.7800	0.4058	436.8700	0.4369	7.662	0	0	250
2018/03/01	R209	03/05/2018	9.77	Put	Bond Future	177.7500	0.1777	191.6700	0.1917	7.831	0	0	250
2018/03/01	R209	03/05/2018	9.30	Put	Bond Future	635.1100	0.6351	682.1500	0.6822	7.407	0	0	0
2018/03/01	R209	03/05/2018	8.95	Put	Bond Future	1,485.7200	1.4857	1,582.3700	1.5824	6.505	0	0	0
2018/03/01	R209	03/05/2018	9.86	Put	Bond Future	137.9000	0.1379	148.6800	0.1487	7.817	0	0	0
2018/03/01	R209	03/05/2018	9.84	Call	Bond Future	6,279.9200	6.2799	6,072.2500	6.0723	(3.307)	0	0	0
2018/03/01	R209	03/05/2018	9.84	Put	Bond Future	145.9400	0.1459	157.3500	0.1573	7.818	0	0	0
2018/03/01	R209	03/05/2018	9.19	Put	Bond Future	839.5600	0.8396	899.7900	0.8998	7.174	0	0	0
2018/03/01	R209	03/05/2018	9.19	Call	Bond Future	2,612.1000	2.6121	2,453.2500	2.4532	(6.081)	0	0	250
2018/03/01	R209	03/05/2018	9.47	Call	Bond Future	4,105.1000	4.1051	3,917.1100	3.9171	(4.579)	0	0	0
2018/03/01	R209	03/05/2018	8.95	Call	Bond Future	1,546.1100	1.5461	1,423.6800	1.4237	(7.919)	0	0	1,321
2018/03/01	R209	02/08/2018	9.66	Call	Bond Future	5,644.4200	5.6444	5,466.1000	5.4661	(3.159)	0	0	435
2018/03/01	R209	02/08/2018	10.38	Call	Bond Future	9,444.2800	9.4443	9,235.1500	9.2351	(2.214)	0	0	0
2018/03/01	R209	02/08/2018	10.39	Put	Bond Future	259.7600	0.2598	274.1800	0.2742	5.551	0	0	0
2018/03/01	R209	02/08/2018			Bond Future	8.9788	78.2479	9.0099	78.0241	0.347	0.0000	0.0000	816
2018/03/01	R209	02/08/2018	10.84	Call	Bond Future	11,928.3800	11.9284	11,710.4100	11.7104	(1.827)	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
2018/03/01	R209	02/08/2018	10.84	Put	Bond Future	95.2200	0.0952	101.0600	0.1011	6.133	0	0	435
2018/03/01	R209	02/08/2018	10.21	Call	Bond Future	8,531.6600	8.5317	8,327.7600	8.3278	(2.390)	0	0	0
2018/03/01	R209	02/08/2018	10.21	Put	Bond Future	375.5900	0.3756	395.5000	0.3955	5.301	0	0	435
2018/03/01	R209	02/08/2018	9.66	Put	Bond Future	963.2100	0.9632	1,008.7000	1.0087	4.723	0	0	0
2018/03/01	R209	02/08/2018	10.38	Put	Bond Future	265.2700	0.2653	279.9500	0.2800	5.534	0	0	0
2018/03/01	R209	02/08/2018	10.39	Call	Bond Future	9,498.2200	9.4982	9,288.8300	9.2888	(2.205)	0	0	0
2018/03/01	R209	02/08/2018	10.40	Call	Bond Future	9,552.1900	9.5522	9,342.5200	9.3425	(2.195)	0	0	0
2018/03/01	R209	02/08/2018	10.40	Put	Bond Future	254.3600	0.2544	268.5000	0.2685	5.559	0	0	0
2018/03/01	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R209	01/11/2018	9.34	Put	Bond Future	2,277.9300	2.2779	2,357.5000	2.3575	3.493	0	0	0
2018/03/01	R209	01/11/2018	1,016.00	Call	Bond Future	75,681.4500	75.6815	75,452.5800	75.4526	(0.302)	0	0	0
2018/03/01	R209	01/11/2018	9.97	Call	Bond Future	7,549.1800	7.5492	7,364.3900	7.3644	(2.448)	0	0	0
2018/03/01	R209	01/11/2018			Bond Future	9.0147	76.5693	9.0468	76.3405	0.357	0.0000	0.0000	0
2018/03/01	R209	01/11/2018	1,016.01	Call	Bond Future	75,681.4500	75.6815	75,452.5800	75.4526	(0.302)	0	0	0
2018/03/01	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R209	01/11/2018	1,015.99	Call	Bond Future	75,681.4400	75.6814	75,452.5700	75.4526	(0.302)	0	0	0
2018/03/01	R209	01/11/2018	9.34	Call	Bond Future	4,548.2500	4.5482	4,398.9500	4.3989	(3.283)	0	0	0
2018/03/01	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R209	01/11/2018	9.97	Put	Bond Future	1,156.7400	1.1567	1,200.8200	1.2008	3.811	0	0	0
2018/03/01	R209	01/11/2018	10.57	Call	Bond Future	10,498.9800	10.4990	10,291.6800	10.2917	(1.974)	0	0	0
2018/03/01	R209	01/11/2018	10.57	Put	Bond Future	491.3100	0.4913	512.8800	0.5129	4.390	0	0	0
2018/03/01	R209	01/11/2018	9.94	Call	Bond Future	7,398.7500	7.3988	7,215.2700	7.2153	(2.480)	0	0	0
2018/03/01	R209	01/11/2018	9.94	Put	Bond Future	1,194.7800	1.1948	1,240.1700	1.2402	3.799	0	0	0
2018/03/01	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R210	03/05/2018	191.44	Put	Bond Future	3,388.8300	3.3888	3,220.3600	3.2204	(4.971)	0	0	0
2018/03/01	R210	03/05/2018			Bond Future	188.0512	188.0512	188.2196	188.2196	0.090	0.0000	0.0000	2,159
2018/03/01	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R210	03/05/2018	191.46	Put	Bond Future	3,408.8300	3.4088	3,240.3600	3.2404	(4.942)	0	0	0
2018/03/01	R210	03/05/2018	191.45	Put	Bond Future	3,398.8300	3.3988	3,230.3600	3.2304	(4.957)	0	0	0
2018/03/01	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R212	03/05/2018	154.30	Call	Bond Future	1,126.1100	1.1261	1,125.6800	1.1257	(0.038)	0	0	0
2018/03/01	R212	03/05/2018			Bond Future	155.4261	155.4261	155.4257	155.4257	0.000	0.0000	0.0000	4,755
2018/03/01	R212	03/05/2018	154.28	Call	Bond Future	1,146.1100	1.1461	1,145.6800	1.1457	(0.038)	0	0	0
2018/03/01	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R212	03/05/2018	154.29	Call	Bond Future	1,136.1100	1.1361	1,135.6800	1.1357	(0.038)	0	0	0
2018/03/01	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/01	R213	03/05/2018	9.57	Put	Bond Future	132.7100	0.1327	133.1800	0.1332	0.354	0	0	0
2018/03/01	R213	03/05/2018	9.56	Call	Bond Future	5,916.5200	5.9165	5,847.8400	5.8478	(1.161)	0	0	0
2018/03/01	R213	03/05/2018			Bond Future	8.6897	88.3887	8.6997	88.3195	0.115	0.0000	0.0000	45,747
2018/03/01	R213	03/05/2018	9.57	Call	Bond Future	5,975.8600	5.9759	5,907.1400	5.9071	(1.150)	0	0	0
2018/03/01	R213	03/05/2018	9.56	Put	Bond Future	136.7000	0.1367	137.2100	0.1372	0.373	0	0	0
2018/03/01	R213	03/05/2018	9.58	Call	Bond Future	6,035.1900	6.0352	5,966.4200	5.9664	(1.139)	0	0	0
2018/03/01	R213	03/05/2018	9.58	Put	Bond Future	128.7900	0.1288	129.2100	0.1292	0.326	0	0	0
2018/03/01	R213	02/08/2018	9.06	Call	Bond Future	3,695.8200	3.6958	3,641.7900	3.6418	(1.462)	0	0	0

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2018/03/01	R213	02/08/2018	9.05	Put	Bond Future	1,457.9300	1.4579	1,475.3900	1.4754	1.198	0	0	0
2018/03/01	R213	02/08/2018			Bond Future	8.7251	90.0244	8.7354	89.9532	0.119	0.0000	0.0000	1
2018/03/01	R213	02/08/2018	9.07	Call	Bond Future	3,741.1400	3.7411	3,686.8600	3.6869	(1.451)	0	0	0
2018/03/01	R213	02/08/2018	9.07	Put	Bond Future	1,415.8500	1.4159	1,432.8000	1.4328	1.197	0	0	0
2018/03/01	R213	02/08/2018	9.06	Put	Bond Future	1,436.7500	1.4368	1,453.9500	1.4540	1.197	0	0	0
2018/03/01	R213	02/08/2018	9.05	Call	Bond Future	3,650.7100	3.6507	3,596.9400	3.5969	(1.473)	0	0	0
2018/03/01	R214	03/05/2018	9.99	Put	Bond Future	151.9400	0.1519	172.2900	0.1723	13.393	0	0	0
2018/03/01	R214	03/05/2018			Bond Future	9.0504	76.7632	9.0959	76.4141	0.503	0.0000	0.0000	47,218
2018/03/01	R214	03/05/2018	9.98	Call	Bond Future	6,808.1500	6.8082	6,479.9500	6.4800	(4.821)	0	0	0
2018/03/01	R214	03/05/2018	9.98	Put	Bond Future	156.1500	0.1562	177.0400	0.1770	13.378	0	0	0
2018/03/01	R214	03/05/2018	9.99	Call	Bond Future	6,870.3000	6.8703	6,541.5600	6.5416	(4.785)	0	0	0
2018/03/01	R214	03/05/2018	9.97	Call	Bond Future	6,745.9500	6.7460	6,418.3000	6.4183	(4.857)	0	0	0
2018/03/01	R214	03/05/2018	9.97	Put	Bond Future	160.4200	0.1604	181.8600	0.1819	13.365	0	0	0
2018/03/01	R248	03/05/2018	10.06	Call	Bond Future	9,090.9200	9.0909	8,574.4500	8.5745	(5.681)	0	0	0
2018/03/01	R248	03/05/2018	10.05	Put	Bond Future	205.1900	0.2052	239.6900	0.2397	16.814	0	0	0
2018/03/01	R248	03/05/2018			Bond Future	9.0857	98.1840	9.1414	97.6340	0.613	0.0000	0.0000	91,404
2018/03/01	R248	03/05/2018	10.07	Call	Bond Future	9,168.2700	9.1683	8,650.8500	8.6509	(5.644)	0	0	0
2018/03/01	R248	03/05/2018	10.07	Put	Bond Future	192.1800	0.1922	224.7600	0.2248	16.953	0	0	0
2018/03/01	R248	03/05/2018	10.06	Put	Bond Future	198.5900	0.1986	232.1200	0.2321	16.884	0	0	0
2018/03/01	R248	03/05/2018	10.05	Call	Bond Future	9,013.6200	9.0136	8,498.1200	8.4981	(5.719)	0	0	0

Total

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