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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/03/2018 TO 05/03/2018

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
2018/03/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	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
2018/03/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	2025	03/05/2018	133.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2025	03/05/2018	133.20	Put	Bond Future	684.8100	0.6848	598.0800	0.5981	(12.665)	0	0	0
2018/03/05	2025	03/05/2018			Bond Future	132.5152	132.5152	132.6019	132.6019	0.065	0.0000	0.0000	1,033
2018/03/05	2025	03/05/2018	133.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2025	03/05/2018	133.22	Put	Bond Future	704.8100	0.7048	618.0800	0.6181	(12.305)	0	0	0
2018/03/05	2025	03/05/2018	133.21	Put	Bond Future	694.8100	0.6948	608.0800	0.6081	(12.483)	0	0	0
2018/03/05	2025	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2025	02/08/2018	136.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2025	02/08/2018			Bond Future	133.5931	133.5931	133.6819	133.6819	0.066	0.0000	0.0000	0
2018/03/05	2025	02/08/2018	136.65	Put	Bond Future	3,056.9200	3.0569	2,968.1100	2.9681	(2.905)	0	0	0
2018/03/05	2025	02/08/2018	136.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2025	02/08/2018	136.67	Put	Bond Future	3,076.9200	3.0769	2,988.1100	2.9881	(2.886)	0	0	0
2018/03/05	2025	02/08/2018	136.66	Put	Bond Future	3,066.9200	3.0669	2,978.1100	2.9781	(2.896)	0	0	0
2018/03/05	2025	02/08/2018	136.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2029	03/05/2018			Bond Future	100.1249	100.1249	100.1272	100.1272	0.002	0.0000	0.0000	1,370
2018/03/05	2029	02/08/2018			Bond Future	101.9823	101.9823	101.9849	101.9849	0.003	0.0000	0.0000	0
2018/03/05	2030	03/05/2018	9.51	Call	Bond Future	5,876.7100	5.8767	5,732.4000	5.7324	(2.456)	0	0	0
2018/03/05	2030	03/05/2018			Bond Future	8.6587	97.3291	8.6787	97.1883	0.231	0.0000	0.0000	90,536
2018/03/05	2030	03/05/2018	9.49	Call	Bond Future	5,755.3700	5.7554	5,611.0900	5.6111	(2.507)	0	0	0
2018/03/05	2030	03/05/2018	9.49	Put	Bond Future	136.7900	0.1368	133.2800	0.1333	(2.566)	0	0	0
2018/03/05	2030	03/05/2018	9.51	Put	Bond Future	128.5600	0.1286	125.0200	0.1250	(2.754)	0	0	0
2018/03/05	2030	03/05/2018	9.50	Call	Bond Future	5,816.0200	5.8160	5,671.7200	5.6717	(2.481)	0	0	0
2018/03/05	2030	03/05/2018	9.50	Put	Bond Future	132.6200	0.1326	129.0900	0.1291	(2.662)	0	0	0
2018/03/05	2030	02/08/2018	9.46	Put	Bond Future	754.7600	0.7548	765.9300	0.7659	1.480	0	0	0
2018/03/05	2030	02/08/2018	8.51	Call	Bond Future	1,673.8300	1.6738	1,592.6000	1.5926	(4.853)	0	0	7,850
2018/03/05	2030	02/08/2018	8.91	Call	Bond Future	3,164.3000	3.1643	3,054.8200	3.0548	(3.460)	0	0	7,850
2018/03/05	2030	02/08/2018			Bond Future	8.7008	95.1244	8.7215	94.9807	0.239	0.0000	0.0000	127
2018/03/05	2030	02/08/2018	9.46	Call	Bond Future	5,823.1900	5.8232	5,690.6400	5.6906	(2.276)	0	0	0
2018/03/05	2030	02/08/2018	8.51	Put	Bond Future	3,007.5500	3.0075	3,070.0400	3.0700	2.078	0	0	0
2018/03/05	2030	02/08/2018	9.47	Call	Bond Future	5,875.7700	5.8758	5,742.9500	5.7429	(2.260)	0	0	0
2018/03/05	2030	02/08/2018	9.45	Put	Bond Future	766.6400	0.7666	778.0800	0.7781	1.492	0	0	0
2018/03/05	2030	02/08/2018	8.91	Put	Bond Future	1,729.7700	1.7298	1,764.0100	1.7640	1.979	0	0	0
2018/03/05	2030	02/08/2018	9.50	Call	Bond Future	6,034.1600	6.0342	5,900.5700	5.9006	(2.214)	0	0	0
2018/03/05	2030	02/08/2018	9.47	Put	Bond Future	743.0500	0.7431	753.9500	0.7539	1.467	0	0	0
2018/03/05	2030	02/08/2018	9.45	Call	Bond Future	5,770.7300	5.7707	5,638.4500	5.6385	(2.292)	0	0	0
2018/03/05	2030	02/08/2018	9.50	Put	Bond Future	708.9500	0.7089	719.0800	0.7191	1.429	0	0	7,850
2018/03/05	2032	03/05/2018	9.71	Put	Bond Future	164.6800	0.1647	160.3000	0.1603	(2.660)	0	0	0
2018/03/05	2032	03/05/2018	9.70	Call	Bond Future	6,218.9900	6.2190	6,062.7000	6.0627	(2.513)	0	0	0
2018/03/05	2032	03/05/2018			Bond Future	8.8693	95.9497	8.8893	95.7978	0.225	0.0000	0.0000	61,957

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
2018/03/05	2032	03/05/2018	9.71	Call	Bond Future	6,283.5200	6.2835	6,127.2200	6.1272	(2.487)	0	0	0
2018/03/05	2032	03/05/2018	9.70	Put	Bond Future	169.6100	0.1696	165.2400	0.1652	(2.576)	0	0	0
2018/03/05	2032	03/05/2018	9.72	Call	Bond Future	6,348.1200	6.3481	6,191.8000	6.1918	(2.462)	0	0	0
2018/03/05	2032	03/05/2018	9.72	Put	Bond Future	159.8900	0.1599	155.4900	0.1555	(2.752)	0	0	0
2018/03/05	2032	02/08/2018	9.67	Call	Bond Future	6,351.5200	6.3515	6,208.4300	6.2084	(2.253)	0	0	0
2018/03/05	2032	02/08/2018	9.66	Put	Bond Future	889.5600	0.8896	901.8200	0.9018	1.378	0	0	0
2018/03/05	2032	02/08/2018			Bond Future	8.9114	97.7251	8.9321	97.5701	0.232	0.0000	0.0000	2
2018/03/05	2032	02/08/2018	9.68	Call	Bond Future	6,407.6400	6.4076	6,264.2700	6.2643	(2.237)	0	0	0
2018/03/05	2032	02/08/2018	9.68	Put	Bond Future	863.2900	0.8633	874.9800	0.8750	1.354	0	0	0
2018/03/05	2032	02/08/2018	9.67	Put	Bond Future	876.3300	0.8763	888.3000	0.8883	1.366	0	0	0
2018/03/05	2032	02/08/2018	9.66	Call	Bond Future	6,295.5100	6.2955	6,152.7100	6.1527	(2.268)	0	0	0
2018/03/05	2033	03/05/2018	107.71	Put	Bond Future	4,223.0600	4.2231	4,220.7000	4.2207	(0.056)	0	0	0
2018/03/05	2033	03/05/2018			Bond Future	103.4869	103.4869	103.4893	103.4893	0.002	0.0000	0.0000	6,055
2018/03/05	2033	03/05/2018	107.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2033	03/05/2018	107.70	Put	Bond Future	4,213.0600	4.2131	4,210.7000	4.2107	(0.056)	0	0	0
2018/03/05	2033	03/05/2018	107.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2033	03/05/2018	107.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2033	03/05/2018	107.69	Put	Bond Future	4,203.0600	4.2031	4,200.7000	4.2007	(0.056)	0	0	0
2018/03/05	2033	02/08/2018	109.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2033	02/08/2018			Bond Future	105.4067	105.4067	105.4095	105.4095	0.003	0.0000	0.0000	0
2018/03/05	2033	02/08/2018	109.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2033	02/08/2018	109.92	Put	Bond Future	4,513.3300	4.5133	4,510.4600	4.5105	(0.064)	0	0	0
2018/03/05	2033	02/08/2018	109.94	Put	Bond Future	4,533.3300	4.5333	4,530.4600	4.5305	(0.063)	0	0	0
2018/03/05	2033	02/08/2018	109.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2033	02/08/2018	109.93	Put	Bond Future	4,523.3300	4.5233	4,520.4600	4.5205	(0.063)	0	0	0
2018/03/05	2037	03/05/2018	9.99	Call	Bond Future	6,984.5500	6.9846	6,809.9500	6.8100	(2.500)	0	0	0
2018/03/05	2037	03/05/2018	9.97	Put	Bond Future	236.1400	0.2361	230.2700	0.2303	(2.486)	0	0	0
2018/03/05	2037	03/05/2018			Bond Future	9.1476	96.4996	9.1675	96.3310	0.217	0.0000	0.0000	48,380
2018/03/05	2037	03/05/2018	9.99	Put	Bond Future	223.7600	0.2238	217.8300	0.2178	(2.650)	0	0	0
2018/03/05	2037	03/05/2018	9.97	Call	Bond Future	6,845.2000	6.8452	6,670.6600	6.6707	(2.550)	0	0	0
2018/03/05	2037	03/05/2018	9.98	Put	Bond Future	229.8700	0.2299	223.9700	0.2240	(2.567)	0	0	0
2018/03/05	2037	03/05/2018	9.98	Call	Bond Future	6,914.8500	6.9149	6,740.2800	6.7403	(2.525)	0	0	0
2018/03/05	2037	02/08/2018	9.96	Put	Bond Future	1,079.7700	1.0798	1,092.6300	1.0926	1.191	0	0	0
2018/03/05	2037	02/08/2018	9.95	Call	Bond Future	7,117.2700	7.1173	6,958.2700	6.9583	(2.234)	0	0	0
2018/03/05	2037	02/08/2018			Bond Future	9.1957	94.0293	9.2162	93.8572	0.223	0.0000	0.0000	731
2018/03/05	2037	02/08/2018	9.96	Call	Bond Future	7,177.8600	7.1779	7,018.5500	7.0186	(2.219)	0	0	0
2018/03/05	2037	02/08/2018	9.95	Put	Bond Future	1,094.9800	1.0950	1,108.1500	1.1081	1.203	0	0	0
2018/03/05	2037	02/08/2018	9.97	Call	Bond Future	7,238.5400	7.2385	7,078.9400	7.0789	(2.205)	0	0	0
2018/03/05	2037	02/08/2018	9.97	Put	Bond Future	1,064.7500	1.0647	1,077.3200	1.0773	1.181	0	0	0
2018/03/05	2038	03/05/2018	132.28	Put	Bond Future	7,503.6400	7.5036	7,500.5500	7.5005	(0.041)	0	0	0
2018/03/05	2038	03/05/2018	132.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2038	03/05/2018			Bond Future	124.7764	124.7764	124.7794	124.7794	0.002	0.0000	0.0000	8,991
2018/03/05	2038	03/05/2018	132.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2038	03/05/2018	132.27	Put	Bond Future	7,493.6400	7.4936	7,490.5500	7.4905	(0.041)	0	0	0
2018/03/05	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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2018/03/05	2038	03/05/2018	132.29	Put	Bond Future	7,513.6400	7.5136	7,510.5500	7.5105	(0.041)	0	0	0
2018/03/05	2038	02/08/2018	134.55	Put	Bond Future	9,012.0100	9.0120	9,008.3200	9.0083	(0.041)	0	0	0
2018/03/05	2038	02/08/2018			Bond Future	125.5380	125.5380	125.5417	125.5417	0.003	0.0000	0.0000	0
2018/03/05	2038	02/08/2018	134.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2038	02/08/2018	134.54	Put	Bond Future	9,002.0100	9.0020	8,998.3200	8.9983	(0.041)	0	0	0
2018/03/05	2038	02/08/2018	134.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2038	02/08/2018	134.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2038	02/08/2018	134.53	Put	Bond Future	8,992.0100	8.9920	8,988.3200	8.9883	(0.041)	0	0	0
2018/03/05	2040	03/05/2018	10.08	Put	Bond Future	227.4000	0.2274	224.5900	0.2246	(1.236)	0	0	0
2018/03/05	2040	03/05/2018			Bond Future	9.1973	100.5452	9.2223	100.3160	0.271	0.0000	0.0000	40,145
2018/03/05	2040	03/05/2018	10.07	Call	Bond Future	7,765.3800	7.7654	7,533.5000	7.5335	(2.986)	0	0	0
2018/03/05	2040	03/05/2018	10.07	Put	Bond Future	234.9800	0.2350	232.2500	0.2323	(1.162)	0	0	0
2018/03/05	2040	03/05/2018	8.50	Put	Bond Future	6,916.0300	6.9160	7,113.9100	7.1139	2.861	0	0	0
2018/03/05	2040	03/05/2018	8.50	Call	Bond Future	154.1400	0.1541	122.8700	0.1229	(20.287)	0	0	1,011
2018/03/05	2040	03/05/2018	10.08	Call	Bond Future	7,838.6300	7.8386	7,606.6700	7.6067	(2.959)	0	0	0
2018/03/05	2040	03/05/2018	10.06	Call	Bond Future	7,692.2300	7.6922	7,460.4400	7.4604	(3.013)	0	0	0
2018/03/05	2040	03/05/2018	10.06	Put	Bond Future	242.7700	0.2428	240.1300	0.2401	(1.087)	0	0	0
2018/03/05	2040	03/05/2018	10.00	Put	Bond Future	294.3300	0.2943	292.3500	0.2923	(0.673)	0	0	0
2018/03/05	2040	03/05/2018	10.00	Call	Bond Future	7,255.6400	7.2556	7,024.5100	7.0245	(3.186)	0	0	1,500
2018/03/05	2040	03/05/2018	9.00	Put	Bond Future	3,026.3900	3.0264	3,130.1800	3.1302	3.429	0	0	0
2018/03/05	2040	03/05/2018	9.00	Call	Bond Future	1,184.6000	1.1846	1,059.2400	1.0592	(10.582)	0	0	1,239
2018/03/05	2040	02/08/2018	10.04	Call	Bond Future	7,967.1400	7.9671	7,756.3500	7.7563	(2.646)	0	0	0
2018/03/05	2040	02/08/2018	10.03	Put	Bond Future	1,155.2400	1.1552	1,178.7000	1.1787	2.031	0	0	0
2018/03/05	2040	02/08/2018			Bond Future	9.2448	97.8993	9.2706	97.6655	0.279	0.0000	0.0000	420
2018/03/05	2040	02/08/2018	10.05	Call	Bond Future	8,032.4900	8.0325	7,821.2700	7.8213	(2.630)	0	0	0
2018/03/05	2040	02/08/2018	10.05	Put	Bond Future	1,123.8600	1.1239	1,146.4500	1.1464	2.010	0	0	0
2018/03/05	2040	02/08/2018	10.04	Put	Bond Future	1,139.4400	1.1394	1,162.4600	1.1625	2.020	0	0	0
2018/03/05	2040	02/08/2018	10.03	Call	Bond Future	7,901.9000	7.9019	7,691.5500	7.6915	(2.662)	0	0	0
2018/03/05	2044	03/05/2018	10.10	Call	Bond Future	7,772.3500	7.7724	7,492.9500	7.4929	(3.595)	0	0	0
2018/03/05	2044	03/05/2018	10.09	Put	Bond Future	267.7000	0.2677	269.6100	0.2696	0.713	0	0	0
2018/03/05	2044	03/05/2018			Bond Future	9.2415	97.5218	9.2716	97.2407	0.325	0.0000	0.0000	23,703
2018/03/05	2044	03/05/2018	10.11	Call	Bond Future	7,845.7000	7.8457	7,566.0900	7.5661	(3.564)	0	0	0
2018/03/05	2044	03/05/2018	10.11	Put	Bond Future	252.7700	0.2528	254.2400	0.2542	0.582	0	0	0
2018/03/05	2044	03/05/2018	10.10	Put	Bond Future	260.9600	0.2610	262.6400	0.2626	0.644	0	0	0
2018/03/05	2044	03/05/2018	10.09	Call	Bond Future	7,697.4300	7.6974	7,418.2600	7.4183	(3.627)	0	0	0
2018/03/05	2044	02/08/2018	10.07	Call	Bond Future	8,044.1600	8.0442	7,792.2800	7.7923	(3.131)	0	0	0
2018/03/05	2044	02/08/2018			Bond Future	9.2878	94.9452	9.3188	94.6585	0.333	0.0000	0.0000	0
2018/03/05	2044	02/08/2018	10.05	Call	Bond Future	7,913.4200	7.9134	7,662.6800	7.6627	(3.169)	0	0	0
2018/03/05	2044	02/08/2018	10.05	Put	Bond Future	1,258.7400	1.2587	1,294.6700	1.2947	2.854	0	0	0
2018/03/05	2044	02/08/2018	10.07	Put	Bond Future	1,225.5600	1.2256	1,260.3500	1.2603	2.839	0	0	0
2018/03/05	2044	02/08/2018	10.06	Call	Bond Future	7,978.6500	7.9787	7,727.3400	7.7273	(3.150)	0	0	0
2018/03/05	2044	02/08/2018	10.06	Put	Bond Future	1,241.9500	1.2419	1,277.3100	1.2773	2.847	0	0	0
2018/03/05	2046	03/05/2018	127.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2046	03/05/2018			Bond Future	117.2740	117.2740	117.2774	117.2774	0.003	0.0000	0.0000	10,874
2018/03/05	2046	03/05/2018	127.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/05	2046	03/05/2018	127.93	Put	Bond Future	10,656.0500	10.6561	10,652.6200	10.6526	(0.032)	0	0	0
2018/03/05	2046	03/05/2018	127.95	Put	Bond Future	10,676.0500	10.6761	10,672.6200	10.6726	(0.032)	0	0	0
2018/03/05	2046	03/05/2018	127.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2046	03/05/2018	127.94	Put	Bond Future	10,666.0500	10.6661	10,662.6200	10.6626	(0.032)	0	0	0
2018/03/05	2046	02/08/2018	128.78	Put	Bond Future	9,330.4700	9.3305	9,326.5700	9.3266	(0.042)	0	0	0
2018/03/05	2046	02/08/2018			Bond Future	119.4495	119.4495	119.4534	119.4534	0.003	0.0000	0.0000	0
2018/03/05	2046	02/08/2018	128.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2046	02/08/2018	128.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2046	02/08/2018	128.77	Put	Bond Future	9,320.4700	9.3205	9,316.5700	9.3166	(0.042)	0	0	0
2018/03/05	2046	02/08/2018	128.79	Put	Bond Future	9,340.4700	9.3405	9,336.5700	9.3366	(0.042)	0	0	0
2018/03/05	2046	02/08/2018	128.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2050	03/05/2018	135.62	Put	Bond Future	11,092.0500	11.0920	11,088.3200	11.0883	(0.034)	0	0	0
2018/03/05	2050	03/05/2018	135.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2050	03/05/2018			Bond Future	124.5280	124.5280	124.5317	124.5317	0.003	0.0000	0.0000	9,788
2018/03/05	2050	03/05/2018	135.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2050	03/05/2018	135.61	Put	Bond Future	11,082.0500	11.0820	11,078.3200	11.0783	(0.034)	0	0	0
2018/03/05	2050	03/05/2018	135.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2050	03/05/2018	135.63	Put	Bond Future	11,102.0500	11.1020	11,098.3200	11.0983	(0.034)	0	0	0
2018/03/05	2050	02/08/2018	137.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2050	02/08/2018	137.54	Put	Bond Future	12,434.7200	12.4347	12,430.7000	12.4307	(0.032)	0	0	0
2018/03/05	2050	02/08/2018	137.52	Put	Bond Future	12,414.7200	12.4147	12,410.7000	12.4107	(0.032)	0	0	0
2018/03/05	2050	02/08/2018			Bond Future	125.1053	125.1053	125.1093	125.1093	0.003	0.0000	0.0000	0
2018/03/05	2050	02/08/2018	137.53	Put	Bond Future	12,424.7200	12.4247	12,420.7000	12.4207	(0.032)	0	0	0
2018/03/05	2050	02/08/2018	137.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	2050	02/08/2018	137.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	AL37	03/05/2018			Index Future	588.4650	588.4650	588.0550	588.0550	(0.070)	0.0000	0.0000	0
2018/03/05	AL37	02/08/2018			Index Future	599.3540	599.3540	598.9360	598.9360	(0.070)	0.0000	0.0000	0
2018/03/05	AL7T	03/05/2018			Index Future	688.0880	688.0880	687.2850	687.2850	(0.117)	0.0000	0.0000	0
2018/03/05	AL7T	02/08/2018			Index Future	700.8210	700.8210	700.0020	700.0020	(0.117)	0.0000	0.0000	0
2018/03/05	ALBI	03/05/2018			Index Future	626.1820	626.1820	625.1630	625.1630	(0.163)	0.0000	0.0000	814
2018/03/05	ALBI	02/08/2018			Index Future	637.7700	637.7700	636.7310	636.7310	(0.163)	0.0000	0.0000	0
2018/03/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	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
2018/03/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/03/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/03/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/03/05	EL28	03/05/2018	133.20	Put	Bond Future	3,971.5600	3.9716	4,080.9000	4.0809	2.753	0	0	0
2018/03/05	EL28	03/05/2018			Bond Future	129.2284	129.2284	129.1191	129.1191	(0.085)	0.0000	0.0000	0
2018/03/05	EL28	03/05/2018	133.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	EL28	03/05/2018	133.19	Put	Bond Future	3,961.5600	3.9616	4,070.9000	4.0709	2.760	0	0	0
2018/03/05	EL28	03/05/2018	133.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	EL28	03/05/2018	133.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	EL28	03/05/2018	133.18	Put	Bond Future	3,951.5600	3.9516	4,060.9000	4.0609	2.767	0	0	0
2018/03/05	EL28	02/08/2018	134.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	EL28	02/08/2018			Bond Future	131.6256	131.6256	131.5148	131.5148	(0.084)	0.0000	0.0000	0
2018/03/05	EL28	02/08/2018	134.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	EL28	02/08/2018	134.93	Put	Bond Future	3,304.3700	3.3044	3,415.2100	3.4152	3.354	0	0	0
2018/03/05	EL28	02/08/2018	134.95	Put	Bond Future	3,324.3700	3.3244	3,435.2100	3.4352	3.334	0	0	0
2018/03/05	EL28	02/08/2018	134.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	EL28	02/08/2018	134.94	Put	Bond Future	3,314.3700	3.3144	3,425.2100	3.4252	3.344	0	0	0
2018/03/05	ES33	03/05/2018	11.22	Call	Bond Future	4,446.4000	4.4464	4,324.6100	4.3246	(2.739)	0	0	0
2018/03/05	ES33	03/05/2018	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	ES33	03/05/2018			Bond Future	10.4795	78.5744	10.4990	78.4526	0.186	0.0000	0.0000	9,466
2018/03/05	ES33	03/05/2018	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	ES33	03/05/2018	11.20	Call	Bond Future	4,331.3300	4.3313	4,209.5400	4.2095	(2.812)	0	0	0
2018/03/05	ES33	03/05/2018	11.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	ES33	03/05/2018	11.21	Call	Bond Future	4,388.9000	4.3889	4,267.1100	4.2671	(2.775)	0	0	0
2018/03/05	ES33	02/08/2018	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	ES33	02/08/2018	11.14	Call	Bond Future	3,411.9000	3.4119	3,287.6200	3.2876	(3.643)	0	0	0
2018/03/05	ES33	02/08/2018			Bond Future	10.5691	80.0284	10.5892	79.9041	0.191	0.0000	0.0000	0
2018/03/05	ES33	02/08/2018	11.15	Call	Bond Future	3,469.6500	3.4696	3,345.3700	3.3454	(3.582)	0	0	0
2018/03/05	ES33	02/08/2018	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	ES33	02/08/2018	11.16	Call	Bond Future	3,527.3400	3.5273	3,403.0600	3.4031	(3.523)	0	0	0

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2018/03/05	ES33	02/08/2018	11.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	ES42	03/05/2018			Bond Future	10.6147	82.0428	10.6393	81.8639	0.232	0.0000	0.0000	7,957
2018/03/05	ES42	02/08/2018			Bond Future	10.7003	83.5608	10.7257	83.3783	0.238	0.0000	0.0000	0
2018/03/05	GOVI	03/05/2018	590.29	Call	GOVI	336,190.0000	33.6190	326,200.0000	32.6200	(2.972)	0	0	0
2018/03/05	GOVI	03/05/2018	590.27	Call	GOVI	336,390.0000	33.6390	326,400.0000	32.6400	(2.970)	0	0	0
2018/03/05	GOVI	03/05/2018			GOVI	623.9090	623.9090	622.9100	622.9100	(0.160)	0.0000	0.0000	610
2018/03/05	GOVI	03/05/2018	590.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	GOVI	03/05/2018	590.29	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	GOVI	03/05/2018	590.28	Call	GOVI	336,290.0000	33.6290	326,300.0000	32.6300	(2.971)	0	0	0
2018/03/05	GOVI	03/05/2018	590.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	GOVI	02/08/2018	605.72	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	GOVI	02/08/2018			GOVI	635.4540	635.4540	634.4360	634.4360	(0.160)	0.0000	0.0000	0
2018/03/05	GOVI	02/08/2018	605.71	Call	GOVI	297,440.0000	29.7440	287,260.0000	28.7260	(3.423)	0	0	0
2018/03/05	GOVI	02/08/2018	605.71	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	GOVI	02/08/2018	605.72	Call	GOVI	297,340.0000	29.7340	287,160.0000	28.7160	(3.424)	0	0	0
2018/03/05	GOVI	02/08/2018	605.70	Call	GOVI	297,540.0000	29.7540	287,360.0000	28.7360	(3.421)	0	0	0
2018/03/05	GOVI	02/08/2018	605.70	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/03/05	IGOV	03/05/2018			Index Future	251.9660	251.9660	251.9490	251.9490	(0.007)	0.0000	0.0000	1,129
2018/03/05	IGOV	02/08/2018			Index Future	256.6400	256.6400	256.6240	256.6240	(0.006)	0.0000	0.0000	0
2018/03/05	IS01	15/03/2018			Interest Rate Swap	99.7200	99.7200	99.7200	99.7200	0.000	0.0000	0.0000	0
2018/03/05	IS01	21/06/2018			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/03/05	IS01	20/09/2018			Interest Rate Swap	100.0200	100.0200	100.0200	100.0200	0.000	0.0000	0.0000	0
2018/03/05	IS01	20/12/2018			Interest Rate Swap	100.4500	100.4500	100.4500	100.4500	0.000	0.0000	0.0000	0
2018/03/05	IS01	22/03/2019			Interest Rate Swap	99.4500	99.4500	99.4400	99.4400	(0.010)	0.0000	0.0000	0
2018/03/05	IS02	16/03/2018			Interest Rate Swap	99.0100	99.0100	99.0100	99.0100	0.000	0.0000	0.0000	0
2018/03/05	IS02	15/06/2018			Interest Rate Swap	98.5900	98.5900	98.5900	98.5900	0.000	0.0000	0.0000	0
2018/03/05	IS02	21/09/2018			Interest Rate Swap	98.4900	98.4900	98.4900	98.4900	0.000	0.0000	0.0000	0
2018/03/05	IS02	21/12/2018			Interest Rate Swap	98.8300	98.8300	98.8300	98.8300	0.000	0.0000	0.0000	0
2018/03/05	IS02	15/03/2019			Interest Rate Swap	99.2000	99.2000	99.1900	99.1900	(0.010)	0.0000	0.0000	0
2018/03/05	IS02	21/06/2019			Interest Rate Swap	99.5300	99.5300	99.5200	99.5200	(0.010)	0.0000	0.0000	0
2018/03/05	IS02	20/09/2019			Interest Rate Swap	99.8700	99.8700	99.8600	99.8600	(0.010)	0.0000	0.0000	0
2018/03/05	IS02	20/12/2019			Interest Rate Swap	100.7600	100.7600	100.7500	100.7500	(0.010)	0.0000	0.0000	0
2018/03/05	IS02	23/03/2020			Interest Rate Swap	98.4400	98.4400	98.4500	98.4500	0.010	0.0000	0.0000	0
2018/03/05	IS05	17/12/2020			Interest Rate Swap	95.8000	95.8000	95.7800	95.7800	(0.021)	0.0000	0.0000	0
2018/03/05	IS05	16/03/2021			Interest Rate Swap	94.9800	94.9800	94.9500	94.9500	(0.032)	0.0000	0.0000	0
2018/03/05	IS05	15/06/2021			Interest Rate Swap	94.1200	94.1200	94.0900	94.0900	(0.032)	0.0000	0.0000	0
2018/03/05	IS05	21/09/2021			Interest Rate Swap	94.2300	94.2300	94.2200	94.2200	(0.011)	0.0000	0.0000	0
2018/03/05	IS05	21/12/2021			Interest Rate Swap	96.3800	96.3800	96.3700	96.3700	(0.010)	0.0000	0.0000	51
2018/03/05	IS05	15/03/2022			Interest Rate Swap	96.4600	96.4600	96.4600	96.4600	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
2018/03/05	IS05	21/06/2022			Interest Rate Swap	97.5900	97.5900	97.5900	97.5900	0.000	0.0000	0.0000	0
2018/03/05	IS05	20/09/2022			Interest Rate Swap	99.7400	99.7400	99.7300	99.7300	(0.010)	0.0000	0.0000	0
2018/03/05	IS05	20/12/2022			Interest Rate Swap	100.9300	100.9300	100.9300	100.9300	0.000	0.0000	0.0000	0
2018/03/05	IS05	22/03/2023			Interest Rate Swap	95.9600	95.9600	95.9600	95.9600	0.000	0.0000	0.0000	0
2018/03/05	IS10	17/12/2025			Interest Rate Swap	93.6000	93.6000	93.6200	93.6200	0.021	0.0000	0.0000	0
2018/03/05	IS10	16/03/2026			Interest Rate Swap	90.5400	90.5400	90.5700	90.5700	0.033	0.0000	0.0000	0
2018/03/05	IS10	15/06/2026			Interest Rate Swap	89.2400	89.2400	89.2600	89.2600	0.022	0.0000	0.0000	0
2018/03/05	IS10	21/09/2026			Interest Rate Swap	91.3700	91.3700	91.3900	91.3900	0.022	0.0000	0.0000	0
2018/03/05	IS10	21/12/2026			Interest Rate Swap	95.1400	95.1400	95.1600	95.1600	0.021	0.0000	0.0000	0
2018/03/05	IS10	15/03/2027			Interest Rate Swap	93.6600	93.6600	93.6800	93.6800	0.021	0.0000	0.0000	0
2018/03/05	IS10	21/06/2027			Interest Rate Swap	95.6900	95.6900	95.7000	95.7000	0.010	0.0000	0.0000	0
2018/03/05	IS10	20/09/2027			Interest Rate Swap	99.3900	99.3900	99.3900	99.3900	0.000	0.0000	0.0000	0
2018/03/05	IS10	20/12/2027			Interest Rate Swap	99.6900	99.6900	99.6900	99.6900	0.000	0.0000	0.0000	0
2018/03/05	IS10	22/03/2028			Interest Rate Swap	94.8500	94.8500	94.8400	94.8400	(0.011)	0.0000	0.0000	0
2018/03/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/03/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/03/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/03/05	JBAF	20/03/2018			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	2,500
2018/03/05	JBAF	18/04/2018			Jibar Tradeable Future	6.9300	93.0700	6.9400	93.0600	0.144	0.0000	0.0000	0
2018/03/05	JBAF	20/06/2018			Jibar Tradeable Future	6.8800	93.1200	6.8900	93.1100	0.145	0.0000	0.0000	0
2018/03/05	JBAF	19/09/2018			Jibar Tradeable Future	6.7600	93.2400	6.7700	93.2300	0.148	0.0000	0.0000	0
2018/03/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/03/05	JBAF	19/12/2018			Jibar Tradeable Future	6.7900	93.2100	6.8000	93.2000	0.147	0.0000	0.0000	35,000
2018/03/05	JBAF	20/03/2019			Jibar Tradeable Future	6.8400	93.1600	6.8600	93.1400	0.292	0.0000	0.0000	0
2018/03/05	JBAF	19/06/2019			Jibar Tradeable Future	6.9000	93.1000	6.9100	93.0900	0.145	0.0000	0.0000	0
2018/03/05	JBAF	18/09/2019			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2018/03/05	R023	03/05/2018	8.27	Call	Bond Future	2,991.4800	2.9915	2,907.6400	2.9076	(2.803)	0	0	0
2018/03/05	R023	03/05/2018			Bond Future	7.5212	102.3462	7.5420	102.2630	0.277	0.0000	0.0000	66,472
2018/03/05	R023	03/05/2018	8.27	Put	Bond Future	49.5000	0.0495	48.8700	0.0489	(1.273)	0	0	0
2018/03/05	R023	03/05/2018	8.28	Call	Bond Future	3,028.0100	3.0280	2,944.1500	2.9442	(2.769)	0	0	0
2018/03/05	R023	03/05/2018	8.29	Put	Bond Future	45.5400	0.0455	44.8700	0.0449	(1.471)	0	0	0
2018/03/05	R023	03/05/2018	8.28	Put	Bond Future	47.4600	0.0475	46.8100	0.0468	(1.370)	0	0	0
2018/03/05	R023	03/05/2018	8.29	Call	Bond Future	3,064.6400	3.0646	2,980.7600	2.9808	(2.737)	0	0	0
2018/03/05	R023	03/05/2018	9.19	Call	Bond Future	6,414.4200	6.4144	6,331.1700	6.3312	(1.298)	0	0	0
2018/03/05	R023	03/05/2018	9.19	Put	Bond Future	0.2200	0.0002	0.1800	0.0002	(18.182)	0	0	2,500
2018/03/05	R035	03/05/2018	9.91	Put	Bond Future	287.8000	0.2878	279.8400	0.2798	(2.766)	0	0	0
2018/03/05	R035	03/05/2018	8.75	Put	Bond Future	3,815.7100	3.8157	3,878.2300	3.8782	1.638	0	0	0
2018/03/05	R035	03/05/2018			Bond Future	9.0492	100.1504	9.0692	99.9819	0.220	0.0000	0.0000	66,773
2018/03/05	R035	03/05/2018	9.90	Call	Bond Future	7,121.3800	7.1214	6,944.9500	6.9450	(2.477)	0	0	0
2018/03/05	R035	03/05/2018	9.90	Put	Bond Future	296.1200	0.2961	288.1400	0.2881	(2.695)	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
2018/03/05	R035	03/05/2018	8.75	Call	Bond Future	1,234.1900		1.2342	1,128.2600	1.1283	(8.583)	0	0	1,000
2018/03/05	R035	03/05/2018	9.25	Call	Bond Future	3,168.5300		3.1685	3,011.0400	3.0110	(4.970)	0	0	0
2018/03/05	R035	03/05/2018	9.25	Put	Bond Future	1,491.1500		1.4912	1,502.1100	1.5021	0.735	0	0	1,000
2018/03/05	R035	03/05/2018	9.91	Call	Bond Future	7,189.0200		7.1890	7,012.6100	7.0126	(2.454)	0	0	0
2018/03/05	R035	03/05/2018	9.89	Call	Bond Future	7,053.8500		7.0538	6,877.4100	6.8774	(2.501)	0	0	0
2018/03/05	R035	03/05/2018	9.89	Put	Bond Future	304.6400		0.3046	296.6500	0.2966	(2.623)	0	0	0
2018/03/05	R035	02/08/2018	9.42	Call	Bond Future	5,257.0900		5.2571	5,113.6600	5.1137	(2.728)	0	0	0
2018/03/05	R035	02/08/2018			Bond Future	9.0925		102.0037	9.1131	101.8317	0.226	0.0000	0.0000	3
2018/03/05	R035	02/08/2018	9.42	Put	Bond Future	2,574.2100		2.5742	2,602.7400	2.6027	1.108	0	0	0
2018/03/05	R035	02/08/2018	9.44	Put	Bond Future	2,512.8600		2.5129	2,540.4500	2.5404	1.098	0	0	0
2018/03/05	R035	02/08/2018	9.43	Call	Bond Future	5,306.3400		5.3063	5,162.4400	5.1624	(2.712)	0	0	0
2018/03/05	R035	02/08/2018	9.44	Call	Bond Future	5,356.0400		5.3560	5,211.6700	5.2117	(2.695)	0	0	0
2018/03/05	R035	02/08/2018	9.43	Put	Bond Future	2,543.2600		2.5433	2,571.3200	2.5713	1.103	0	0	0
2018/03/05	R186	03/05/2018	8.92	Call	Bond Future	4,858.6200		4.8586	4,721.9400	4.7219	(2.813)	0	0	0
2018/03/05	R186	03/05/2018	8.91	Put	Bond Future	155.6500		0.1556	153.4600	0.1535	(1.407)	0	0	0
2018/03/05	R186	03/05/2018	10.14	Put	Bond Future	0.2900		0.0003	0.2300	0.0002	(20.690)	0	0	0
2018/03/05	R186	03/05/2018	9.72	Put	Bond Future	3.9300		0.0039	3.4700	0.0035	(11.705)	0	0	10,640
2018/03/05	R186	03/05/2018	8.40	Put	Bond Future	732.4200		0.7324	748.4300	0.7484	2.186	0	0	3,500
2018/03/05	R186	03/05/2018	8.00	Put	Bond Future	1,976.0900		1.9761	2,038.6500	2.0387	3.166	0	0	0
2018/03/05	R186	03/05/2018	8.69	Call	Bond Future	3,561.9800		3.5620	3,428.9000	3.4289	(3.736)	0	0	0
2018/03/05	R186	03/05/2018	8.50	Call	Bond Future	2,575.9600		2.5760	2,450.7800	2.4508	(4.860)	0	0	0
2018/03/05	R186	03/05/2018	7.85	Call	Bond Future	384.4000		0.3844	333.9600	0.3340	(13.122)	0	0	500
2018/03/05	R186	03/05/2018	8.35	Put	Bond Future	839.1600		0.8392	859.3300	0.8593	2.404	0	0	500
2018/03/05	R186	03/05/2018	8.45	Put	Bond Future	637.2300		0.6372	649.6000	0.6496	1.941	0	0	0
2018/03/05	R186	03/05/2018			Bond Future	8.1922		118.0331	8.2124	117.8987	0.247	0.0000	0.0000	199,353
2018/03/05	R186	03/05/2018	8.93	Call	Bond Future	4,916.6800		4.9167	4,779.9400	4.7799	(2.781)	0	0	0
2018/03/05	R186	03/05/2018	8.93	Put	Bond Future	145.7700		0.1458	143.4500	0.1435	(1.592)	0	0	0
2018/03/05	R186	03/05/2018	10.14	Call	Bond Future	12,039.6000		12.0396	11,905.1200	11.9051	(1.117)	0	0	0
2018/03/05	R186	03/05/2018	9.30	Put	Bond Future	34.3100		0.0343	32.3900	0.0324	(5.596)	0	0	0
2018/03/05	R186	03/05/2018	9.30	Call	Bond Future	7,098.7200		7.0987	6,962.3800	6.9624	(1.921)	0	0	1,120
2018/03/05	R186	03/05/2018	7.85	Put	Bond Future	2,689.6500		2.6896	2,773.6300	2.7736	3.122	0	0	0
2018/03/05	R186	03/05/2018	8.92	Put	Bond Future	150.6000		0.1506	148.3400	0.1483	(1.501)	0	0	0
2018/03/05	R186	03/05/2018	8.91	Call	Bond Future	4,800.7400		4.8007	4,664.1300	4.6641	(2.846)	0	0	0
2018/03/05	R186	03/05/2018	9.72	Call	Bond Future	9,595.1500		9.5951	9,460.2700	9.4603	(1.406)	0	0	0
2018/03/05	R186	03/05/2018	9.19	Put	Bond Future	56.3800		0.0564	53.9800	0.0540	(4.257)	0	0	0
2018/03/05	R186	03/05/2018	8.40	Call	Bond Future	2,103.6400		2.1036	1,985.2300	1.9852	(5.629)	0	0	7
2018/03/05	R186	03/05/2018	8.00	Call	Bond Future	688.9100		0.6889	617.0500	0.6170	(10.431)	0	0	7
2018/03/05	R186	03/05/2018	8.69	Put	Bond Future	313.5700		0.3136	314.9100	0.3149	0.427	0	0	0
2018/03/05	R186	03/05/2018	8.70	Put	Bond Future	303.9700		0.3040	305.0400	0.3050	0.352	0	0	0
2018/03/05	R186	03/05/2018	8.50	Put	Bond Future	552.7400		0.5527	561.9800	0.5620	1.672	0	0	3,500
2018/03/05	R186	03/05/2018	8.35	Call	Bond Future	1,882.5100		1.8825	1,768.2600	1.7683	(6.069)	0	0	0
2018/03/05	R186	03/05/2018	8.45	Call	Bond Future	2,335.0700		2.3351	2,213.0200	2.2130	(5.227)	0	0	0
2018/03/05	R186	03/05/2018	9.75	Call	Bond Future	9,771.9700		9.7720	9,637.1500	9.6372	(1.380)	0	0	0
2018/03/05	R186	03/05/2018	9.75	Put	Bond Future	3.3100		0.0033	2.9100	0.0029	(12.085)	0	0	3,200
2018/03/05	R186	03/05/2018	9.19	Call	Bond Future	6,445.6500		6.4457	6,308.8300	6.3088	(2.123)	0	0	0
2018/03/05	R186	03/05/2018	8.70	Call	Bond Future	3,616.3700		3.6164	3,483.0200	3.4830	(3.687)	0	0	0
2018/03/05	R186	03/05/2018	8.85	Call	Bond Future	4,455.4800		4.4555	4,319.4100	4.3194	(3.054)	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
2018/03/05	R186	03/05/2018	8.85	Put	Bond Future	188.9900	0.1890	187.3400	0.1873	(0.873)	0	0	4,745
2018/03/05	R186	02/08/2018	8.48	Put	Bond Future	1,388.2800	1.3883	1,419.6300	1.4196	2.258	0	0	0
2018/03/05	R186	02/08/2018	8.25	Call	Bond Future	2,145.6800	2.1457	2,054.3800	2.0544	(4.255)	0	0	1,470
2018/03/05	R186	02/08/2018			Bond Future	8.2226	114.9170	8.2438	114.7796	0.258	0.0000	0.0000	191
2018/03/05	R186	02/08/2018	8.47	Call	Bond Future	3,000.2300	3.0002	2,894.7800	2.8948	(3.515)	0	0	0
2018/03/05	R186	02/08/2018	8.47	Put	Bond Future	1,410.2000	1.4102	1,442.1100	1.4421	2.263	0	0	0
2018/03/05	R186	02/08/2018	7.50	Put	Bond Future	5,204.1500	5.2041	5,309.1500	5.3091	2.018	0	0	0
2018/03/05	R186	02/08/2018	8.48	Call	Bond Future	3,041.9700	3.0420	2,935.9600	2.9360	(3.485)	0	0	0
2018/03/05	R186	02/08/2018	8.25	Put	Bond Future	1,968.3600	1.9684	2,014.4200	2.0144	2.340	0	0	0
2018/03/05	R186	02/08/2018	8.46	Call	Bond Future	2,958.4500	2.9585	2,853.5800	2.8536	(3.545)	0	0	0
2018/03/05	R186	02/08/2018	8.46	Put	Bond Future	1,432.1300	1.4321	1,464.6200	1.4646	2.269	0	0	0
2018/03/05	R186	02/08/2018	7.50	Call	Bond Future	386.9200	0.3869	354.5600	0.3546	(8.363)	0	0	1,470
2018/03/05	R186	01/11/2018	9.14	Call	Bond Future	6,383.8400	6.3838	6,260.0500	6.2600	(1.939)	0	0	0
2018/03/05	R186	01/11/2018	7.96	Put	Bond Future	3,599.2700	3.5993	3,669.7500	3.6698	1.958	0	0	0
2018/03/05	R186	01/11/2018	8.54	Put	Bond Future	1,894.9600	1.8950	1,933.3600	1.9334	2.026	0	0	0
2018/03/05	R186	01/11/2018			Bond Future	8.2492	117.0743	8.2715	116.9333	0.270	0.0000	0.0000	0
2018/03/05	R186	01/11/2018	8.46	Put	Bond Future	2,077.6000	2.0776	2,119.8100	2.1198	2.032	0	0	0
2018/03/05	R186	01/11/2018	8.46	Call	Bond Future	3,400.9800	3.4010	3,302.1600	3.3022	(2.906)	0	0	5,000
2018/03/05	R186	01/11/2018	8.53	Call	Bond Future	3,675.2900	3.6753	3,573.1300	3.5731	(2.780)	0	0	0
2018/03/05	R186	01/11/2018	8.53	Put	Bond Future	1,916.9000	1.9169	1,955.7700	1.9558	2.028	0	0	0
2018/03/05	R186	01/11/2018	9.14	Put	Bond Future	926.7800	0.9268	944.0200	0.9440	1.860	0	0	5,000
2018/03/05	R186	01/11/2018	7.96	Call	Bond Future	1,750.1400	1.7501	1,679.5900	1.6796	(4.031)	0	0	5,000
2018/03/05	R186	01/11/2018	8.54	Call	Bond Future	3,715.3100	3.7153	3,612.6800	3.6127	(2.762)	0	0	0
2018/03/05	R186	01/11/2018	8.52	Call	Bond Future	3,635.4500	3.6355	3,533.7600	3.5338	(2.797)	0	0	0
2018/03/05	R186	01/11/2018	8.52	Put	Bond Future	1,939.0700	1.9391	1,978.4100	1.9784	2.029	0	0	0
2018/03/05	R197	03/05/2018	304.46	Call	Bond Future	1,765.2400	1.7652	1,615.5300	1.6155	(8.481)	0	0	0
2018/03/05	R197	03/05/2018			Bond Future	306.2252	306.2252	306.0755	306.0755	(0.049)	0.0000	0.0000	2,388
2018/03/05	R197	03/05/2018	304.44	Call	Bond Future	1,785.2400	1.7852	1,635.5300	1.6355	(8.386)	0	0	0
2018/03/05	R197	03/05/2018	304.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R197	03/05/2018	304.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R197	03/05/2018	304.45	Call	Bond Future	1,775.2400	1.7752	1,625.5300	1.6255	(8.433)	0	0	0
2018/03/05	R197	03/05/2018	304.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R202	03/05/2018	247.48	Put	Bond Future	11,164.7400	11.1647	11,155.5000	11.1555	(0.083)	0	0	0
2018/03/05	R202	03/05/2018	247.47	Call	Bond Future	19.2600	0.0193	15.9500	0.0160	(17.186)	0	0	0
2018/03/05	R202	03/05/2018			Bond Future	236.3344	236.3344	236.3404	236.3404	0.003	0.0000	0.0000	23,064
2018/03/05	R202	03/05/2018	247.48	Call	Bond Future	19.1500	0.0192	15.8600	0.0159	(17.180)	0	0	0
2018/03/05	R202	03/05/2018	247.47	Put	Bond Future	11,154.8500	11.1548	11,145.5900	11.1456	(0.083)	0	0	0
2018/03/05	R202	03/05/2018	247.49	Call	Bond Future	19.0400	0.0190	15.7600	0.0158	(17.227)	0	0	0
2018/03/05	R202	03/05/2018	247.49	Put	Bond Future	11,174.6300	11.1746	11,165.4000	11.1654	(0.083)	0	0	0
2018/03/05	R204	03/05/2018	7.10	Put	Bond Future	0.2400	0.0002	0.2100	0.0002	(12.500)	0	0	0
2018/03/05	R204	03/05/2018			Bond Future	6.2692	104.0597	6.2797	104.0533	0.168	0.0000	0.0000	22,162
2018/03/05	R204	03/05/2018	7.09	Call	Bond Future	496.4400	0.4964	490.0300	0.4900	(1.291)	0	0	0
2018/03/05	R204	03/05/2018	7.09	Put	Bond Future	0.2600	0.0003	0.2300	0.0002	(11.538)	0	0	0
2018/03/05	R204	03/05/2018	7.10	Call	Bond Future	502.4400	0.5024	496.0300	0.4960	(1.276)	0	0	0
2018/03/05	R204	03/05/2018	7.08	Call	Bond Future	490.4400	0.4904	484.0300	0.4840	(1.307)	0	0	0

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2018/03/05	R204	03/05/2018	7.08	Put	Bond Future	0.2800	0.0003	0.2500	0.0003	(10.714)	0	0	0
2018/03/05	R207	03/05/2018	7.57	Call	Bond Future	1,409.3100	1.4093	1,372.5200	1.3725	(2.610)	0	0	0
2018/03/05	R207	03/05/2018	7.56	Put	Bond Future	1.5100	0.0015	1.5000	0.0015	(0.662)	0	0	0
2018/03/05	R207	03/05/2018			Bond Future	6.6724	103.1569	6.6956	103.1202	0.348	0.0000	0.0000	25,672
2018/03/05	R207	03/05/2018	7.58	Call	Bond Future	1,424.7700	1.4248	1,387.9800	1.3880	(2.582)	0	0	0
2018/03/05	R207	03/05/2018	7.58	Put	Bond Future	1.3400	0.0013	1.3200	0.0013	(1.493)	0	0	0
2018/03/05	R207	03/05/2018	7.57	Put	Bond Future	1.4200	0.0014	1.4000	0.0014	(1.408)	0	0	0
2018/03/05	R207	03/05/2018	7.56	Call	Bond Future	1,393.8600	1.3939	1,357.0800	1.3571	(2.639)	0	0	0
2018/03/05	R208	03/05/2018	7.77	Call	Bond Future	1,855.4600	1.8555	1,799.8600	1.7999	(2.997)	0	0	0
2018/03/05	R208	03/05/2018			Bond Future	7.0465	99.9265	7.0682	99.8709	0.307	0.0000	0.0000	35,989
2018/03/05	R208	03/05/2018	7.77	Put	Bond Future	18.7400	0.0187	18.7200	0.0187	(0.107)	0	0	0
2018/03/05	R208	03/05/2018	7.78	Call	Bond Future	1,879.7100	1.8797	1,824.0800	1.8241	(2.959)	0	0	0
2018/03/05	R208	03/05/2018	7.79	Put	Bond Future	17.0900	0.0171	17.0200	0.0170	(0.410)	0	0	0
2018/03/05	R208	03/05/2018	7.78	Put	Bond Future	17.9000	0.0179	17.8500	0.0178	(0.279)	0	0	0
2018/03/05	R208	03/05/2018	7.79	Call	Bond Future	1,903.9800	1.9040	1,848.3300	1.8483	(2.923)	0	0	0
2018/03/05	R209	03/05/2018	9.85	Put	Bond Future	193.4300	0.1934	188.9300	0.1889	(2.326)	0	0	0
2018/03/05	R209	03/05/2018	10.00	Call	Bond Future	6,501.4100	6.5014	6,354.9200	6.3549	(2.253)	0	0	0
2018/03/05	R209	03/05/2018	10.73	Call	Bond Future	10,750.4400	10.7504	10,607.5800	10.6076	(1.329)	0	0	0
2018/03/05	R209	03/05/2018	9.75	Call	Bond Future	5,042.1800	5.0422	4,896.0600	4.8961	(2.898)	0	0	435
2018/03/05	R209	03/05/2018	9.77	Call	Bond Future	5,158.2700	5.1583	5,011.9900	5.0120	(2.836)	0	0	0
2018/03/05	R209	03/05/2018	9.30	Call	Bond Future	2,603.6900	2.6037	2,472.4200	2.4724	(5.042)	0	0	1,321
2018/03/05	R209	03/05/2018			Bond Future	9.0479	76.0602	9.0678	75.9180	0.220	0.0000	0.0000	80,573
2018/03/05	R209	03/05/2018	9.85	Call	Bond Future	5,625.5800	5.6256	5,478.8800	5.4789	(2.608)	0	0	0
2018/03/05	R209	03/05/2018	10.73	Put	Bond Future	5.2800	0.0053	4.6200	0.0046	(12.500)	0	0	435
2018/03/05	R209	03/05/2018	10.22	Call	Bond Future	7,794.5300	7.7945	7,649.3400	7.6493	(1.863)	0	0	0
2018/03/05	R209	03/05/2018	10.22	Put	Bond Future	51.0700	0.0511	48.0800	0.0481	(5.855)	0	0	435
2018/03/05	R209	03/05/2018	9.75	Put	Bond Future	255.0100	0.2550	251.0900	0.2511	(1.537)	0	0	0
2018/03/05	R209	03/05/2018	9.86	Call	Bond Future	5,684.2800	5.6843	5,537.5400	5.5375	(2.582)	0	0	0
2018/03/05	R209	03/05/2018	10.00	Put	Bond Future	118.1700	0.1182	113.8800	0.1139	(3.630)	0	0	11,067
2018/03/05	R209	03/05/2018	9.47	Put	Bond Future	539.7300	0.5397	541.8700	0.5419	0.396	0	0	250
2018/03/05	R209	03/05/2018	9.77	Put	Bond Future	241.4000	0.2414	237.3200	0.2373	(1.690)	0	0	250
2018/03/05	R209	03/05/2018	9.30	Put	Bond Future	831.2100	0.8312	842.1400	0.8421	1.315	0	0	0
2018/03/05	R209	03/05/2018	8.95	Put	Bond Future	1,863.7700	1.8638	1,909.9200	1.9099	2.476	0	0	0
2018/03/05	R209	03/05/2018	9.86	Put	Bond Future	188.1200	0.1881	183.5800	0.1836	(2.413)	0	0	0
2018/03/05	R209	03/05/2018	9.84	Call	Bond Future	5,566.9500	5.5670	5,420.2700	5.4203	(2.635)	0	0	0
2018/03/05	R209	03/05/2018	9.84	Put	Bond Future	198.9000	0.1989	194.4200	0.1944	(2.252)	0	0	0
2018/03/05	R209	03/05/2018	9.19	Put	Bond Future	1,085.5600	1.0856	1,104.9700	1.1050	1.788	0	0	0
2018/03/05	R209	03/05/2018	9.19	Call	Bond Future	2,092.1700	2.0922	1,969.3800	1.9694	(5.869)	0	0	250
2018/03/05	R209	03/05/2018	9.47	Call	Bond Future	3,473.1200	3.4731	3,333.0600	3.3331	(4.033)	0	0	0
2018/03/05	R209	03/05/2018	8.95	Call	Bond Future	1,158.2300	1.1582	1,062.1800	1.0622	(8.293)	0	0	1,321
2018/03/05	R209	02/08/2018	9.66	Call	Bond Future	5,042.2600	5.0423	4,913.7600	4.9138	(2.548)	0	0	435
2018/03/05	R209	02/08/2018	10.38	Call	Bond Future	8,724.5700	8.7246	8,581.5600	8.5816	(1.639)	0	0	0
2018/03/05	R209	02/08/2018	10.39	Put	Bond Future	319.2100	0.3192	321.2600	0.3213	0.642	0	0	0
2018/03/05	R209	02/08/2018			Bond Future	9.0880	77.4677	9.1085	77.3225	0.226	0.0000	0.0000	816
2018/03/05	R209	02/08/2018	10.84	Call	Bond Future	11,173.1000	11.1731	11,027.8200	11.0278	(1.300)	0	0	0

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2018/03/05	R209	02/08/2018	10.84	Put	Bond Future	120.1600	0.1202	120.0300	0.1200	(0.108)	0	0	435
2018/03/05	R209	02/08/2018	10.21	Call	Bond Future	7,832.4500	7.8325	7,691.3100	7.6913	(1.802)	0	0	0
2018/03/05	R209	02/08/2018	10.21	Put	Bond Future	456.6000	0.4566	460.6100	0.4606	0.878	0	0	435
2018/03/05	R209	02/08/2018	9.66	Put	Bond Future	1,141.2700	1.1413	1,157.9200	1.1579	1.459	0	0	0
2018/03/05	R209	02/08/2018	10.38	Put	Bond Future	325.7800	0.3258	327.9200	0.3279	0.657	0	0	0
2018/03/05	R209	02/08/2018	10.39	Call	Bond Future	8,777.4500	8.7775	8,634.3500	8.6343	(1.630)	0	0	0
2018/03/05	R209	02/08/2018	10.40	Call	Bond Future	8,830.3600	8.8304	8,687.1800	8.6872	(1.621)	0	0	0
2018/03/05	R209	02/08/2018	10.40	Put	Bond Future	312.7500	0.3127	314.7200	0.3147	0.630	0	0	0
2018/03/05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R209	01/11/2018	9.34	Put	Bond Future	2,574.4800	2.5745	2,615.7200	2.6157	1.602	0	0	0
2018/03/05	R209	01/11/2018	1,016.00	Call	Bond Future	74,885.2900	74.8853	74,736.6900	74.7367	(0.198)	0	0	0
2018/03/05	R209	01/11/2018	9.97	Call	Bond Future	6,921.4300	6.9214	6,791.4800	6.7915	(1.878)	0	0	0
2018/03/05	R209	01/11/2018			Bond Future	9.1271	75.7732	9.1483	75.6246	0.232	0.0000	0.0000	0
2018/03/05	R209	01/11/2018	1,016.01	Call	Bond Future	74,885.2900	74.8853	74,736.6900	74.7367	(0.198)	0	0	0
2018/03/05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R209	01/11/2018	1,015.99	Call	Bond Future	74,885.2800	74.8853	74,736.6800	74.7367	(0.198)	0	0	0
2018/03/05	R209	01/11/2018	9.34	Call	Bond Future	4,048.6400	4.0486	3,941.2800	3.9413	(2.652)	0	0	0
2018/03/05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R209	01/11/2018	9.97	Put	Bond Future	1,325.1500	1.3251	1,343.8000	1.3438	1.407	0	0	0
2018/03/05	R209	01/11/2018	10.57	Call	Bond Future	9,787.3900	9.7874	9,645.9900	9.6460	(1.445)	0	0	0
2018/03/05	R209	01/11/2018	10.57	Put	Bond Future	575.8800	0.5759	583.0800	0.5831	1.250	0	0	0
2018/03/05	R209	01/11/2018	9.94	Call	Bond Future	6,775.8200	6.7758	6,646.6600	6.6467	(1.906)	0	0	0
2018/03/05	R209	01/11/2018	9.94	Put	Bond Future	1,368.0100	1.3680	1,387.4500	1.3875	1.421	0	0	0
2018/03/05	R210	03/05/2018	191.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R210	03/05/2018	191.44	Put	Bond Future	4,045.8900	4.0459	4,207.6800	4.2077	3.999	0	0	0
2018/03/05	R210	03/05/2018			Bond Future	187.3941	187.3941	187.2323	187.2323	(0.086)	0.0000	0.0000	2,159
2018/03/05	R210	03/05/2018	191.46	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R210	03/05/2018	191.46	Put	Bond Future	4,065.8900	4.0659	4,227.6800	4.2277	3.979	0	0	0
2018/03/05	R210	03/05/2018	191.45	Put	Bond Future	4,055.8900	4.0559	4,217.6800	4.2177	3.989	0	0	0
2018/03/05	R210	03/05/2018	191.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R212	03/05/2018	154.30	Call	Bond Future	1,069.3200	1.0693	1,069.9200	1.0699	0.056	0	0	0
2018/03/05	R212	03/05/2018			Bond Future	155.3693	155.3693	155.3699	155.3699	0.000	0.0000	0.0000	4,755
2018/03/05	R212	03/05/2018	154.28	Call	Bond Future	1,089.3200	1.0893	1,089.9200	1.0899	0.055	0	0	0
2018/03/05	R212	03/05/2018	154.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R212	03/05/2018	154.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R212	03/05/2018	154.29	Call	Bond Future	1,079.3200	1.0793	1,079.9200	1.0799	0.056	0	0	0
2018/03/05	R212	03/05/2018	154.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/03/05	R213	03/05/2018	9.57	Put	Bond Future	155.3400	0.1553	151.5200	0.1515	(2.459)	0	0	0
2018/03/05	R213	03/05/2018	9.56	Call	Bond Future	5,518.9500	5.5189	5,376.9800	5.3770	(2.572)	0	0	0
2018/03/05	R213	03/05/2018			Bond Future	8.7504	87.9678	8.7704	87.8296	0.229	0.0000	0.0000	45,743
2018/03/05	R213	03/05/2018	9.57	Call	Bond Future	5,577.6100	5.5776	5,435.6200	5.4356	(2.546)	0	0	0
2018/03/05	R213	03/05/2018	9.56	Put	Bond Future	160.0100	0.1600	156.2100	0.1562	(2.375)	0	0	0
2018/03/05	R213	03/05/2018	9.58	Call	Bond Future	5,636.2700	5.6363	5,494.2600	5.4943	(2.520)	0	0	0
2018/03/05	R213	03/05/2018	9.58	Put	Bond Future	150.7500	0.1507	146.9100	0.1469	(2.547)	0	0	0
2018/03/05	R213	02/08/2018	9.06	Call	Bond Future	3,404.1200	3.4041	3,292.9200	3.2929	(3.267)	0	0	0

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2018/03/05	R213	02/08/2018	9.05	Put	Bond Future	1,596.6900	1.5967	1,627.1200	1.6271	1.906	0	0	0
2018/03/05	R213	02/08/2018			Bond Future	8.7877	89.5956	8.8084	89.4545	0.236	0.0000	0.0000	1
2018/03/05	R213	02/08/2018	9.07	Call	Bond Future	3,447.7700	3.4478	3,336.0400	3.3360	(3.241)	0	0	0
2018/03/05	R213	02/08/2018	9.07	Put	Bond Future	1,551.2600	1.5513	1,580.6200	1.5806	1.893	0	0	0
2018/03/05	R213	02/08/2018	9.06	Put	Bond Future	1,573.8300	1.5738	1,603.7200	1.6037	1.899	0	0	0
2018/03/05	R213	02/08/2018	9.05	Call	Bond Future	3,360.6900	3.3607	3,250.0300	3.2500	(3.293)	0	0	0
2018/03/05	R214	03/05/2018	9.99	Put	Bond Future	216.1200	0.2161	214.5700	0.2146	(0.717)	0	0	0
2018/03/05	R214	03/05/2018			Bond Future	9.1718	75.8369	9.1968	75.6484	0.273	0.0000	0.0000	47,218
2018/03/05	R214	03/05/2018	9.98	Call	Bond Future	5,947.6200	5.9476	5,757.7200	5.7577	(3.193)	0	0	0
2018/03/05	R214	03/05/2018	9.98	Put	Bond Future	221.9700	0.2220	220.5400	0.2205	(0.644)	0	0	0
2018/03/05	R214	03/05/2018	9.99	Call	Bond Future	6,008.1300	6.0081	5,818.1100	5.8181	(3.163)	0	0	0
2018/03/05	R214	03/05/2018	9.97	Call	Bond Future	5,887.1000	5.8871	5,697.3300	5.6973	(3.223)	0	0	0
2018/03/05	R214	03/05/2018	9.97	Put	Bond Future	227.9200	0.2279	226.6200	0.2266	(0.570)	0	0	0
2018/03/05	R248	03/05/2018	10.06	Call	Bond Future	7,978.7300	7.9787	7,689.0000	7.6890	(3.631)	0	0	0
2018/03/05	R248	03/05/2018	10.05	Put	Bond Future	288.5200	0.2885	290.6900	0.2907	0.752	0	0	0
2018/03/05	R248	03/05/2018			Bond Future	9.2072	96.9908	9.2373	96.6991	0.327	0.0000	0.0000	91,404
2018/03/05	R248	03/05/2018	10.07	Call	Bond Future	8,053.8300	8.0538	7,763.8700	7.7639	(3.600)	0	0	0
2018/03/05	R248	03/05/2018	10.07	Put	Bond Future	270.9600	0.2710	272.6700	0.2727	0.631	0	0	0
2018/03/05	R248	03/05/2018	10.06	Put	Bond Future	279.6200	0.2796	281.5600	0.2816	0.694	0	0	0
2018/03/05	R248	03/05/2018	10.05	Call	Bond Future	7,903.7300	7.9037	7,614.2300	7.6142	(3.663)	0	0	0

Total

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