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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/08/2018 TO 10/08/2018

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
2018/08/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	2025	01/11/2018			Bond Future	133.3566	133.3566	133.3480	133.3480	(0.006)	0.0000	0.0000	365
2018/08/10	2025	07/02/2019			Bond Future	134.5458	134.5458	134.5369	134.5369	(0.007)	0.0000	0.0000	0
2018/08/10	2025	02/05/2019			Bond Future	136.8090	136.8090	136.7981	136.7981	(0.008)	0.0000	0.0000	0
2018/08/10	2029	01/11/2018			Bond Future	100.2910	100.2910	99.9047	99.9047	(0.385)	0.0000	0.0000	1,600
2018/08/10	2029	07/02/2019			Bond Future	102.2491	102.2491	101.8551	101.8551	(0.385)	0.0000	0.0000	0
2018/08/10	2029	02/05/2019			Bond Future	102.8965	102.8965	102.4945	102.4945	(0.391)	0.0000	0.0000	0
2018/08/10	2030	01/11/2018	8.60	Call	Bond Future	468.5900	0.4686	200.6500	0.2007	(57.180)	0	0	0
2018/08/10	2030	01/11/2018	8.58	Put	Bond Future	4,365.5000	4.3655	5,311.8300	5.3118	21.677	0	0	0
2018/08/10	2030	01/11/2018			Bond Future	9.1631	94.0545	9.3483	92.8528	2.021	0.0000	0.0000	49,445
2018/08/10	2030	01/11/2018	8.60	Put	Bond Future	4,256.0700	4.2561	5,189.8800	5.1899	21.941	0	0	0
2018/08/10	2030	01/11/2018	8.58	Call	Bond Future	439.6700	0.4397	184.2500	0.1843	(58.094)	0	0	0
2018/08/10	2030	01/11/2018	8.59	Put	Bond Future	4,310.6500	4.3106	5,250.7300	5.2507	21.808	0	0	0
2018/08/10	2030	01/11/2018	8.59	Call	Bond Future	454.0300	0.4540	192.3600	0.1924	(57.633)	0	0	0
2018/08/10	2030	07/02/2019	8.62	Call	Bond Future	1,127.2400	1.1272	686.6700	0.6867	(39.084)	0	0	0
2018/08/10	2030	07/02/2019			Bond Future	9.2335	91.8646	9.4262	90.6393	2.087	0.0000	0.0000	167
2018/08/10	2030	07/02/2019	8.62	Put	Bond Future	5,180.6400	5.1806	5,965.3400	5.9653	15.147	0	0	0
2018/08/10	2030	07/02/2019	8.63	Call	Bond Future	1,147.5700	1.1476	702.0100	0.7020	(38.826)	0	0	0
2018/08/10	2030	07/02/2019	8.63	Put	Bond Future	5,133.0100	5.1330	5,912.7200	5.9127	15.190	0	0	0
2018/08/10	2030	07/02/2019	8.64	Call	Bond Future	1,168.1200	1.1681	717.5900	0.7176	(38.569)	0	0	0
2018/08/10	2030	07/02/2019	8.64	Put	Bond Future	5,085.6500	5.0856	5,860.3900	5.8604	15.234	0	0	0
2018/08/10	2030	02/05/2019	9.41	Call	Bond Future	3,683.1800	3.6832	2,886.9400	2.8869	(21.618)	0	0	0
2018/08/10	2030	02/05/2019			Bond Future	9.2993	93.3928	9.4989	92.1460	2.146	0.0000	0.0000	0
2018/08/10	2030	02/05/2019	9.39	Call	Bond Future	3,613.7700	3.6138	2,824.8200	2.8248	(21.832)	0	0	0
2018/08/10	2030	02/05/2019	9.39	Put	Bond Future	3,044.3800	3.0444	3,502.2500	3.5023	15.040	0	0	0
2018/08/10	2030	02/05/2019	9.41	Put	Bond Future	2,988.8200	2.9888	3,439.4000	3.4394	15.076	0	0	0
2018/08/10	2030	02/05/2019	9.40	Call	Bond Future	3,648.2400	3.6482	2,855.7900	2.8558	(21.721)	0	0	0
2018/08/10	2030	02/05/2019	9.40	Put	Bond Future	3,016.3400	3.0163	3,470.7100	3.4707	15.064	0	0	0
2018/08/10	2032	01/11/2018	8.77	Put	Bond Future	4,747.4100	4.7474	5,806.8900	5.8069	22.317	0	0	0
2018/08/10	2032	01/11/2018			Bond Future	9.3515	92.5064	9.5364	91.2055	1.977	0.0000	0.0000	36,838
2018/08/10	2032	01/11/2018	8.76	Call	Bond Future	465.9000	0.4659	230.5900	0.2306	(50.507)	0	0	0
2018/08/10	2032	01/11/2018	8.76	Put	Bond Future	4,807.7700	4.8078	5,873.3100	5.8733	22.163	0	0	0
2018/08/10	2032	01/11/2018	8.77	Call	Bond Future	481.3100	0.4813	239.9400	0.2399	(50.149)	0	0	0
2018/08/10	2032	01/11/2018	8.75	Call	Bond Future	450.8400	0.4508	221.5200	0.2215	(50.865)	0	0	0
2018/08/10	2032	01/11/2018	8.75	Put	Bond Future	4,868.5600	4.8686	5,940.0900	5.9401	22.009	0	0	0
2018/08/10	2032	07/02/2019	8.81	Call	Bond Future	1,245.3400	1.2453	774.4400	0.7744	(37.813)	0	0	0
2018/08/10	2032	07/02/2019	8.80	Put	Bond Future	5,737.7000	5.7377	6,598.2100	6.5982	14.997	0	0	0
2018/08/10	2032	07/02/2019			Bond Future	9.4249	94.2958	9.6168	92.9695	2.036	0.0000	0.0000	456
2018/08/10	2032	07/02/2019	8.82	Call	Bond Future	1,267.4700	1.2675	791.4900	0.7915	(37.554)	0	0	0
2018/08/10	2032	07/02/2019	8.82	Put	Bond Future	5,632.7100	5.6327	6,483.0100	6.4830	15.096	0	0	0

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2018/08/10	2032	07/02/2019	8.81	Put	Bond Future	5,685.1600	5.6852	6,540.5400	6.5405	15.046	0	0	0
2018/08/10	2032	07/02/2019	8.80	Call	Bond Future	1,223.2200	1.2232	757.4500	0.7575	(38.077)	0	0	0
2018/08/10	2032	02/05/2019	9.61	Call	Bond Future	4,183.1100	4.1831	3,199.7900	3.1998	(23.507)	0	0	0
2018/08/10	2032	02/05/2019	9.62	Put	Bond Future	3,328.1200	3.3281	3,689.4100	3.6894	10.856	0	0	0
2018/08/10	2032	02/05/2019			Bond Future	9.4892	91.7094	9.6874	90.3599	2.089	0.0000	0.0000	0
2018/08/10	2032	02/05/2019	9.61	Put	Bond Future	3,357.2700	3.3573	3,723.4100	3.7234	10.906	0	0	0
2018/08/10	2032	02/05/2019	9.62	Call	Bond Future	4,221.8500	4.2219	3,233.6800	3.2337	(23.406)	0	0	0
2018/08/10	2032	02/05/2019	9.63	Call	Bond Future	4,260.7300	4.2607	3,268.0500	3.2681	(23.298)	0	0	0
2018/08/10	2032	02/05/2019	9.63	Put	Bond Future	3,299.1900	3.2992	3,655.9700	3.6560	10.814	0	0	0
2018/08/10	2033	01/11/2018			Bond Future	103.3056	103.3056	103.0424	103.0424	(0.255)	0.0000	0.0000	5,770
2018/08/10	2033	07/02/2019			Bond Future	105.3226	105.3226	105.0541	105.0541	(0.255)	0.0000	0.0000	0
2018/08/10	2033	02/05/2019			Bond Future	105.9496	105.9496	105.6751	105.6751	(0.259)	0.0000	0.0000	0
2018/08/10	2037	01/11/2018	9.03	Call	Bond Future	692.4300	0.6924	385.4600	0.3855	(44.332)	0	0	0
2018/08/10	2037	01/11/2018			Bond Future	9.5265	93.4383	9.6903	92.1425	1.720	0.0000	0.0000	49,354
2018/08/10	2037	01/11/2018	9.01	Call	Bond Future	651.3400	0.6513	358.0000	0.3580	(45.036)	0	0	0
2018/08/10	2037	01/11/2018	9.01	Put	Bond Future	4,927.9000	4.9279	5,930.2800	5.9303	20.341	0	0	0
2018/08/10	2037	01/11/2018	9.03	Put	Bond Future	4,797.7900	4.7978	5,786.5400	5.7865	20.608	0	0	0
2018/08/10	2037	01/11/2018	9.02	Call	Bond Future	671.6700	0.6717	371.5000	0.3715	(44.690)	0	0	0
2018/08/10	2037	01/11/2018	9.02	Put	Bond Future	4,862.5700	4.8626	5,858.1200	5.8581	20.474	0	0	0
2018/08/10	2037	07/02/2019	9.06	Put	Bond Future	5,974.0200	5.9740	6,831.8300	6.8318	14.359	0	0	0
2018/08/10	2037	07/02/2019	9.05	Call	Bond Future	1,579.6900	1.5797	1,121.7100	1.1217	(28.992)	0	0	0
2018/08/10	2037	07/02/2019			Bond Future	9.5945	90.9858	9.7640	89.6647	1.766	0.0000	0.0000	650
2018/08/10	2037	07/02/2019	9.06	Call	Bond Future	1,606.9700	1.6070	1,143.6400	1.1436	(28.833)	0	0	0
2018/08/10	2037	07/02/2019	9.05	Put	Bond Future	6,031.4500	6.0314	6,894.6100	6.8946	14.311	0	0	0
2018/08/10	2037	07/02/2019	9.07	Call	Bond Future	1,634.5200	1.6345	1,165.8400	1.1658	(28.674)	0	0	0
2018/08/10	2037	07/02/2019	9.07	Put	Bond Future	5,916.9800	5.9170	6,769.4400	6.7694	14.407	0	0	0
2018/08/10	2037	02/05/2019	9.81	Put	Bond Future	3,682.1000	3.6821	3,982.7500	3.9827	8.165	0	0	0
2018/08/10	2037	02/05/2019			Bond Future	9.6568	92.4994	9.8314	91.1552	1.808	0.0000	0.0000	0
2018/08/10	2037	02/05/2019	9.80	Call	Bond Future	4,819.4500	4.8194	3,780.2400	3.7802	(21.563)	0	0	0
2018/08/10	2037	02/05/2019	9.80	Put	Bond Future	3,714.7300	3.7147	4,019.7800	4.0198	8.212	0	0	0
2018/08/10	2037	02/05/2019	9.81	Call	Bond Future	4,863.1900	4.8632	3,819.5800	3.8196	(21.459)	0	0	0
2018/08/10	2037	02/05/2019	9.79	Call	Bond Future	4,775.8800	4.7759	3,741.4100	3.7414	(21.660)	0	0	0
2018/08/10	2037	02/05/2019	9.79	Put	Bond Future	3,747.6300	3.7476	4,057.4200	4.0574	8.266	0	0	0
2018/08/10	2038	01/11/2018			Bond Future	124.3650	124.3650	124.3577	124.3577	(0.006)	0.0000	0.0000	9,641
2018/08/10	2038	07/02/2019			Bond Future	125.2020	125.2020	125.1943	125.1943	(0.006)	0.0000	0.0000	0
2018/08/10	2038	02/05/2019			Bond Future	127.3080	127.3080	127.2984	127.2984	(0.008)	0.0000	0.0000	0
2018/08/10	2040	01/11/2018	9.09	Put	Bond Future	5,407.8800	5.4079	6,422.4200	6.4224	18.760	0	0	0
2018/08/10	2040	01/11/2018	9.80	Call	Bond Future	3,332.8900	3.3329	2,383.2800	2.3833	(28.492)	0	0	3,540
2018/08/10	2040	01/11/2018			Bond Future	9.6167	96.8303	9.7805	95.4405	1.703	0.0000	0.0000	20,563
2018/08/10	2040	01/11/2018	9.08	Call	Bond Future	685.0600	0.6851	317.8000	0.3178	(53.610)	0	0	0
2018/08/10	2040	01/11/2018	9.08	Put	Bond Future	5,479.2800	5.4793	6,501.7800	6.5018	18.661	0	0	0
2018/08/10	2040	01/11/2018	9.20	Put	Bond Future	4,662.0400	4.6620	5,584.9200	5.5849	19.796	0	0	0
2018/08/10	2040	01/11/2018	9.20	Call	Bond Future	972.7500	0.9728	505.8700	0.5059	(47.996)	0	0	3,540
2018/08/10	2040	01/11/2018	9.80	Put	Bond Future	1,779.7700	1.7798	2,219.9200	2.2199	24.731	0	0	0

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2018/08/10	2040	01/11/2018	9.09	Call	Bond Future	706.4800	0.7065	331.2600	0.3313	(53.111)	0	0	0
2018/08/10	2040	01/11/2018	9.10	Put	Bond Future	5,337.1900	5.3372	6,343.5000	6.3435	18.855	0	0	0
2018/08/10	2040	01/11/2018	9.07	Call	Bond Future	663.9500	0.6639	304.8200	0.3048	(54.090)	0	0	0
2018/08/10	2040	01/11/2018	9.07	Put	Bond Future	5,551.1400	5.5511	6,581.7700	6.5818	18.566	0	0	0
2018/08/10	2040	01/11/2018	9.10	Call	Bond Future	728.4800	0.7285	345.0300	0.3450	(52.637)	0	0	2,950
2018/08/10	2040	01/11/2018	8.50	Put	Bond Future	10,479.8500	10.4798	11,831.0700	11.8311	12.894	0	0	0
2018/08/10	2040	01/11/2018	8.50	Call	Bond Future	58.7600	0.0588	20.2200	0.0202	(65.589)	0	0	2,950
2018/08/10	2040	07/02/2019	9.11	Put	Bond Future	6,731.8700	6.7319	7,580.9000	7.5809	12.612	0	0	0
2018/08/10	2040	07/02/2019	9.13	Call	Bond Future	1,711.4600	1.7115	1,132.0500	1.1320	(33.855)	0	0	0
2018/08/10	2040	07/02/2019			Bond Future	9.6850	94.1929	9.8543	92.7760	1.748	0.0000	0.0000	100
2018/08/10	2040	07/02/2019	9.11	Call	Bond Future	1,653.5300	1.6535	1,085.6500	1.0856	(34.343)	0	0	0
2018/08/10	2040	07/02/2019	9.13	Put	Bond Future	6,605.9200	6.6059	7,443.4200	7.4434	12.678	0	0	0
2018/08/10	2040	07/02/2019	9.12	Put	Bond Future	6,668.6700	6.6687	7,511.9400	7.5119	12.645	0	0	0
2018/08/10	2040	07/02/2019	9.12	Call	Bond Future	1,682.3400	1.6823	1,108.7000	1.1087	(34.098)	0	0	0
2018/08/10	2040	02/05/2019	9.88	Put	Bond Future	3,998.2000	3.9982	4,410.3300	4.4103	10.308	0	0	0
2018/08/10	2040	02/05/2019	9.89	Call	Bond Future	5,145.2200	5.1452	4,111.1700	4.1112	(20.097)	0	0	0
2018/08/10	2040	02/05/2019			Bond Future	9.7472	95.7598	9.9216	94.3181	1.789	0.0000	0.0000	0
2018/08/10	2040	02/05/2019	9.90	Call	Bond Future	5,190.9900	5.1910	4,153.1600	4.1532	(19.993)	0	0	0
2018/08/10	2040	02/05/2019	9.90	Put	Bond Future	3,925.8700	3.9259	4,329.7800	4.3298	10.288	0	0	0
2018/08/10	2040	02/05/2019	9.88	Call	Bond Future	5,099.3000	5.0993	4,069.6900	4.0697	(20.191)	0	0	0
2018/08/10	2040	02/05/2019	9.89	Put	Bond Future	3,962.0500	3.9620	4,369.7400	4.3697	10.290	0	0	0
2018/08/10	2044	01/11/2018	9.12	Call	Bond Future	726.9500	0.7269	348.7800	0.3488	(52.021)	0	0	0
2018/08/10	2044	01/11/2018			Bond Future	9.6498	93.8443	9.8084	92.4766	1.643	0.0000	0.0000	38,582
2018/08/10	2044	01/11/2018	9.12	Put	Bond Future	5,558.9100	5.5589	6,548.4400	6.5484	17.801	0	0	0
2018/08/10	2044	01/11/2018	9.13	Call	Bond Future	749.3300	0.7493	363.0900	0.3631	(51.545)	0	0	0
2018/08/10	2044	01/11/2018	9.14	Put	Bond Future	5,414.0700	5.4141	6,387.5300	6.3875	17.980	0	0	0
2018/08/10	2044	01/11/2018	9.13	Put	Bond Future	5,486.1900	5.4862	6,467.6500	6.4676	17.890	0	0	0
2018/08/10	2044	01/11/2018	9.14	Call	Bond Future	772.1500	0.7722	377.9100	0.3779	(51.057)	0	0	0
2018/08/10	2044	07/02/2019	9.18	Put	Bond Future	6,647.8400	6.6478	7,447.3000	7.4473	12.026	0	0	0
2018/08/10	2044	07/02/2019			Bond Future	9.7157	91.2744	9.8795	89.8800	1.686	0.0000	0.0000	108
2018/08/10	2044	07/02/2019	9.17	Call	Bond Future	1,793.6400	1.7936	1,204.3900	1.2044	(32.852)	0	0	0
2018/08/10	2044	07/02/2019	9.17	Put	Bond Future	6,711.3900	6.7114	7,516.5700	7.5166	11.997	0	0	0
2018/08/10	2044	07/02/2019	9.18	Call	Bond Future	1,824.1500	1.8241	1,229.1800	1.2292	(32.616)	0	0	0
2018/08/10	2044	07/02/2019	9.16	Call	Bond Future	1,763.4400	1.7634	1,179.9100	1.1799	(33.090)	0	0	0
2018/08/10	2044	07/02/2019	9.16	Put	Bond Future	6,775.4000	6.7754	7,586.3000	7.5863	11.968	0	0	0
2018/08/10	2044	02/05/2019	9.90	Call	Bond Future	5,185.3700	5.1854	4,155.6100	4.1556	(19.859)	0	0	0
2018/08/10	2044	02/05/2019			Bond Future	9.7756	92.7929	9.9442	91.3740	1.725	0.0000	0.0000	0
2018/08/10	2044	02/05/2019	9.90	Put	Bond Future	4,134.7600	4.1348	4,523.9000	4.5239	9.411	0	0	0
2018/08/10	2044	02/05/2019	9.91	Call	Bond Future	5,231.6200	5.2316	4,198.1400	4.1981	(19.754)	0	0	0
2018/08/10	2044	02/05/2019	9.92	Put	Bond Future	4,060.4200	4.0604	4,442.1500	4.4421	9.401	0	0	0
2018/08/10	2044	02/05/2019	9.91	Put	Bond Future	4,097.4400	4.0974	4,482.8600	4.4829	9.406	0	0	0
2018/08/10	2044	02/05/2019	9.92	Call	Bond Future	5,278.0300	5.2780	4,240.8600	4.2409	(19.651)	0	0	0
2018/08/10	2046	01/11/2018			Bond Future	118.4816	118.4816	117.3318	117.3318	(0.970)	0.0000	0.0000	11,966
2018/08/10	2046	07/02/2019			Bond Future	120.7948	120.7948	119.6224	119.6224	(0.971)	0.0000	0.0000	0
2018/08/10	2046	02/05/2019			Bond Future	121.1414	121.1414	119.9477	119.9477	(0.985)	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
2018/08/10	2050	01/11/2018			Bond Future	124.7535	124.7535	123.4279	123.4279	(1.063)	0.0000	0.0000	9,954
2018/08/10	2050	07/02/2019			Bond Future	125.4178	125.4178	124.0662	124.0662	(1.078)	0.0000	0.0000	0
2018/08/10	2050	02/05/2019			Bond Future	127.5272	127.5272	126.1515	126.1515	(1.079)	0.0000	0.0000	0
2018/08/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	AL37	01/11/2018			Index Future	596.4520	596.4520	592.7210	592.7210	(0.626)	0.0000	0.0000	0
2018/08/10	AL37	07/02/2019			Index Future	607.9900	607.9900	604.1860	604.1860	(0.626)	0.0000	0.0000	0
2018/08/10	AL37	02/05/2019			Index Future	618.1090	618.1090	614.2340	614.2340	(0.627)	0.0000	0.0000	0
2018/08/10	AL7T	01/11/2018			Index Future	696.0990	696.0990	688.5110	688.5110	(1.090)	0.0000	0.0000	0
2018/08/10	AL7T	07/02/2019			Index Future	709.5650	709.5650	701.8290	701.8290	(1.090)	0.0000	0.0000	0
2018/08/10	AL7T	02/05/2019			Index Future	721.3740	721.3740	713.5010	713.5010	(1.091)	0.0000	0.0000	0
2018/08/10	ALBI	01/11/2018			Index Future	632.4310	632.4310	624.8760	624.8760	(1.195)	0.0000	0.0000	863
2018/08/10	ALBI	07/02/2019			Index Future	644.6650	644.6650	636.9630	636.9630	(1.195)	0.0000	0.0000	0
2018/08/10	ALBI	02/05/2019			Index Future	655.3940	655.3940	647.5560	647.5560	(1.196)	0.0000	0.0000	0
2018/08/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/08/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/10	ES33	01/11/2018			Bond Future	10.8168	76.8050	10.9808	75.8343	1.516	0.0000	0.0000	9,466
2018/08/10	ES33	07/02/2019			Bond Future	10.9415	78.2908	11.1120	77.3010	1.558	0.0000	0.0000	0
2018/08/10	ES33	02/05/2019			Bond Future	11.0480	75.8039	11.2244	74.7967	1.596	0.0000	0.0000	0
2018/08/10	ES42	01/11/2018			Bond Future	11.0338	79.1564	11.1979	78.0489	1.487	0.0000	0.0000	7,957

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2018/08/10	ES42	07/02/2019			Bond Future	11.1507	80.6874	11.3211	79.5583	1.528	0.0000	0.0000	0
2018/08/10	ES42	02/05/2019			Bond Future	11.2555	77.7698	11.4319	76.6209	1.567	0.0000	0.0000	0
2018/08/10	GOVI	01/11/2018	653.50	Put	GOVI	253,930.0000	25.3930	333,590.0000	33.3590	31.371	0	0	0
2018/08/10	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	GOVI	01/11/2018			GOVI	628.1070	628.1070	620.1410	620.1410	(1.268)	0.0000	0.0000	465
2018/08/10	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	GOVI	01/11/2018	653.49	Put	GOVI	253,830.0000	25.3830	333,490.0000	33.3490	31.383	0	0	0
2018/08/10	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	GOVI	01/11/2018	653.51	Put	GOVI	254,030.0000	25.4030	333,690.0000	33.3690	31.359	0	0	0
2018/08/10	GOVI	07/02/2019	666.53	Put	GOVI	262,720.0000	26.2720	343,930.0000	34.3930	30.911	0	0	0
2018/08/10	GOVI	07/02/2019			GOVI	640.2580	640.2580	632.1370	632.1370	(1.268)	0.0000	0.0000	0
2018/08/10	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	GOVI	07/02/2019	666.52	Put	GOVI	262,620.0000	26.2620	343,830.0000	34.3830	30.923	0	0	0
2018/08/10	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	GOVI	07/02/2019	666.51	Put	GOVI	262,520.0000	26.2520	343,730.0000	34.3730	30.935	0	0	0
2018/08/10	GOVI	02/05/2019	647.87	Call	GOVI	30,440.0000	3.0440	0.0000	0.0000	(100.000)	0	0	0
2018/08/10	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	52,300.0000	5.2300	100.000	0	0	0
2018/08/10	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	52,100.0000	5.2100	100.000	0	0	0
2018/08/10	GOVI	02/05/2019			GOVI	650.9140	650.9140	642.6500	642.6500	(1.270)	0.0000	0.0000	0
2018/08/10	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	52,200.0000	5.2200	100.000	0	0	0
2018/08/10	GOVI	02/05/2019	647.88	Call	GOVI	30,340.0000	3.0340	0.0000	0.0000	(100.000)	0	0	0
2018/08/10	GOVI	02/05/2019	647.86	Call	GOVI	30,540.0000	3.0540	0.0000	0.0000	(100.000)	0	0	0
2018/08/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/10	IGOV	01/11/2018			Index Future	255.8700	255.8700	254.8000	254.8000	(0.418)	0.0000	0.0000	743
2018/08/10	IGOV	07/02/2019			Index Future	260.8650	260.8650	259.7740	259.7740	(0.418)	0.0000	0.0000	0
2018/08/10	IGOV	02/05/2019			Index Future	265.2530	265.2530	264.1410	264.1410	(0.419)	0.0000	0.0000	0
2018/08/10	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/10	IS01	20/12/2018			Interest Rate Swap	102.2300	102.2300	102.2400	102.2400	0.010	0.0000	0.0000	0
2018/08/10	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5900	99.5900	0.020	0.0000	0.0000	0
2018/08/10	IS01	20/06/2019			Interest Rate Swap	102.0000	102.0000	102.0400	102.0400	0.039	0.0000	0.0000	0
2018/08/10	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9800	99.9800	0.060	0.0000	0.0000	0
2018/08/10	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/10	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/08/10	IS02	15/03/2019			Interest Rate Swap	99.3000	99.3000	99.3200	99.3200	0.020	0.0000	0.0000	0
2018/08/10	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7800	99.7800	0.040	0.0000	0.0000	0
2018/08/10	IS02	20/09/2019			Interest Rate Swap	101.9200	101.9200	101.9800	101.9800	0.059	0.0000	0.0000	0
2018/08/10	IS02	20/12/2019			Interest Rate Swap	102.9200	102.9200	103.0100	103.0100	0.087	0.0000	0.0000	0
2018/08/10	IS02	23/03/2020			Interest Rate Swap	99.0000	99.0000	99.1300	99.1300	0.131	0.0000	0.0000	0
2018/08/10	IS02	22/06/2020			Interest Rate Swap	102.6300	102.6300	102.7900	102.7900	0.156	0.0000	0.0000	0
2018/08/10	IS02	21/09/2020			Interest Rate Swap	99.7000	99.7000	99.8900	99.8900	0.191	0.0000	0.0000	0
2018/08/10	IS05	17/12/2020			Interest Rate Swap	96.5700	96.5700	96.8000	96.8000	0.238	0.0000	0.0000	0

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2018/08/10	IS05	16/03/2021			Interest Rate Swap	95.8200	95.8200	96.0800	96.0800	0.271	0.0000	0.0000	0
2018/08/10	IS05	15/06/2021			Interest Rate Swap	95.0300	95.0300	95.3200	95.3200	0.305	0.0000	0.0000	0
2018/08/10	IS05	21/09/2021			Interest Rate Swap	95.2300	95.2300	95.5600	95.5600	0.347	0.0000	0.0000	0
2018/08/10	IS05	21/12/2021			Interest Rate Swap	97.4400	97.4400	97.7900	97.7900	0.359	0.0000	0.0000	51
2018/08/10	IS05	15/03/2022			Interest Rate Swap	97.5700	97.5700	97.9600	97.9600	0.400	0.0000	0.0000	0
2018/08/10	IS05	21/06/2022			Interest Rate Swap	98.7800	98.7800	99.2100	99.2100	0.435	0.0000	0.0000	0
2018/08/10	IS05	20/09/2022			Interest Rate Swap	102.7000	102.7000	103.1500	103.1500	0.438	0.0000	0.0000	0
2018/08/10	IS05	20/12/2022			Interest Rate Swap	103.9600	103.9600	104.4400	104.4400	0.462	0.0000	0.0000	0
2018/08/10	IS05	22/03/2023			Interest Rate Swap	97.3800	97.3800	97.8900	97.8900	0.524	0.0000	0.0000	0
2018/08/10	IS05	20/06/2023			Interest Rate Swap	103.4100	103.4100	103.9300	103.9300	0.503	0.0000	0.0000	0
2018/08/10	IS05	19/09/2023			Interest Rate Swap	98.9400	98.9400	99.5000	99.5000	0.566	0.0000	0.0000	0
2018/08/10	IS10	17/12/2025			Interest Rate Swap	95.7100	95.7100	96.4300	96.4300	0.752	0.0000	0.0000	0
2018/08/10	IS10	16/03/2026			Interest Rate Swap	92.7300	92.7300	93.4800	93.4800	0.809	0.0000	0.0000	0
2018/08/10	IS10	15/06/2026			Interest Rate Swap	91.4800	91.4800	92.2600	92.2600	0.853	0.0000	0.0000	0
2018/08/10	IS10	21/09/2026			Interest Rate Swap	93.6400	93.6400	94.4300	94.4300	0.844	0.0000	0.0000	0
2018/08/10	IS10	21/12/2026			Interest Rate Swap	97.4100	97.4100	98.2100	98.2100	0.821	0.0000	0.0000	0
2018/08/10	IS10	15/03/2027			Interest Rate Swap	95.9700	95.9700	96.7900	96.7900	0.854	0.0000	0.0000	0
2018/08/10	IS10	21/06/2027			Interest Rate Swap	98.0400	98.0400	98.8700	98.8700	0.847	0.0000	0.0000	0
2018/08/10	IS10	20/09/2027			Interest Rate Swap	103.4500	103.4500	104.2900	104.2900	0.812	0.0000	0.0000	0
2018/08/10	IS10	20/12/2027			Interest Rate Swap	103.7900	103.7900	104.6500	104.6500	0.829	0.0000	0.0000	0
2018/08/10	IS10	22/03/2028			Interest Rate Swap	97.3400	97.3400	98.2400	98.2400	0.925	0.0000	0.0000	0
2018/08/10	IS10	20/06/2028			Interest Rate Swap	104.4700	104.4700	105.3600	105.3600	0.852	0.0000	0.0000	0
2018/08/10	IS10	19/09/2028			Interest Rate Swap	98.0600	98.0600	99.0000	99.0000	0.959	0.0000	0.0000	0
2018/08/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/10	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/10	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/10	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/10	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/10	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/10	R023	01/11/2018	10.58	Call	Bond Future	8,052.5600	8.0526	7,398.4200	7.3984	(8.123)	0	0	0
2018/08/10	R023	01/11/2018	10.57	Put	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0	0	0
2018/08/10	R023	01/11/2018			Bond Future	8.1858	99.8586	8.3712	99.2044	2.265	0.0000	0.0000	38,294
2018/08/10	R023	01/11/2018	10.59	Call	Bond Future	8,084.4500	8.0845	7,430.3000	7.4303	(8.091)	0	0	0
2018/08/10	R023	01/11/2018	10.59	Put	Bond Future	0.2300	0.0002	0.2400	0.0002	4.348	0	0	0
2018/08/10	R023	01/11/2018	10.58	Put	Bond Future	0.2400	0.0002	0.2600	0.0003	8.333	0	0	0
2018/08/10	R023	01/11/2018	10.57	Call	Bond Future	8,020.6600	8.0207	7,366.5200	7.3665	(8.156)	0	0	0
2018/08/10	R023	07/02/2019	10.59	Call	Bond Future	7,439.9400	7.4399	6,783.4100	6.7834	(8.824)	0	0	0
2018/08/10	R023	07/02/2019			Bond Future	8.2636	101.7904	8.4639	101.1233	2.424	0.0000	0.0000	0
2018/08/10	R023	07/02/2019	10.57	Call	Bond Future	7,380.3700	7.3804	6,724.3200	6.7243	(8.889)	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
2018/08/10	R023	07/02/2019	10.57	Put	Bond Future	25.0400	0.0250	36.0600	0.0361	44.010	0	0	0
2018/08/10	R023	07/02/2019	10.59	Put	Bond Future	23.8400	0.0238	34.3800	0.0344	44.211	0	0	0
2018/08/10	R023	07/02/2019	10.58	Call	Bond Future	7,410.1600	7.4102	6,753.8600	6.7539	(8.857)	0	0	0
2018/08/10	R023	07/02/2019	10.58	Put	Bond Future	24.4400	0.0244	35.2100	0.0352	44.067	0	0	0
2018/08/10	R023	02/05/2019	8.45	Call	Bond Future	1,663.7800	1.6638	1,326.9500	1.3269	(20.245)	0	0	0
2018/08/10	R023	02/05/2019	8.44	Put	Bond Future	1,289.2100	1.2892	1,634.2000	1.6342	26.760	0	0	0
2018/08/10	R023	02/05/2019			Bond Future	8.3281	99.5567	8.5429	98.8772	2.579	0.0000	0.0000	0
2018/08/10	R023	02/05/2019	8.46	Call	Bond Future	1,683.7700	1.6838	1,344.5900	1.3446	(20.144)	0	0	0
2018/08/10	R023	02/05/2019	8.46	Put	Bond Future	1,265.8500	1.2658	1,606.1400	1.6061	26.882	0	0	0
2018/08/10	R023	02/05/2019	8.45	Put	Bond Future	1,277.4800	1.2775	1,620.1200	1.6201	26.822	0	0	0
2018/08/10	R023	02/05/2019	8.44	Call	Bond Future	1,643.8900	1.6439	1,309.4100	1.3094	(20.347)	0	0	0
2018/08/10	R035	01/11/2018	8.93	Call	Bond Future	656.3700	0.6564	309.6200	0.3096	(52.828)	0	0	0
2018/08/10	R035	01/11/2018	8.92	Put	Bond Future	5,078.3700	5.0784	6,067.8900	6.0679	19.485	0	0	0
2018/08/10	R035	01/11/2018			Bond Future	9.4610	96.7955	9.6302	95.4665	1.788	0.0000	0.0000	69,691
2018/08/10	R035	01/11/2018	8.94	Call	Bond Future	676.5200	0.6765	322.2500	0.3223	(52.367)	0	0	0
2018/08/10	R035	01/11/2018	8.94	Put	Bond Future	4,948.5500	4.9486	5,923.2100	5.9232	19.696	0	0	0
2018/08/10	R035	01/11/2018	8.93	Put	Bond Future	5,013.1400	5.0131	5,995.3200	5.9953	19.592	0	0	0
2018/08/10	R035	01/11/2018	8.92	Call	Bond Future	636.7600	0.6368	297.3500	0.2973	(53.303)	0	0	0
2018/08/10	R035	07/02/2019	8.98	Call	Bond Future	1,500.6600	1.5007	1,046.8300	1.0468	(30.242)	0	0	0
2018/08/10	R035	07/02/2019			Bond Future	9.5350	98.6680	9.7103	97.3131	1.839	0.0000	0.0000	298
2018/08/10	R035	07/02/2019	8.96	Call	Bond Future	1,447.3800	1.4474	1,004.4100	1.0044	(30.605)	0	0	0
2018/08/10	R035	07/02/2019	8.96	Put	Bond Future	6,100.5100	6.1005	7,012.5000	7.0125	14.949	0	0	0
2018/08/10	R035	07/02/2019	8.98	Put	Bond Future	5,986.3400	5.9863	6,887.4700	6.8875	15.053	0	0	0
2018/08/10	R035	07/02/2019	8.97	Call	Bond Future	1,473.8800	1.4739	1,025.5900	1.0256	(30.416)	0	0	0
2018/08/10	R035	07/02/2019	8.97	Put	Bond Future	6,043.2300	6.0432	6,949.9000	6.9499	15.003	0	0	0
2018/08/10	R035	02/05/2019	9.74	Put	Bond Future	3,629.9100	3.6299	4,042.9700	4.0430	11.379	0	0	0
2018/08/10	R035	02/05/2019			Bond Future	9.5955	95.8121	9.7763	94.4335	1.884	0.0000	0.0000	0
2018/08/10	R035	02/05/2019	9.74	Call	Bond Future	4,733.9800	4.7340	3,768.4000	3.7684	(20.397)	0	0	0
2018/08/10	R035	02/05/2019	9.75	Call	Bond Future	4,776.4000	4.7764	3,807.1800	3.8072	(20.292)	0	0	0
2018/08/10	R035	02/05/2019	9.75	Put	Bond Future	3,596.6100	3.5966	4,006.0300	4.0060	11.383	0	0	0
2018/08/10	R035	02/05/2019	9.73	Call	Bond Future	4,691.4100	4.6914	3,729.8200	3.7298	(20.497)	0	0	0
2018/08/10	R035	02/05/2019	9.73	Put	Bond Future	3,663.1500	3.6631	4,080.2000	4.0802	11.385	0	0	0
2018/08/10	R186	01/11/2018	8.54	Put	Bond Future	2,276.8700	2.2769	2,991.1900	2.9912	31.373	0	0	0
2018/08/10	R186	01/11/2018	8.90	Call	Bond Future	2,157.9500	2.1579	1,447.6900	1.4477	(32.914)	0	0	0
2018/08/10	R186	01/11/2018	9.14	Call	Bond Future	3,138.0500	3.1381	2,281.2300	2.2812	(27.304)	0	0	0
2018/08/10	R186	01/11/2018	7.96	Put	Bond Future	5,069.1200	5.0691	6,126.5100	6.1265	20.859	0	0	0
2018/08/10	R186	01/11/2018			Bond Future	8.7401	114.0232	8.9322	112.8589	2.197	0.0000	0.0000	61,444
2018/08/10	R186	01/11/2018	8.53	Call	Bond Future	1,021.9800	1.0220	579.1100	0.5791	(43.335)	0	0	0
2018/08/10	R186	01/11/2018	8.53	Put	Bond Future	2,314.7100	2.3147	3,036.1800	3.0362	31.169	0	0	0
2018/08/10	R186	01/11/2018	8.46	Put	Bond Future	2,588.0500	2.5881	3,360.4600	3.3605	29.845	0	0	0
2018/08/10	R186	01/11/2018	8.46	Call	Bond Future	860.3100	0.8603	468.3800	0.4684	(45.557)	0	0	5,000
2018/08/10	R186	01/11/2018	8.54	Call	Bond Future	1,046.1000	1.0461	596.0800	0.5961	(43.019)	0	0	0
2018/08/10	R186	01/11/2018	8.90	Put	Bond Future	1,187.7500	1.1878	1,641.8300	1.6418	38.230	0	0	2,500
2018/08/10	R186	01/11/2018	9.14	Put	Bond Future	732.1100	0.7321	1,039.6300	1.0396	42.005	0	0	5,000
2018/08/10	R186	01/11/2018	7.96	Call	Bond Future	168.8700	0.1689	61.9200	0.0619	(63.333)	0	0	5,000
2018/08/10	R186	01/11/2018	8.52	Call	Bond Future	998.0100	0.9980	562.4900	0.5625	(43.639)	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
2018/08/10	R186	01/11/2018	8.52	Put	Bond Future	2,352.7500	2.3528	3,081.5700	3.0816	30.977	0	0	0
2018/08/10	R186	07/02/2019	8.20	Call	Bond Future	905.3500	0.9053	532.1100	0.5321	(41.226)	0	0	0
2018/08/10	R186	07/02/2019	8.21	Put	Bond Future	4,572.9400	4.5729	5,381.6900	5.3817	17.686	0	0	0
2018/08/10	R186	07/02/2019			Bond Future	8.8131	110.9240	9.0150	109.7368	2.290	0.0000	0.0000	719
2018/08/10	R186	07/02/2019	8.20	Put	Bond Future	4,616.7500	4.6168	5,430.6900	5.4307	17.630	0	0	0
2018/08/10	R186	07/02/2019	8.21	Call	Bond Future	923.3700	0.9234	544.9400	0.5449	(40.984)	0	0	0
2018/08/10	R186	07/02/2019	8.22	Call	Bond Future	941.8700	0.9419	558.1900	0.5582	(40.736)	0	0	0
2018/08/10	R186	07/02/2019	8.22	Put	Bond Future	4,529.6500	4.5296	5,333.1500	5.3332	17.739	0	0	0
2018/08/10	R186	02/05/2019	9.01	Put	Bond Future	2,532.6800	2.5327	2,971.3900	2.9714	17.322	0	0	0
2018/08/10	R186	02/05/2019	9.02	Call	Bond Future	3,315.5100	3.3155	2,541.2600	2.5413	(23.352)	0	0	0
2018/08/10	R186	02/05/2019			Bond Future	8.8796	112.7694	9.0907	111.5611	2.377	0.0000	0.0000	0
2018/08/10	R186	02/05/2019	9.03	Call	Bond Future	3,350.1200	3.3501	2,570.9000	2.5709	(23.259)	0	0	0
2018/08/10	R186	02/05/2019	9.03	Put	Bond Future	2,487.5400	2.4875	2,916.6600	2.9167	17.251	0	0	0
2018/08/10	R186	02/05/2019	9.01	Call	Bond Future	3,281.0500	3.2811	2,511.4200	2.5114	(23.457)	0	0	0
2018/08/10	R186	02/05/2019	9.02	Put	Bond Future	2,510.0200	2.5100	2,944.1100	2.9441	17.294	0	0	0
2018/08/10	R197	01/11/2018			Bond Future	303.3886	303.3886	302.3887	302.3887	(0.330)	0.0000	0.0000	2,350
2018/08/10	R197	07/02/2019			Bond Future	301.9613	301.9613	300.9415	300.9415	(0.338)	0.0000	0.0000	0
2018/08/10	R197	02/05/2019			Bond Future	307.0402	307.0402	305.9990	305.9990	(0.339)	0.0000	0.0000	0
2018/08/10	R202	01/11/2018			Bond Future	237.6230	237.6230	236.4834	236.4834	(0.480)	0.0000	0.0000	10,129
2018/08/10	R202	07/02/2019			Bond Future	238.3581	238.3581	237.1961	237.1961	(0.487)	0.0000	0.0000	0
2018/08/10	R202	02/05/2019			Bond Future	242.3673	242.3673	241.1823	241.1823	(0.489)	0.0000	0.0000	0
2018/08/10	R207	01/11/2018	6.76	Put	Bond Future	865.8900	0.8659	1,074.2200	1.0742	24.060	0	0	0
2018/08/10	R207	01/11/2018			Bond Future	7.5240	101.9236	7.7155	101.7099	2.544	0.0000	0.0000	19,348
2018/08/10	R207	01/11/2018	6.75	Call	Bond Future	6.1700	0.0062	0.9600	0.0010	(84.441)	0	0	0
2018/08/10	R207	01/11/2018	6.75	Put	Bond Future	877.0500	0.8770	1,085.5200	1.0855	23.769	0	0	0
2018/08/10	R207	01/11/2018	6.76	Call	Bond Future	6.3300	0.0063	0.9800	0.0010	(84.518)	0	0	0
2018/08/10	R207	01/11/2018	6.74	Call	Bond Future	6.0200	0.0060	0.9400	0.0009	(84.385)	0	0	0
2018/08/10	R207	01/11/2018	6.74	Put	Bond Future	888.2200	0.8882	1,096.8200	1.0968	23.485	0	0	0
2018/08/10	R207	07/02/2019	6.52	Call	Bond Future	7.3800	0.0074	1.4700	0.0015	(80.081)	0	0	0
2018/08/10	R207	07/02/2019	6.51	Put	Bond Future	962.5600	0.9626	1,174.8700	1.1749	22.057	0	0	0
2018/08/10	R207	07/02/2019			Bond Future	7.5947	100.2503	7.8446	100.0322	3.291	0.0000	0.0000	0
2018/08/10	R207	07/02/2019	6.53	Call	Bond Future	7.5800	0.0076	1.5200	0.0015	(79.947)	0	0	0
2018/08/10	R207	07/02/2019	6.53	Put	Bond Future	945.1600	0.9452	1,157.2100	1.1572	22.435	0	0	0
2018/08/10	R207	07/02/2019	6.52	Put	Bond Future	953.8300	0.9538	1,166.0300	1.1660	22.247	0	0	0
2018/08/10	R207	07/02/2019	6.51	Call	Bond Future	7.2400	0.0072	1.4400	0.0014	(80.110)	0	0	0
2018/08/10	R207	02/05/2019	7.63	Call	Bond Future	191.8100	0.1918	95.6000	0.0956	(50.159)	0	0	0
2018/08/10	R207	02/05/2019			Bond Future	7.7175	101.9183	8.0558	101.6952	4.384	0.0000	0.0000	0
2018/08/10	R207	02/05/2019	7.61	Call	Bond Future	184.7900	0.1848	90.9000	0.0909	(50.809)	0	0	0
2018/08/10	R207	02/05/2019	7.61	Put	Bond Future	255.8100	0.2558	384.9500	0.3849	50.483	0	0	0
2018/08/10	R207	02/05/2019	7.63	Put	Bond Future	249.6000	0.2496	376.4200	0.3764	50.809	0	0	0
2018/08/10	R207	02/05/2019	7.62	Call	Bond Future	188.1100	0.1881	93.0800	0.0931	(50.518)	0	0	0
2018/08/10	R207	02/05/2019	7.62	Put	Bond Future	252.5100	0.2525	380.5100	0.3805	50.691	0	0	0
2018/08/10	R208	01/11/2018	7.11	Put	Bond Future	1,562.5300	1.5625	1,928.0600	1.9281	23.393	0	0	0
2018/08/10	R208	01/11/2018			Bond Future	7.8296	98.3561	8.0111	97.9725	2.319	0.0000	0.0000	28,717

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
2018/08/10	R208	01/11/2018	7.11	Call	Bond Future	23.1500	0.0231	5.0400	0.0050	(78.229)	0	0	0
2018/08/10	R208	01/11/2018	7.12	Call	Bond Future	23.9800	0.0240	5.2500	0.0053	(78.107)	0	0	0
2018/08/10	R208	01/11/2018	7.10	Put	Bond Future	1,583.3800	1.5834	1,949.4800	1.9495	23.121	0	0	0
2018/08/10	R208	01/11/2018	7.12	Put	Bond Future	1,541.7600	1.5418	1,906.6700	1.9067	23.668	0	0	0
2018/08/10	R208	01/11/2018	7.10	Call	Bond Future	22.3900	0.0224	4.8500	0.0049	(78.339)	0	0	0
2018/08/10	R208	07/02/2019	7.07	Call	Bond Future	55.8300	0.0558	26.4800	0.0265	(52.570)	0	0	0
2018/08/10	R208	07/02/2019	7.08	Put	Bond Future	1,649.6200	1.6496	2,010.1700	2.0102	21.857	0	0	0
2018/08/10	R208	07/02/2019	7.06	Put	Bond Future	1,684.0900	1.6841	2,047.5000	2.0475	21.579	0	0	0
2018/08/10	R208	07/02/2019			Bond Future	7.9097	100.2587	8.1163	99.8674	2.612	0.0000	0.0000	0
2018/08/10	R208	07/02/2019	7.07	Put	Bond Future	1,666.8800	1.6669	2,028.8600	2.0289	21.716	0	0	0
2018/08/10	R208	07/02/2019	7.08	Call	Bond Future	57.9500	0.0580	27.1700	0.0272	(53.115)	0	0	0
2018/08/10	R208	07/02/2019	7.06	Call	Bond Future	53.6500	0.0537	25.7300	0.0257	(52.041)	0	0	0
2018/08/10	R208	02/05/2019	8.03	Put	Bond Future	687.8600	0.6879	847.5300	0.8475	23.213	0	0	0
2018/08/10	R208	02/05/2019	8.02	Call	Bond Future	746.1900	0.7462	509.0300	0.5090	(31.783)	0	0	0
2018/08/10	R208	02/05/2019			Bond Future	7.9895	98.5273	8.2240	98.1281	2.934	0.0000	0.0000	0
2018/08/10	R208	02/05/2019	8.03	Call	Bond Future	756.9000	0.7569	517.4500	0.5174	(31.636)	0	0	0
2018/08/10	R208	02/05/2019	8.02	Put	Bond Future	694.2100	0.6942	856.1700	0.8562	23.330	0	0	0
2018/08/10	R208	02/05/2019	8.04	Call	Bond Future	767.6700	0.7677	526.2600	0.5263	(31.447)	0	0	0
2018/08/10	R208	02/05/2019	8.04	Put	Bond Future	681.5800	0.6816	839.2900	0.8393	23.139	0	0	0
2018/08/10	R209	01/11/2018	1,016.00	Call	Bond Future	72,740.5200	72.7405	71,650.3200	71.6503	(1.499)	0	0	0
2018/08/10	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	R209	01/11/2018	9.34	Put	Bond Future	2,293.1900	2.2932	2,815.3800	2.8154	22.771	0	0	0
2018/08/10	R209	01/11/2018	9.97	Call	Bond Future	4,229.8100	4.2298	3,310.1100	3.3101	(21.743)	0	0	0
2018/08/10	R209	01/11/2018	9.64	Call	Bond Future	2,726.2900	2.7263	1,964.2000	1.9642	(27.953)	0	0	2,000
2018/08/10	R209	01/11/2018	9.98	Put	Bond Future	764.4300	0.7644	931.3900	0.9314	21.841	0	0	2,000
2018/08/10	R209	01/11/2018	10.00	Call	Bond Future	4,376.7200	4.3767	3,446.4700	3.4465	(21.255)	0	0	0
2018/08/10	R209	01/11/2018	9.47	Call	Bond Future	2,061.5000	2.0615	1,409.4900	1.4095	(31.628)	0	0	0
2018/08/10	R209	01/11/2018	8.98	Call	Bond Future	710.9000	0.7109	368.3500	0.3684	(48.185)	0	0	0
2018/08/10	R209	01/11/2018	9.82	Call	Bond Future	3,517.4200	3.5174	2,658.1000	2.6581	(24.430)	0	0	0
2018/08/10	R209	01/11/2018			Bond Future	9.4389	73.6284	9.6026	72.5382	1.734	0.0000	0.0000	126,870
2018/08/10	R209	01/11/2018	1,016.01	Call	Bond Future	72,740.5200	72.7405	71,650.3200	71.6503	(1.499)	0	0	0
2018/08/10	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	R209	01/11/2018	8.89	Put	Bond Future	4,386.1200	4.3861	5,189.9700	5.1900	18.327	0	0	0
2018/08/10	R209	01/11/2018	8.89	Call	Bond Future	548.0200	0.5480	261.6700	0.2617	(52.252)	0	0	2,000
2018/08/10	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/10	R209	01/11/2018	1,015.99	Call	Bond Future	72,740.5100	72.7405	71,650.3100	71.6503	(1.499)	0	0	0
2018/08/10	R209	01/11/2018	9.34	Call	Bond Future	1,622.5800	1.6226	1,054.5700	1.0546	(35.007)	0	0	0
2018/08/10	R209	01/11/2018	9.97	Put	Bond Future	778.3000	0.7783	948.8000	0.9488	21.907	0	0	0
2018/08/10	R209	01/11/2018	9.64	Put	Bond Future	1,390.2900	1.3903	1,718.4000	1.7184	23.600	0	0	0
2018/08/10	R209	01/11/2018	9.98	Call	Bond Future	4,278.6000	4.2786	3,355.3600	3.3554	(21.578)	0	0	0
2018/08/10	R209	01/11/2018	10.00	Put	Bond Future	737.5000	0.7375	897.4500	0.8975	21.688	0	0	5,850
2018/08/10	R209	01/11/2018	9.47	Put	Bond Future	1,852.5700	1.8526	2,290.7600	2.2908	23.653	0	0	760
2018/08/10	R209	01/11/2018	8.98	Put	Bond Future	3,899.8500	3.8999	4,647.5000	4.6475	19.171	0	0	0
2018/08/10	R209	01/11/2018	9.49	Call	Bond Future	2,133.9300	2.1339	1,469.5600	1.4696	(31.134)	0	0	0
2018/08/10	R209	01/11/2018	9.82	Put	Bond Future	1,015.8800	1.0159	1,246.7600	1.2468	22.727	0	0	760
2018/08/10	R209	01/11/2018	9.94	Call	Bond Future	4,084.2500	4.0843	3,175.6100	3.1756	(22.247)	0	0	0
2018/08/10	R209	01/11/2018	9.94	Put	Bond Future	821.2100	0.8212	1,002.7700	1.0028	22.109	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
2018/08/10	R209	01/11/2018	10.57	Call	Bond Future	7,283.4400		7.2834	6,272.2700	6.2723	(13.883)	0	0	0
2018/08/10	R209	01/11/2018	10.57	Put	Bond Future	216.7000		0.2167	295.7300	0.2957	36.470	0	0	0
2018/08/10	R209	01/11/2018	9.49	Put	Bond Future	1,791.0500		1.7910	2,216.8800	2.2169	23.775	0	0	0
2018/08/10	R209	01/11/2018	9.84	Call	Bond Future	3,610.0200		3.6100	2,741.8800	2.7419	(24.048)	0	0	0
2018/08/10	R209	01/11/2018	9.84	Put	Bond Future	980.7100		0.9807	1,202.7700	1.2028	22.643	0	0	0
2018/08/10	R209	01/11/2018	8.99	Put	Bond Future	3,848.0800		3.8481	4,589.3700	4.5894	19.264	0	0	0
2018/08/10	R209	01/11/2018	8.99	Call	Bond Future	730.7700		0.7308	381.8600	0.3819	(47.746)	0	0	760
2018/08/10	R209	07/02/2019	8.97	Put	Bond Future	5,036.9800		5.0370	5,754.3600	5.7544	14.242	0	0	0
2018/08/10	R209	07/02/2019	10.20	Put	Bond Future	0.0000		0.0000	1,587.6600	1.5877	100.000	0	0	4,000
2018/08/10	R209	07/02/2019			Bond Future	9.5028		75.0527	9.6718	73.9412	1.778	0.0000	0.0000	340
2018/08/10	R209	07/02/2019	8.96	Call	Bond Future	1,338.9700		1.3390	949.2600	0.9493	(29.105)	0	0	0
2018/08/10	R209	07/02/2019	8.96	Put	Bond Future	5,084.9300		5.0849	5,806.7300	5.8067	14.195	0	0	0
2018/08/10	R209	07/02/2019	8.97	Call	Bond Future	1,362.5400		1.3625	968.4100	0.9684	(28.926)	0	0	0
2018/08/10	R209	07/02/2019	10.20	Call	Bond Future	0.0000		0.0000	4,905.5600	4.9056	100.000	0	0	0
2018/08/10	R209	07/02/2019	8.95	Call	Bond Future	1,315.4600		1.3155	930.3500	0.9303	(29.276)	0	0	0
2018/08/10	R209	07/02/2019	8.95	Put	Bond Future	5,133.0400		5.1330	5,859.4400	5.8594	14.151	0	0	0
2018/08/10	R209	07/02/2019	9.54	Put	Bond Future	0.0000		0.0000	3,264.7000	3.2647	100.000	0	0	0
2018/08/10	R209	07/02/2019	9.54	Call	Bond Future	0.0000		0.0000	2,400.0600	2.4001	100.000	0	0	4,000
2018/08/10	R209	07/02/2019	9.04	Put	Bond Future	0.0000		0.0000	5,394.9200	5.3949	100.000	0	0	0
2018/08/10	R209	07/02/2019	9.04	Call	Bond Future	0.0000		0.0000	1,106.9000	1.1069	100.000	0	0	4,000
2018/08/10	R209	02/05/2019	9.70	Put	Bond Future	3,145.2100		3.1452	3,473.8800	3.4739	10.450	0	0	0
2018/08/10	R209	02/05/2019			Bond Future	9.5582		73.1536	9.7320	72.0226	1.818	0.0000	0.0000	0
2018/08/10	R209	02/05/2019	9.69	Call	Bond Future	4,034.1500		4.0342	3,234.8100	3.2348	(19.814)	0	0	0
2018/08/10	R209	02/05/2019	9.69	Put	Bond Future	3,174.1100		3.1741	3,505.7400	3.5057	10.448	0	0	0
2018/08/10	R209	02/05/2019	9.70	Call	Bond Future	4,069.8900		4.0699	3,267.5900	3.2676	(19.713)	0	0	0
2018/08/10	R209	02/05/2019	9.68	Call	Bond Future	3,998.2900		3.9983	3,201.9500	3.2019	(19.917)	0	0	0
2018/08/10	R209	02/05/2019	9.68	Put	Bond Future	3,202.9800		3.2030	3,537.6100	3.5376	10.447	0	0	0
2018/08/10	R210	01/11/2018			Bond Future	185.6272		185.6272	185.1456	185.1456	(0.259)	0.0000	0.0000	2,149
2018/08/10	R210	07/02/2019			Bond Future	189.2513		189.2513	188.7601	188.7601	(0.260)	0.0000	0.0000	0
2018/08/10	R210	02/05/2019			Bond Future	189.8798		189.8798	189.3778	189.3778	(0.264)	0.0000	0.0000	0
2018/08/10	R212	01/11/2018			Bond Future	156.2828		156.2828	155.9647	155.9647	(0.204)	0.0000	0.0000	3,476
2018/08/10	R212	07/02/2019			Bond Future	157.1790		157.1790	156.8545	156.8545	(0.206)	0.0000	0.0000	0
2018/08/10	R212	02/05/2019			Bond Future	159.8228		159.8228	159.4907	159.4907	(0.208)	0.0000	0.0000	0
2018/08/10	R213	01/11/2018	8.65	Call	Bond Future	384.0200		0.3840	185.3800	0.1854	(51.726)	0	0	0
2018/08/10	R213	01/11/2018	8.64	Put	Bond Future	4,490.5900		4.4906	5,442.2800	5.4423	21.193	0	0	0
2018/08/10	R213	01/11/2018			Bond Future	9.2601		84.8753	9.4399	83.7303	1.941	0.0000	0.0000	32,893
2018/08/10	R213	01/11/2018	8.66	Call	Bond Future	397.2900		0.3973	193.2200	0.1932	(51.366)	0	0	0
2018/08/10	R213	01/11/2018	8.66	Put	Bond Future	4,379.7500		4.3798	5,320.6500	5.3207	21.483	0	0	0
2018/08/10	R213	01/11/2018	8.65	Put	Bond Future	4,434.9800		4.4350	5,381.3100	5.3813	21.338	0	0	0
2018/08/10	R213	01/11/2018	8.64	Call	Bond Future	371.0600		0.3711	177.7800	0.1778	(52.089)	0	0	0
2018/08/10	R213	07/02/2019	8.68	Call	Bond Future	1,017.5600		1.0176	657.7100	0.6577	(35.364)	0	0	0
2018/08/10	R213	07/02/2019			Bond Future	9.3333		86.5172	9.5199	85.3498	1.999	0.0000	0.0000	112
2018/08/10	R213	07/02/2019	8.68	Put	Bond Future	5,285.7600		5.2858	6,093.2800	6.0933	15.277	0	0	0
2018/08/10	R213	07/02/2019	8.69	Call	Bond Future	1,037.3200		1.0373	672.4800	0.6725	(35.171)	0	0	0
2018/08/10	R213	07/02/2019	8.70	Put	Bond Future	5,190.3500		5.1903	5,988.2400	5.9882	15.373	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
2018/08/10	R213	07/02/2019	8.69	Put	Bond Future	5,238.0000	5.2380	6,040.5300	6.0405	15.321	0	0	0
2018/08/10	R213	07/02/2019	8.70	Call	Bond Future	1,057.1200	1.0571	687.6400	0.6876	(34.952)	0	0	0
2018/08/10	R213	02/05/2019	9.49	Call	Bond Future	3,642.0200	3.6420	2,813.6400	2.8136	(22.745)	0	0	0
2018/08/10	R213	02/05/2019	9.48	Put	Bond Future	3,070.0900	3.0701	3,432.9300	3.4329	11.819	0	0	0
2018/08/10	R213	02/05/2019			Bond Future	9.3932	84.4095	9.5859	83.2215	2.051	0.0000	0.0000	0
2018/08/10	R213	02/05/2019	9.50	Call	Bond Future	3,676.0300	3.6760	2,844.3800	2.8444	(22.624)	0	0	0
2018/08/10	R213	02/05/2019	9.50	Put	Bond Future	3,014.9500	3.0150	3,371.2200	3.3712	11.817	0	0	0
2018/08/10	R213	02/05/2019	9.49	Put	Bond Future	3,042.5600	3.0426	3,402.1000	3.4021	11.817	0	0	0
2018/08/10	R213	02/05/2019	9.48	Call	Bond Future	3,607.8600	3.6079	2,782.7800	2.7828	(22.869)	0	0	0
2018/08/10	R214	01/11/2018	8.99	Put	Bond Future	4,969.9600	4.9700	5,888.5100	5.8885	18.482	0	0	0
2018/08/10	R214	01/11/2018	8.98	Call	Bond Future	450.2000	0.4502	238.3400	0.2383	(47.059)	0	0	0
2018/08/10	R214	01/11/2018			Bond Future	9.6002	72.8769	9.7638	71.7410	1.704	0.0000	0.0000	28,498
2018/08/10	R214	01/11/2018	8.99	Call	Bond Future	465.5600	0.4656	248.2300	0.2482	(46.681)	0	0	0
2018/08/10	R214	01/11/2018	8.98	Put	Bond Future	5,032.1100	5.0321	5,956.1300	5.9561	18.362	0	0	0
2018/08/10	R214	01/11/2018	9.00	Call	Bond Future	481.3700	0.4814	258.4200	0.2584	(46.316)	0	0	0
2018/08/10	R214	01/11/2018	9.00	Put	Bond Future	4,908.3700	4.9084	5,821.3000	5.8213	18.599	0	0	0
2018/08/10	R214	07/02/2019	9.05	Put	Bond Future	5,800.6100	5.8006	6,503.1800	6.5032	12.112	0	0	0
2018/08/10	R214	07/02/2019			Bond Future	9.6666	74.2868	9.8354	73.1287	1.747	0.0000	0.0000	0
2018/08/10	R214	07/02/2019	9.04	Call	Bond Future	1,280.4300	1.2804	829.6800	0.8297	(35.203)	0	0	0
2018/08/10	R214	07/02/2019	9.04	Put	Bond Future	5,854.4600	5.8545	6,561.7700	6.5618	12.082	0	0	0
2018/08/10	R214	07/02/2019	9.05	Call	Bond Future	1,303.1800	1.3032	847.6900	0.8477	(34.952)	0	0	0
2018/08/10	R214	07/02/2019	9.03	Call	Bond Future	1,258.1000	1.2581	811.9200	0.8119	(35.465)	0	0	0
2018/08/10	R214	07/02/2019	9.03	Put	Bond Future	5,908.8500	5.9088	6,620.7300	6.6207	12.048	0	0	0
2018/08/10	R214	02/05/2019	9.87	Call	Bond Future	4,384.9100	4.3849	3,455.5600	3.4556	(21.194)	0	0	0
2018/08/10	R214	02/05/2019	9.85	Call	Bond Future	4,308.1100	4.3081	3,387.1300	3.3871	(21.378)	0	0	0
2018/08/10	R214	02/05/2019			Bond Future	9.7207	72.2288	9.8942	71.0506	1.785	0.0000	0.0000	0
2018/08/10	R214	02/05/2019	9.85	Put	Bond Future	3,427.0100	3.4270	3,684.2700	3.6843	7.507	0	0	0
2018/08/10	R214	02/05/2019	9.87	Put	Bond Future	3,369.0800	3.3691	3,617.9700	3.6180	7.387	0	0	0
2018/08/10	R214	02/05/2019	9.86	Call	Bond Future	4,346.4500	4.3464	3,421.2700	3.4213	(21.286)	0	0	0
2018/08/10	R214	02/05/2019	9.86	Put	Bond Future	3,397.9300	3.3979	3,650.9900	3.6510	7.447	0	0	0
2018/08/10	R248	01/11/2018	9.03	Call	Bond Future	580.7400	0.5807	249.1000	0.2491	(57.106)	0	0	0
2018/08/10	R248	01/11/2018			Bond Future	9.6359	92.9847	9.7996	91.5330	1.699	0.0000	0.0000	97,212
2018/08/10	R248	01/11/2018	9.01	Call	Bond Future	542.8600	0.5429	227.3400	0.2273	(58.122)	0	0	0
2018/08/10	R248	01/11/2018	9.01	Put	Bond Future	6,487.4000	6.4874	7,623.5900	7.6236	17.514	0	0	0
2018/08/10	R248	01/11/2018	9.03	Put	Bond Future	6,325.0700	6.3251	7,445.1400	7.4451	17.708	0	0	0
2018/08/10	R248	01/11/2018	9.02	Call	Bond Future	561.5200	0.5615	238.0700	0.2381	(57.603)	0	0	0
2018/08/10	R248	01/11/2018	9.02	Put	Bond Future	6,405.8700	6.4059	7,534.1300	7.5341	17.613	0	0	0
2018/08/10	R248	07/02/2019	9.06	Put	Bond Future	7,582.8800	7.5829	8,500.9900	8.5010	12.108	0	0	0
2018/08/10	R248	07/02/2019			Bond Future	9.7031	94.7836	9.8723	93.3035	1.744	0.0000	0.0000	0
2018/08/10	R248	07/02/2019	9.06	Call	Bond Future	1,546.7400	1.5467	984.7600	0.9848	(36.333)	0	0	0
2018/08/10	R248	07/02/2019	9.05	Put	Bond Future	7,654.2200	7.6542	8,578.3300	8.5783	12.073	0	0	0
2018/08/10	R248	07/02/2019	9.07	Call	Bond Future	1,575.0100	1.5750	1,006.8300	1.0068	(36.075)	0	0	0
2018/08/10	R248	07/02/2019	9.07	Put	Bond Future	7,512.0300	7.5120	8,423.9400	8.4239	12.139	0	0	0
2018/08/10	R248	07/02/2019	9.05	Call	Bond Future	1,518.7900	1.5188	962.8100	0.9628	(36.607)	0	0	0
2018/08/10	R248	02/05/2019	9.90	Put	Bond Future	4,179.1200	4.1791	4,590.6100	4.5906	9.846	0	0	0
2018/08/10	R248	02/05/2019			Bond Future	9.7580	91.9264	9.9319	90.4205	1.783	0.0000	0.0000	0

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2018/08/10	R248 02/05/2019	9.90	Call	Bond Future	5,411.9200	5.4119	4,317.4400	4.3174	(20.224)	0	0	0
2018/08/10	R248 02/05/2019	9.91	Call	Bond Future	5,459.5600	5.4596	4,361.1600	4.3612	(20.119)	0	0	0
2018/08/10	R248 02/05/2019	9.89	Put	Bond Future	4,217.4700	4.2175	4,633.2300	4.6332	9.858	0	0	0
2018/08/10	R248 02/05/2019	9.91	Put	Bond Future	4,141.0800	4.1411	4,548.6500	4.5487	9.842	0	0	0
2018/08/10	R248 02/05/2019	9.89	Call	Bond Future	5,364.4400	5.3644	4,274.2300	4.2742	(20.323)	0	0	0

Total **869254**