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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2018 TO 30/08/2018

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
2018/08/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	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
2018/08/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	2025	01/11/2018			Bond Future	132.3475	132.3475	132.3487	132.3487	0.001	0.0000	0.0000	365
2018/08/30	2025	07/02/2019			Bond Future	133.5144	133.5144	133.5150	133.5150	0.000	0.0000	0.0000	0
2018/08/30	2025	02/05/2019			Bond Future	135.7566	135.7566	135.7569	135.7569	0.000	0.0000	0.0000	0
2018/08/30	2029	01/11/2018			Bond Future	99.6741	99.6741	99.9581	99.9581	0.285	0.0000	0.0000	1,600
2018/08/30	2029	07/02/2019			Bond Future	101.6181	101.6181	101.9072	101.9072	0.284	0.0000	0.0000	0
2018/08/30	2029	02/05/2019			Bond Future	102.2521	102.2521	102.5458	102.5458	0.287	0.0000	0.0000	0
2018/08/30	2030	01/11/2018	8.60	Call	Bond Future	113.3100	0.1133	74.7100	0.0747	(34.066)	0	0	0
2018/08/30	2030	01/11/2018	8.58	Put	Bond Future	5,335.0800	5.3351	5,851.5000	5.8515	9.680	0	0	0
2018/08/30	2030	01/11/2018			Bond Future	9.3645	92.7488	9.4508	92.1967	0.922	0.0000	0.0000	52,512
2018/08/30	2030	01/11/2018	8.60	Put	Bond Future	5,206.5100	5.2065	5,720.0500	5.7200	9.863	0	0	0
2018/08/30	2030	01/11/2018	8.58	Call	Bond Future	103.5300	0.1035	67.8100	0.0678	(34.502)	0	0	0
2018/08/30	2030	01/11/2018	8.59	Put	Bond Future	5,270.6700	5.2707	5,785.6700	5.7857	9.771	0	0	0
2018/08/30	2030	01/11/2018	8.59	Call	Bond Future	108.3300	0.1083	71.1900	0.0712	(34.284)	0	0	0
2018/08/30	2030	07/02/2019	8.62	Call	Bond Future	634.3700	0.6344	525.4600	0.5255	(17.168)	0	0	0
2018/08/30	2030	07/02/2019			Bond Future	9.4436	90.5297	9.5335	89.9664	0.952	0.0000	0.0000	167
2018/08/30	2030	07/02/2019	8.63	Call	Bond Future	649.0900	0.6491	538.2800	0.5383	(17.072)	0	0	0
2018/08/30	2030	07/02/2019	8.62	Put	Bond Future	6,022.6700	6.0227	6,476.9900	6.4770	7.543	0	0	0
2018/08/30	2030	07/02/2019	8.63	Put	Bond Future	5,969.4300	5.9694	6,421.8500	6.4218	7.579	0	0	0
2018/08/30	2030	07/02/2019	8.64	Call	Bond Future	663.8700	0.6639	551.1600	0.5512	(16.978)	0	0	0
2018/08/30	2030	07/02/2019	8.64	Put	Bond Future	5,916.3000	5.9163	6,366.8200	6.3668	7.615	0	0	0
2018/08/30	2030	07/02/2019	8.70	Put	Bond Future	5,604.4000	5.6044	6,043.2000	6.0432	7.830	0	0	0
2018/08/30	2030	07/02/2019	8.70	Call	Bond Future	758.0300	0.7580	633.6000	0.6336	(16.415)	0	0	920
2018/08/30	2030	07/02/2019	9.40	Put	Bond Future	2,741.7600	2.7418	3,026.5300	3.0265	10.386	0	0	0
2018/08/30	2030	07/02/2019	9.40	Call	Bond Future	2,466.8000	2.4668	2,188.3400	2.1883	(11.288)	0	0	920
2018/08/30	2030	02/05/2019	9.41	Call	Bond Future	2,856.8200	2.8568	2,581.5200	2.5815	(9.637)	0	0	0
2018/08/30	2030	02/05/2019			Bond Future	9.5171	92.0332	9.6102	91.4604	0.978	0.0000	0.0000	0
2018/08/30	2030	02/05/2019	9.39	Call	Bond Future	2,795.0000	2.7950	2,523.3500	2.5234	(9.719)	0	0	0
2018/08/30	2030	02/05/2019	9.39	Put	Bond Future	3,585.2700	3.5853	3,886.4000	3.8864	8.399	0	0	0
2018/08/30	2030	02/05/2019	9.41	Put	Bond Future	3,522.1200	3.5221	3,819.6000	3.8196	8.446	0	0	0
2018/08/30	2030	02/05/2019	9.40	Call	Bond Future	2,825.8200	2.8258	2,552.3500	2.5524	(9.678)	0	0	0
2018/08/30	2030	02/05/2019	9.40	Put	Bond Future	3,553.5800	3.5536	3,852.8900	3.8529	8.423	0	0	0
2018/08/30	2032	01/11/2018	8.77	Put	Bond Future	5,783.7800	5.7838	6,342.0000	6.3420	9.651	0	0	0
2018/08/30	2032	01/11/2018			Bond Future	9.5517	91.0991	9.6379	90.5026	0.902	0.0000	0.0000	39,287
2018/08/30	2032	01/11/2018	8.76	Call	Bond Future	105.4200	0.1054	68.6500	0.0687	(34.880)	0	0	0
2018/08/30	2032	01/11/2018	8.76	Put	Bond Future	5,854.5400	5.8545	6,414.2600	6.4143	9.560	0	0	0
2018/08/30	2032	01/11/2018	8.77	Call	Bond Future	110.4300	0.1104	72.1600	0.0722	(34.655)	0	0	0
2018/08/30	2032	01/11/2018	8.75	Call	Bond Future	100.5500	0.1005	65.2500	0.0653	(35.107)	0	0	0
2018/08/30	2032	01/11/2018	8.75	Put	Bond Future	5,925.5200	5.9255	6,486.7100	6.4867	9.471	0	0	0
2018/08/30	2032	07/02/2019	8.81	Call	Bond Future	715.2700	0.7153	595.0500	0.5951	(16.808)	0	0	0

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2018/08/30	2032	07/02/2019	8.80	Put	Bond Future	6,651.7300	6.6517	7,142.0100	7.1420	7.371	0	0	0
2018/08/30	2032	07/02/2019			Bond Future	9.6332	92.8576	9.7227	92.2491	0.929	0.0000	0.0000	456
2018/08/30	2032	07/02/2019	8.82	Call	Bond Future	731.6200	0.7316	609.3400	0.6093	(16.714)	0	0	0
2018/08/30	2032	07/02/2019	8.82	Put	Bond Future	6,535.1200	6.5351	7,021.2900	7.0213	7.439	0	0	0
2018/08/30	2032	07/02/2019	8.81	Put	Bond Future	6,593.3500	6.5934	7,081.5800	7.0816	7.405	0	0	0
2018/08/30	2032	07/02/2019	8.80	Call	Bond Future	698.9900	0.6990	580.8200	0.5808	(16.906)	0	0	0
2018/08/30	2032	02/05/2019	9.61	Call	Bond Future	3,182.9000	3.1829	2,881.3200	2.8813	(9.475)	0	0	0
2018/08/30	2032	02/05/2019	9.62	Put	Bond Future	3,787.2300	3.7872	4,102.5000	4.1025	8.325	0	0	0
2018/08/30	2032	02/05/2019			Bond Future	9.7045	90.2448	9.7970	89.6260	0.953	0.0000	0.0000	0
2018/08/30	2032	02/05/2019	9.61	Put	Bond Future	3,821.6800	3.8217	4,138.9000	4.1389	8.301	0	0	0
2018/08/30	2032	02/05/2019	9.62	Call	Bond Future	3,216.3400	3.2163	2,912.8100	2.9128	(9.437)	0	0	0
2018/08/30	2032	02/05/2019	9.63	Call	Bond Future	3,249.9400	3.2499	2,944.4700	2.9445	(9.399)	0	0	0
2018/08/30	2032	02/05/2019	9.63	Put	Bond Future	3,753.0200	3.7530	4,066.3500	4.0663	8.349	0	0	0
2018/08/30	2033	01/11/2018			Bond Future	102.0602	102.0602	102.0617	102.0617	0.001	0.0000	0.0000	5,770
2018/08/30	2033	07/02/2019			Bond Future	104.0508	104.0508	104.0518	104.0518	0.001	0.0000	0.0000	0
2018/08/30	2033	02/05/2019			Bond Future	104.6536	104.6536	104.6545	104.6545	0.001	0.0000	0.0000	0
2018/08/30	2037	01/11/2018	9.03	Call	Bond Future	179.4400	0.1794	123.9600	0.1240	(30.918)	0	0	0
2018/08/30	2037	01/11/2018			Bond Future	9.7429	91.7330	9.8238	91.1074	0.831	0.0000	0.0000	51,781
2018/08/30	2037	01/11/2018	9.01	Call	Bond Future	162.4500	0.1625	111.3500	0.1113	(31.456)	0	0	0
2018/08/30	2037	01/11/2018	9.01	Put	Bond Future	6,144.2300	6.1442	6,718.7500	6.7188	9.351	0	0	0
2018/08/30	2037	01/11/2018	9.03	Put	Bond Future	5,990.0200	5.9900	6,560.1600	6.5602	9.518	0	0	0
2018/08/30	2037	01/11/2018	9.02	Call	Bond Future	1,170.7800	0.1708	117.5200	0.1175	(31.186)	0	0	0
2018/08/30	2037	01/11/2018	9.02	Put	Bond Future	6,066.9000	6.0669	6,639.2600	6.6393	9.434	0	0	0
2018/08/30	2037	07/02/2019	9.06	Put	Bond Future	7,020.5200	7.0205	7,517.9500	7.5179	7.085	0	0	0
2018/08/30	2037	07/02/2019	9.05	Call	Bond Future	891.4200	0.8914	752.9700	0.7530	(15.531)	0	0	0
2018/08/30	2037	07/02/2019			Bond Future	9.8188	89.2437	9.9027	88.6056	0.854	0.0000	0.0000	650
2018/08/30	2037	07/02/2019	9.06	Call	Bond Future	911.3600	0.9114	770.6200	0.7706	(15.443)	0	0	0
2018/08/30	2037	07/02/2019	9.05	Put	Bond Future	7,085.2900	7.0853	7,585.0100	7.5850	7.053	0	0	0
2018/08/30	2037	07/02/2019	9.07	Call	Bond Future	931.7700	0.9318	788.7200	0.7887	(15.353)	0	0	0
2018/08/30	2037	07/02/2019	9.07	Put	Bond Future	6,956.3400	6.9563	7,451.4600	7.4515	7.118	0	0	0
2018/08/30	2037	02/05/2019	9.81	Put	Bond Future	4,226.0800	4.2261	4,552.8700	4.5529	7.733	0	0	0
2018/08/30	2037	02/05/2019			Bond Future	9.8880	90.7258	9.9744	90.0768	0.874	0.0000	0.0000	0
2018/08/30	2037	02/05/2019	9.80	Call	Bond Future	3,595.7200	3.5957	3,275.5600	3.2756	(8.904)	0	0	0
2018/08/30	2037	02/05/2019	9.80	Put	Bond Future	4,264.5900	4.2646	4,593.4200	4.5934	7.711	0	0	0
2018/08/30	2037	02/05/2019	9.81	Call	Bond Future	3,633.5800	3.6336	3,311.3800	3.3114	(8.867)	0	0	0
2018/08/30	2037	02/05/2019	9.79	Call	Bond Future	3,558.0400	3.5580	3,239.9400	3.2399	(8.940)	0	0	0
2018/08/30	2037	02/05/2019	9.79	Put	Bond Future	4,303.3800	4.3034	4,634.2700	4.6343	7.689	0	0	0
2018/08/30	2038	01/11/2018			Bond Future	122.9231	122.9231	122.9246	122.9246	0.001	0.0000	0.0000	9,705
2018/08/30	2038	07/02/2019			Bond Future	123.7295	123.7295	123.7304	123.7304	0.001	0.0000	0.0000	0
2018/08/30	2038	02/05/2019			Bond Future	125.8074	125.8074	125.8081	125.8081	0.001	0.0000	0.0000	0
2018/08/30	2040	01/11/2018	9.09	Put	Bond Future	6,567.6900	6.5677	7,146.3100	7.1463	8.810	0	0	0
2018/08/30	2040	01/11/2018	9.80	Call	Bond Future	1,903.2300	1.9032	1,590.3200	1.5903	(16.441)	0	0	3,540
2018/08/30	2040	01/11/2018			Bond Future	9.8176	95.1299	9.8935	94.5008	0.772	0.0000	0.0000	24,834
2018/08/30	2040	01/11/2018	9.08	Call	Bond Future	158.4400	0.1584	109.9000	0.1099	(30.636)	0	0	0

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2018/08/30	2040	01/11/2018	9.08	Put	Bond Future	6,653.0900	6.6531	7,233.6300	7.2336	8.726	0	0	0
2018/08/30	2040	01/11/2018	9.20	Put	Bond Future	5,656.8000	5.6568	6,210.7500	6.2108	9.793	0	0	0
2018/08/30	2040	01/11/2018	9.20	Call	Bond Future	267.0800	0.2671	191.9500	0.1920	(28.130)	0	0	3,540
2018/08/30	2040	01/11/2018	9.80	Put	Bond Future	2,050.5400	2.0505	2,366.7100	2.3667	15.419	0	0	0
2018/08/30	2040	01/11/2018	9.09	Call	Bond Future	165.8600	0.1659	115.4000	0.1154	(30.423)	0	0	0
2018/08/30	2040	01/11/2018	9.10	Put	Bond Future	6,482.6900	6.4827	7,059.3400	7.0593	8.895	0	0	0
2018/08/30	2040	01/11/2018	9.07	Call	Bond Future	151.3500	0.1513	104.6600	0.1047	(30.849)	0	0	0
2018/08/30	2040	01/11/2018	9.10	Put	Bond Future	6,738.9700	6.7390	7,321.3600	7.3214	8.642	0	0	0
2018/08/30	2040	01/11/2018	9.07	Call	Bond Future	173.5500	0.1736	121.1200	0.1211	(30.210)	0	0	2,950
2018/08/30	2040	01/11/2018	8.50	Put	Bond Future	12,128.3600	12.1284	12,754.5500	12.7545	5.163	0	0	0
2018/08/30	2040	01/11/2018	8.50	Call	Bond Future	6.8400	0.0068	3.9500	0.0040	(42.251)	0	0	2,950
2018/08/30	2040	07/02/2019	9.11	Put	Bond Future	7,759.5500	7.7596	8,263.0800	8.2631	6.489	0	0	0
2018/08/30	2040	07/02/2019	9.13	Call	Bond Future	986.9400	0.9869	844.1100	0.8441	(14.472)	0	0	0
2018/08/30	2040	07/02/2019			Bond Future	9.8932	92.4556	9.9717	91.8138	0.794	0.0000	0.0000	100
2018/08/30	2040	07/02/2019	9.11	Call	Bond Future	943.8900	0.9439	805.6800	0.8057	(14.643)	0	0	0
2018/08/30	2040	07/02/2019	9.13	Put	Bond Future	7,618.7200	7.6187	8,117.6300	8.1176	6.548	0	0	0
2018/08/30	2040	07/02/2019	9.12	Put	Bond Future	7,688.8200	7.6888	8,190.0600	8.1901	6.519	0	0	0
2018/08/30	2040	07/02/2019	9.12	Call	Bond Future	965.1700	0.9652	824.6700	0.8247	(14.557)	0	0	0
2018/08/30	2040	02/05/2019	9.88	Put	Bond Future	4,578.4800	4.5785	4,906.0200	4.9060	7.154	0	0	0
2018/08/30	2040	02/05/2019	9.89	Call	Bond Future	3,951.4000	3.9514	3,624.2400	3.6242	(8.280)	0	0	0
2018/08/30	2040	02/05/2019			Bond Future	9.9618	93.9910	10.0426	93.3383	0.812	0.0000	0.0000	0
2018/08/30	2040	02/05/2019	9.90	Call	Bond Future	3,992.2500	3.9923	3,663.0500	3.6631	(8.246)	0	0	0
2018/08/30	2040	02/05/2019	9.90	Put	Bond Future	4,495.9700	4.4960	4,819.4200	4.8194	7.194	0	0	0
2018/08/30	2040	02/05/2019	9.88	Call	Bond Future	3,910.7400	3.9107	3,585.6300	3.5856	(8.313)	0	0	0
2018/08/30	2040	02/05/2019	9.89	Put	Bond Future	4,537.0700	4.5371	4,862.5600	4.8626	7.174	0	0	0
2018/08/30	2044	01/11/2018	9.12	Call	Bond Future	174.1800	0.1742	118.8300	0.1188	(31.777)	0	0	0
2018/08/30	2044	01/11/2018			Bond Future	9.8409	92.2005	9.9218	91.5190	0.822	0.0000	0.0000	38,549
2018/08/30	2044	01/11/2018	9.12	Put	Bond Future	6,650.0300	6.6500	7,276.1600	7.2762	9.415	0	0	0
2018/08/30	2044	01/11/2018	9.13	Call	Bond Future	182.2900	0.1823	124.7600	0.1248	(31.560)	0	0	0
2018/08/30	2044	01/11/2018	9.14	Put	Bond Future	6,476.4300	6.4764	7,098.1700	7.0982	9.600	0	0	0
2018/08/30	2044	01/11/2018	9.13	Put	Bond Future	6,563.0400	6.5630	7,186.9900	7.1870	9.507	0	0	0
2018/08/30	2044	01/11/2018	9.14	Call	Bond Future	190.6200	0.1906	130.8800	0.1309	(31.340)	0	0	0
2018/08/30	2044	07/02/2019	9.18	Put	Bond Future	7,581.0800	7.5811	8,114.3200	8.1143	7.034	0	0	0
2018/08/30	2044	07/02/2019			Bond Future	9.9135	89.5949	9.9972	88.8998	0.844	0.0000	0.0000	108
2018/08/30	2044	07/02/2019	9.17	Call	Bond Future	1,054.7800	1.0548	895.5000	0.8955	(15.101)	0	0	0
2018/08/30	2044	07/02/2019	9.17	Put	Bond Future	7,652.0700	7.6521	8,187.8600	8.1879	7.002	0	0	0
2018/08/30	2044	07/02/2019	9.18	Call	Bond Future	1,077.8500	1.0778	916.0200	0.9160	(15.014)	0	0	0
2018/08/30	2044	07/02/2019	9.16	Call	Bond Future	1,031.8400	1.0318	875.1200	0.8751	(15.188)	0	0	0
2018/08/30	2044	07/02/2019	9.16	Put	Bond Future	7,723.3400	7.7233	8,261.6900	8.2617	6.970	0	0	0
2018/08/30	2044	02/05/2019	9.90	Call	Bond Future	4,000.1300	4.0001	3,647.6800	3.6477	(8.811)	0	0	0
2018/08/30	2044	02/05/2019			Bond Future	9.9793	91.0828	10.0655	90.3759	0.863	0.0000	0.0000	0
2018/08/30	2044	02/05/2019	9.90	Put	Bond Future	4,659.5500	4.6595	5,013.9900	5.0140	7.607	0	0	0
2018/08/30	2044	02/05/2019	9.91	Call	Bond Future	4,041.6300	4.0416	3,686.9700	3.6870	(8.775)	0	0	0
2018/08/30	2044	02/05/2019	9.92	Put	Bond Future	4,575.4400	4.5754	4,925.4600	4.9255	7.650	0	0	0
2018/08/30	2044	02/05/2019	9.91	Put	Bond Future	4,617.4800	4.6175	4,969.7100	4.9697	7.628	0	0	0
2018/08/30	2044	02/05/2019	9.92	Call	Bond Future	4,083.0200	4.0830	3,726.1500	3.7262	(8.740)	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
2018/08/30	2046	01/11/2018			Bond Future	116.2155	116.2155	116.4413	116.4413	0.194	0.0000	0.0000	12,067
2018/08/30	2046	07/02/2019			Bond Future	118.4821	118.4821	118.7116	118.7116	0.194	0.0000	0.0000	0
2018/08/30	2046	02/05/2019			Bond Future	118.7864	118.7864	119.0196	119.0196	0.196	0.0000	0.0000	0
2018/08/30	2050	01/11/2018			Bond Future	122.2824	122.2824	122.2839	122.2839	0.001	0.0000	0.0000	9,987
2018/08/30	2050	07/02/2019			Bond Future	122.8961	122.8961	122.8971	122.8971	0.001	0.0000	0.0000	0
2018/08/30	2050	02/05/2019			Bond Future	124.9597	124.9597	124.9608	124.9608	0.001	0.0000	0.0000	0
2018/08/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	AL37	01/11/2018			Index Future	591.7850	591.7850	589.9450	589.9450	(0.311)	0.0000	0.0000	0
2018/08/30	AL37	07/02/2019			Index Future	603.2090	603.2090	601.3300	601.3300	(0.312)	0.0000	0.0000	0
2018/08/30	AL37	02/05/2019			Index Future	613.2310	613.2310	611.3200	611.3200	(0.312)	0.0000	0.0000	0
2018/08/30	AL7T	01/11/2018			Index Future	687.0260	687.0260	683.5950	683.5950	(0.499)	0.0000	0.0000	0
2018/08/30	AL7T	07/02/2019			Index Future	700.2890	700.2890	696.7870	696.7870	(0.500)	0.0000	0.0000	0
2018/08/30	AL7T	02/05/2019			Index Future	711.9240	711.9240	708.3630	708.3630	(0.500)	0.0000	0.0000	0
2018/08/30	ALBI	01/11/2018			Index Future	623.4290	623.4290	619.8000	619.8000	(0.582)	0.0000	0.0000	863
2018/08/30	ALBI	07/02/2019			Index Future	635.4640	635.4640	631.7620	631.7620	(0.583)	0.0000	0.0000	0
2018/08/30	ALBI	02/05/2019			Index Future	646.0220	646.0220	642.2570	642.2570	(0.583)	0.0000	0.0000	0
2018/08/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C048	28/02/2048			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
2018/08/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/30	ES33	01/11/2018			Bond Future	10.9975	75.7366	11.0781	75.2667	0.734	0.0000	0.0000	9,466

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
2018/08/30	ES33	07/02/2019			Bond Future	11.1298		77.1985	11.2138	76.7192	0.754	0.0000	0.0000	0
2018/08/30	ES33	02/05/2019			Bond Future	11.2430		74.6914	11.3298	74.2039	0.772	0.0000	0.0000	0
2018/08/30	ES42	01/11/2018			Bond Future	11.1997		78.0366	11.2753	77.5353	0.675	0.0000	0.0000	7,957
2018/08/30	ES42	07/02/2019			Bond Future	11.3235		79.5428	11.4021	79.0314	0.694	0.0000	0.0000	0
2018/08/30	ES42	02/05/2019			Bond Future	11.4345		76.6040	11.5159	76.0838	0.712	0.0000	0.0000	0
2018/08/30	GOVI	01/11/2018	653.50	Put	GOVI	350,780.0000		35.0780	389,020.0000	38.9020	10.901	0	0	0
2018/08/30	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	01/11/2018			GOVI	618.4220		618.4220	614.5980	614.5980	(0.618)	0.0000	0.0000	465
2018/08/30	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	01/11/2018	653.49	Put	GOVI	350,680.0000		35.0680	388,920.0000	38.8920	10.905	0	0	0
2018/08/30	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	01/11/2018	653.51	Put	GOVI	350,880.0000		35.0880	389,120.0000	38.9120	10.898	0	0	0
2018/08/30	GOVI	07/02/2019	666.53	Put	GOVI	361,700.0000		36.1700	400,710.0000	40.0710	10.785	0	0	0
2018/08/30	GOVI	07/02/2019			GOVI	630.3600		630.3600	626.4590	626.4590	(0.619)	0.0000	0.0000	0
2018/08/30	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	07/02/2019	666.52	Put	GOVI	361,600.0000		36.1600	400,610.0000	40.0610	10.788	0	0	0
2018/08/30	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	07/02/2019	666.51	Put	GOVI	361,500.0000		36.1500	400,510.0000	40.0510	10.791	0	0	0
2018/08/30	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	02/05/2019	647.88	Put	GOVI	70,460.0000		7.0460	110,140.0000	11.0140	56.316	0	0	0
2018/08/30	GOVI	02/05/2019	647.86	Put	GOVI	70,260.0000		7.0260	109,940.0000	10.9940	56.476	0	0	0
2018/08/30	GOVI	02/05/2019			GOVI	640.8340		640.8340	636.8660	636.8660	(0.619)	0.0000	0.0000	0
2018/08/30	GOVI	02/05/2019	647.87	Put	GOVI	70,360.0000		7.0360	110,040.0000	11.0040	56.396	0	0	0
2018/08/30	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/30	IGOV	01/11/2018			Index Future	253.0410		253.0410	253.1010	253.1010	0.024	0.0000	0.0000	746
2018/08/30	IGOV	07/02/2019			Index Future	257.9760		257.9760	258.0360	258.0360	0.023	0.0000	0.0000	0
2018/08/30	IGOV	02/05/2019			Index Future	262.3090		262.3090	262.3700	262.3700	0.023	0.0000	0.0000	0
2018/08/30	IS01	20/09/2018			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/30	IS01	20/12/2018			Interest Rate Swap	102.2600		102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/08/30	IS01	22/03/2019			Interest Rate Swap	99.6200		99.6200	99.6400	99.6400	0.020	0.0000	0.0000	0
2018/08/30	IS01	20/06/2019			Interest Rate Swap	102.1100		102.1100	102.1400	102.1400	0.029	0.0000	0.0000	0
2018/08/30	IS01	19/09/2019			Interest Rate Swap	100.0900		100.0900	100.1300	100.1300	0.040	0.0000	0.0000	0
2018/08/30	IS02	21/09/2018			Interest Rate Swap	98.5200		98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/30	IS02	21/12/2018			Interest Rate Swap	98.9200		98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/08/30	IS02	15/03/2019			Interest Rate Swap	99.3600		99.3600	99.3700	99.3700	0.010	0.0000	0.0000	0
2018/08/30	IS02	21/06/2019			Interest Rate Swap	99.8500		99.8500	99.8800	99.8800	0.030	0.0000	0.0000	0
2018/08/30	IS02	20/09/2019			Interest Rate Swap	102.0900		102.0900	102.1300	102.1300	0.039	0.0000	0.0000	0
2018/08/30	IS02	20/12/2019			Interest Rate Swap	103.1400		103.1400	103.2000	103.2000	0.058	0.0000	0.0000	0
2018/08/30	IS02	23/03/2020			Interest Rate Swap	99.2900		99.2900	99.3700	99.3700	0.081	0.0000	0.0000	0

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2018/08/30	IS02	22/06/2020			Interest Rate Swap	102.9900	102.9900	103.0800	103.0800	0.087	0.0000	0.0000	0
2018/08/30	IS02	21/09/2020			Interest Rate Swap	100.1900	100.1900	100.2400	100.2400	0.050	0.0000	0.0000	0
2018/08/30	IS05	17/12/2020			Interest Rate Swap	97.1200	97.1200	97.1900	97.1900	0.072	0.0000	0.0000	0
2018/08/30	IS05	16/03/2021			Interest Rate Swap	96.4000	96.4000	96.5000	96.5000	0.104	0.0000	0.0000	0
2018/08/30	IS05	15/06/2021			Interest Rate Swap	95.6300	95.6300	95.7800	95.7800	0.157	0.0000	0.0000	0
2018/08/30	IS05	21/09/2021			Interest Rate Swap	95.8700	95.8700	96.0600	96.0600	0.198	0.0000	0.0000	0
2018/08/30	IS05	21/12/2021			Interest Rate Swap	98.1100	98.1100	98.3300	98.3300	0.224	0.0000	0.0000	51
2018/08/30	IS05	15/03/2022			Interest Rate Swap	98.3000	98.3000	98.5300	98.5300	0.234	0.0000	0.0000	0
2018/08/30	IS05	21/06/2022			Interest Rate Swap	99.5600	99.5600	99.8100	99.8100	0.251	0.0000	0.0000	0
2018/08/30	IS05	20/09/2022			Interest Rate Swap	103.5200	103.5200	103.7900	103.7900	0.261	0.0000	0.0000	0
2018/08/30	IS05	20/12/2022			Interest Rate Swap	104.8300	104.8300	105.1000	105.1000	0.258	0.0000	0.0000	0
2018/08/30	IS05	22/03/2023			Interest Rate Swap	98.3100	98.3100	98.5900	98.5900	0.285	0.0000	0.0000	0
2018/08/30	IS05	20/06/2023			Interest Rate Swap	104.3700	104.3700	104.6500	104.6500	0.268	0.0000	0.0000	0
2018/08/30	IS05	19/09/2023			Interest Rate Swap	99.9500	99.9500	100.2400	100.2400	0.290	0.0000	0.0000	0
2018/08/30	IS10	17/12/2025			Interest Rate Swap	97.0400	97.0400	97.3900	97.3900	0.361	0.0000	0.0000	0
2018/08/30	IS10	16/03/2026			Interest Rate Swap	94.1100	94.1100	94.4800	94.4800	0.393	0.0000	0.0000	0
2018/08/30	IS10	15/06/2026			Interest Rate Swap	92.8900	92.8900	93.2900	93.2900	0.431	0.0000	0.0000	0
2018/08/30	IS10	21/09/2026			Interest Rate Swap	95.0700	95.0700	95.4800	95.4800	0.431	0.0000	0.0000	0
2018/08/30	IS10	21/12/2026			Interest Rate Swap	98.8300	98.8300	99.2500	99.2500	0.425	0.0000	0.0000	0
2018/08/30	IS10	15/03/2027			Interest Rate Swap	97.4200	97.4200	97.8600	97.8600	0.452	0.0000	0.0000	0
2018/08/30	IS10	21/06/2027			Interest Rate Swap	99.4900	99.4900	99.9300	99.9300	0.442	0.0000	0.0000	0
2018/08/30	IS10	20/09/2027			Interest Rate Swap	104.9000	104.9000	105.3400	105.3400	0.419	0.0000	0.0000	0
2018/08/30	IS10	20/12/2027			Interest Rate Swap	105.2700	105.2700	105.7200	105.7200	0.427	0.0000	0.0000	0
2018/08/30	IS10	22/03/2028			Interest Rate Swap	98.8900	98.8900	99.3500	99.3500	0.465	0.0000	0.0000	0
2018/08/30	IS10	20/06/2028			Interest Rate Swap	106.0000	106.0000	106.4500	106.4500	0.425	0.0000	0.0000	0
2018/08/30	IS10	19/09/2028			Interest Rate Swap	99.6700	99.6700	100.1400	100.1400	0.472	0.0000	0.0000	0
2018/08/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/30	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/30	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/30	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/30	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/30	R023	01/11/2018	10.58	Call	Bond Future	7,232.2200	7.2322	6,923.9700	6.9240	(4.262)	0	0	0
2018/08/30	R023	01/11/2018	10.57	Put	Bond Future	0.2100	0.0002	0.3300	0.0003	57.143	0	0	0
2018/08/30	R023	01/11/2018			Bond Future	8.4185	99.0383	8.5066	98.7299	1.047	0.0000	0.0000	38,272
2018/08/30	R023	01/11/2018	10.59	Call	Bond Future	7,264.1100	7.2641	6,955.8500	6.9559	(4.244)	0	0	0
2018/08/30	R023	01/11/2018	10.59	Put	Bond Future	0.1900	0.0002	0.2900	0.0003	52.632	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
2018/08/30	R023	01/11/2018	10.58	Put	Bond Future	0.2000	0.0002	0.3100	0.0003	55.000	0	0	0
2018/08/30	R023	01/11/2018	10.57	Call	Bond Future	7,200.3200	7.2003	6,892.0800	6.8921	(4.281)	0	0	0
2018/08/30	R023	07/02/2019	10.59	Call	Bond Future	6,625.1000	6.6251	6,320.7100	6.3207	(4.594)	0	0	0
2018/08/30	R023	07/02/2019			Bond Future	8.5162	100.9501	8.6115	100.6352	1.120	0.0000	0.0000	0
2018/08/30	R023	07/02/2019	10.57	Call	Bond Future	6,566.5500	6.5665	6,262.5800	6.2626	(4.629)	0	0	0
2018/08/30	R023	07/02/2019	10.57	Put	Bond Future	51.4800	0.0515	62.3700	0.0624	21.154	0	0	0
2018/08/30	R023	07/02/2019	10.59	Put	Bond Future	49.2600	0.0493	59.7300	0.0597	21.255	0	0	0
2018/08/30	R023	07/02/2019	10.58	Call	Bond Future	6,595.8200	6.5958	6,291.6400	6.2916	(4.612)	0	0	0
2018/08/30	R023	07/02/2019	10.58	Put	Bond Future	50.3600	0.0504	61.0400	0.0610	21.207	0	0	0
2018/08/30	R023	02/05/2019	8.45	Call	Bond Future	1,167.9600	1.1680	1,025.8600	1.0259	(12.167)	0	0	0
2018/08/30	R023	02/05/2019	8.44	Put	Bond Future	1,653.2300	1.6532	1,832.6200	1.8326	10.851	0	0	0
2018/08/30	R023	02/05/2019			Bond Future	8.5993	98.6997	8.7014	98.3794	1.187	0.0000	0.0000	0
2018/08/30	R023	02/05/2019	8.46	Call	Bond Future	1,185.1200	1.1851	1,041.8100	1.0418	(12.092)	0	0	0
2018/08/30	R023	02/05/2019	8.46	Put	Bond Future	1,624.1900	1.6242	1,801.1600	1.8012	10.896	0	0	0
2018/08/30	R023	02/05/2019	8.45	Put	Bond Future	1,638.6500	1.6387	1,816.8300	1.8168	10.874	0	0	0
2018/08/30	R023	02/05/2019	8.44	Call	Bond Future	1,150.9200	1.1509	1,010.0300	1.0100	(12.242)	0	0	0
2018/08/30	R035	01/11/2018	8.93	Call	Bond Future	137.2500	0.1372	92.8000	0.0928	(32.386)	0	0	0
2018/08/30	R035	01/11/2018	8.92	Put	Bond Future	6,380.9200	6.3809	6,959.7700	6.9598	9.072	0	0	0
2018/08/30	R035	01/11/2018			Bond Future	9.6921	94.9873	9.7731	94.3657	0.836	0.0000	0.0000	72,582
2018/08/30	R035	01/11/2018	8.94	Call	Bond Future	143.6300	0.1436	97.4200	0.0974	(32.173)	0	0	0
2018/08/30	R035	01/11/2018	8.94	Put	Bond Future	6,223.8600	6.2239	6,799.2500	6.7992	9.245	0	0	0
2018/08/30	R035	01/11/2018	8.93	Put	Bond Future	6,302.2200	6.3022	6,879.3700	6.8794	9.158	0	0	0
2018/08/30	R035	01/11/2018	8.92	Call	Bond Future	131.1100	0.1311	88.3600	0.0884	(32.606)	0	0	0
2018/08/30	R035	07/02/2019	8.98	Call	Bond Future	889.5100	0.8895	753.6600	0.7537	(15.272)	0	0	0
2018/08/30	R035	07/02/2019			Bond Future	9.7750	96.8208	9.8590	96.1868	0.860	0.0000	0.0000	298
2018/08/30	R035	07/02/2019	8.96	Call	Bond Future	851.2500	0.8513	719.7800	0.7198	(15.444)	0	0	0
2018/08/30	R035	07/02/2019	8.96	Put	Bond Future	7,351.5700	7.3516	7,854.1300	7.8541	6.836	0	0	0
2018/08/30	R035	07/02/2019	8.98	Put	Bond Future	7,222.3800	7.2224	7,720.5600	7.7206	6.898	0	0	0
2018/08/30	R035	07/02/2019	8.97	Call	Bond Future	870.1500	0.8702	736.5000	0.7365	(15.359)	0	0	0
2018/08/30	R035	07/02/2019	8.97	Put	Bond Future	7,286.6900	7.2867	7,787.0700	7.7871	6.867	0	0	0
2018/08/30	R035	02/05/2019	9.74	Put	Bond Future	4,256.9000	4.2569	4,587.6400	4.5876	7.770	0	0	0
2018/08/30	R035	02/05/2019			Bond Future	9.8431	93.9317	9.9297	93.2869	0.880	0.0000	0.0000	0
2018/08/30	R035	02/05/2019	9.74	Call	Bond Future	3,480.5400	3.4805	3,166.4900	3.1665	(9.023)	0	0	0
2018/08/30	R035	02/05/2019	9.75	Call	Bond Future	3,517.9400	3.5179	3,201.8400	3.2018	(8.985)	0	0	0
2018/08/30	R035	02/05/2019	9.75	Put	Bond Future	4,218.5800	4.2186	4,547.2700	4.5473	7.791	0	0	0
2018/08/30	R035	02/05/2019	9.73	Call	Bond Future	3,443.3300	3.4433	3,131.3400	3.1313	(9.061)	0	0	0
2018/08/30	R035	02/05/2019	9.73	Put	Bond Future	4,295.5000	4.2955	4,628.3000	4.6283	7.748	0	0	0
2018/08/30	R186	01/11/2018	8.54	Put	Bond Future	3,085.5000	3.0855	3,501.0400	3.5010	13.468	0	0	0
2018/08/30	R186	01/11/2018	8.90	Call	Bond Future	1,122.0500	1.1220	895.2700	0.8953	(20.211)	0	0	0
2018/08/30	R186	01/11/2018	9.14	Call	Bond Future	1,901.1300	1.9011	1,587.7600	1.5878	(16.483)	0	0	0
2018/08/30	R186	01/11/2018	7.96	Put	Bond Future	6,401.8200	6.4018	6,910.1100	6.9101	7.940	0	0	0
2018/08/30	R186	01/11/2018			Bond Future	8.9838	112.5487	9.0707	112.0294	0.967	0.0000	0.0000	65,306
2018/08/30	R186	01/11/2018	8.53	Call	Bond Future	366.6000	0.3666	265.7700	0.2658	(27.504)	0	0	0
2018/08/30	R186	01/11/2018	8.53	Put	Bond Future	3,133.8000	3.1338	3,552.2500	3.5523	13.353	0	0	0
2018/08/30	R186	01/11/2018	8.46	Put	Bond Future	3,483.3600	3.4834	3,920.8000	3.9208	12.558	0	0	0
2018/08/30	R186	01/11/2018	8.46	Call	Bond Future	281.1500	0.2811	199.3100	0.1993	(29.109)	0	0	5,000

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2018/08/30	R186	01/11/2018	8.54	Call	Bond Future	380.2600	0.3803	276.5200	0.2765	(27.281)	0	0	0
2018/08/30	R186	01/11/2018	8.90	Put	Bond Future	1,626.3200	1.6263	1,918.8200	1.9188	17.985	0	0	2,500
2018/08/30	R186	01/11/2018	9.14	Put	Bond Future	969.6600	0.9697	1,175.5700	1.1756	21.235	0	0	5,000
2018/08/30	R186	01/11/2018	7.96	Call	Bond Future	27.1000	0.0271	16.1100	0.0161	(40.554)	0	0	5,000
2018/08/30	R186	01/11/2018	8.52	Call	Bond Future	353.4300	0.3534	255.4300	0.2554	(27.728)	0	0	0
2018/08/30	R186	01/11/2018	8.52	Put	Bond Future	3,182.6400	3.1826	3,603.9200	3.6039	13.237	0	0	0
2018/08/30	R186	07/02/2019	8.20	Call	Bond Future	437.5600	0.4376	353.2600	0.3533	(19.266)	0	0	0
2018/08/30	R186	07/02/2019	8.21	Put	Bond Future	5,604.3400	5.6043	6,048.5000	6.0485	7.925	0	0	0
2018/08/30	R186	07/02/2019			Bond Future	9.0700	109.4164	9.1613	108.8864	1.008	0.0000	0.0000	719
2018/08/30	R186	07/02/2019	8.20	Put	Bond Future	5,656.5800	5.6566	6,102.2400	6.1022	7.879	0	0	0
2018/08/30	R186	07/02/2019	8.30	Put	Bond Future	5,152.9100	5.1529	5,581.9300	5.5819	8.326	0	0	0
2018/08/30	R186	07/02/2019	8.21	Call	Bond Future	447.1500	0.4472	361.3500	0.3613	(19.188)	0	0	0
2018/08/30	R186	07/02/2019	8.22	Call	Bond Future	456.8900	0.4569	369.5800	0.3696	(19.110)	0	0	0
2018/08/30	R186	07/02/2019	8.22	Put	Bond Future	5,552.2900	5.5523	5,994.9400	5.9949	7.972	0	0	0
2018/08/30	R186	07/02/2019	8.30	Call	Bond Future	550.2700	0.5503	449.3300	0.4493	(18.344)	0	0	210
2018/08/30	R186	02/05/2019	9.01	Put	Bond Future	3,152.8300	3.1528	3,443.2800	3.4433	9.212	0	0	0
2018/08/30	R186	02/05/2019	9.02	Call	Bond Future	2,394.0700	2.3941	2,143.7100	2.1437	(10.458)	0	0	0
2018/08/30	R186	02/05/2019			Bond Future	9.1485	111.2337	9.2440	110.6947	1.044	0.0000	0.0000	0
2018/08/30	R186	02/05/2019	9.03	Call	Bond Future	2,422.8700	2.4229	2,170.6800	2.1707	(10.409)	0	0	0
2018/08/30	R186	02/05/2019	9.03	Put	Bond Future	3,096.0400	3.0960	3,382.8400	3.3828	9.263	0	0	0
2018/08/30	R186	02/05/2019	9.01	Call	Bond Future	2,365.4500	2.3654	2,116.9100	2.1169	(10.507)	0	0	0
2018/08/30	R186	02/05/2019	9.02	Put	Bond Future	3,124.3300	3.1243	3,412.9600	3.4130	9.238	0	0	0
2018/08/30	R197	01/11/2018			Bond Future	301.2512	301.2512	301.1844	301.1844	(0.022)	0.0000	0.0000	2,353
2018/08/30	R197	07/02/2019			Bond Future	299.7764	299.7764	299.7068	299.7068	(0.023)	0.0000	0.0000	0
2018/08/30	R197	02/05/2019			Bond Future	304.8104	304.8104	304.7390	304.7390	(0.023)	0.0000	0.0000	0
2018/08/30	R202	01/11/2018			Bond Future	234.6045	234.6045	234.7460	234.7460	0.060	0.0000	0.0000	10,129
2018/08/30	R202	07/02/2019			Bond Future	235.2761	235.2761	235.4192	235.4192	0.061	0.0000	0.0000	0
2018/08/30	R202	02/05/2019			Bond Future	239.2270	239.2270	239.3721	239.3721	0.061	0.0000	0.0000	0
2018/08/30	R207	01/11/2018	6.76	Put	Bond Future	993.0600	0.9931	1,118.2100	1.1182	12.602	0	0	0
2018/08/30	R207	01/11/2018			Bond Future	7.6400	101.7940	7.7542	101.6667	1.495	0.0000	0.0000	19,671
2018/08/30	R207	01/11/2018	6.75	Call	Bond Future	3.8500	0.0039	1.7400	0.0017	(54.805)	0	0	0
2018/08/30	R207	01/11/2018	6.75	Put	Bond Future	1,004.2900	1.0043	1,129.4900	1.1295	12.467	0	0	0
2018/08/30	R207	01/11/2018	6.76	Call	Bond Future	3.9400	0.0039	1.7800	0.0018	(54.822)	0	0	0
2018/08/30	R207	01/11/2018	6.74	Call	Bond Future	3.6200	0.0036	1.6300	0.0016	(54.972)	0	0	0
2018/08/30	R207	01/11/2018	6.74	Put	Bond Future	1,015.3800	1.0154	1,140.7000	1.1407	12.342	0	0	0
2018/08/30	R207	07/02/2019	6.52	Call	Bond Future	2.3100	0.0023	1.0200	0.0010	(55.844)	0	0	0
2018/08/30	R207	07/02/2019	6.51	Put	Bond Future	1,093.8100	1.0938	1,222.9000	1.2229	11.802	0	0	0
2018/08/30	R207	07/02/2019			Bond Future	7.7508	100.1140	7.9003	99.9837	1.929	0.0000	0.0000	0
2018/08/30	R207	07/02/2019	6.53	Call	Bond Future	2.4300	0.0024	1.0700	0.0011	(55.967)	0	0	0
2018/08/30	R207	07/02/2019	6.53	Put	Bond Future	1,076.3000	1.0763	1,205.2700	1.2053	11.983	0	0	0
2018/08/30	R207	07/02/2019	6.52	Put	Bond Future	1,085.0500	1.0850	1,214.0900	1.2141	11.893	0	0	0
2018/08/30	R207	07/02/2019	6.51	Call	Bond Future	2.2000	0.0022	0.9600	0.0010	(56.364)	0	0	0
2018/08/30	R207	02/05/2019	7.63	Call	Bond Future	136.6800	0.1367	94.0900	0.0941	(31.160)	0	0	0
2018/08/30	R207	02/05/2019			Bond Future	7.9318	101.7769	8.1335	101.6442	2.542	0.0000	0.0000	0
2018/08/30	R207	02/05/2019	7.61	Call	Bond Future	130.7500	0.1307	89.4200	0.0894	(31.610)	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
2018/08/30	R207	02/05/2019	7.61	Put	Bond Future	343.1700	0.3432	434.5600	0.4346	26.631	0	0	0
2018/08/30	R207	02/05/2019	7.63	Put	Bond Future	335.8700	0.3359	426.0000	0.4260	26.835	0	0	0
2018/08/30	R207	02/05/2019	7.62	Call	Bond Future	133.7000	0.1337	91.7400	0.0917	(31.384)	0	0	0
2018/08/30	R207	02/05/2019	7.62	Put	Bond Future	339.5000	0.3395	430.2600	0.4303	26.733	0	0	0
2018/08/30	R208	01/11/2018	7.11	Put	Bond Future	1,772.3400	1.7723	1,981.0300	1.9810	11.775	0	0	0
2018/08/30	R208	01/11/2018			Bond Future	7.9342	98.1347	8.0358	97.9204	1.280	0.0000	0.0000	29,489
2018/08/30	R208	01/11/2018	7.11	Call	Bond Future	11.5700	0.0116	5.9600	0.0060	(48.487)	0	0	0
2018/08/30	R208	01/11/2018	7.12	Call	Bond Future	11.9200	0.0119	6.1400	0.0061	(48.490)	0	0	0
2018/08/30	R208	01/11/2018	7.10	Put	Bond Future	1,793.6300	1.7936	2,002.4800	2.0025	11.644	0	0	0
2018/08/30	R208	01/11/2018	7.12	Put	Bond Future	1,751.0900	1.7511	1,959.6100	1.9596	11.908	0	0	0
2018/08/30	R208	01/11/2018	7.10	Call	Bond Future	11.2500	0.0113	5.8000	0.0058	(48.444)	0	0	0
2018/08/30	R208	07/02/2019	7.07	Call	Bond Future	34.6900	0.0347	22.2100	0.0222	(35.976)	0	0	0
2018/08/30	R208	07/02/2019	7.08	Put	Bond Future	1,857.3900	1.8574	2,063.4800	2.0635	11.096	0	0	0
2018/08/30	R208	07/02/2019	7.06	Put	Bond Future	1,893.6600	1.8937	2,100.5400	2.1005	10.925	0	0	0
2018/08/30	R208	07/02/2019			Bond Future	8.0309	100.0290	8.1467	99.8100	1.442	0.0000	0.0000	0
2018/08/30	R208	07/02/2019	7.07	Put	Bond Future	1,875.5000	1.8755	2,081.9900	2.0820	11.010	0	0	0
2018/08/30	R208	07/02/2019	7.08	Call	Bond Future	35.9600	0.0360	23.0800	0.0231	(35.818)	0	0	0
2018/08/30	R208	07/02/2019	7.06	Call	Bond Future	33.4600	0.0335	21.3700	0.0214	(36.133)	0	0	0
2018/08/30	R208	02/05/2019	8.03	Put	Bond Future	777.3400	0.7773	900.8500	0.9008	15.889	0	0	0
2018/08/30	R208	02/05/2019	8.02	Call	Bond Future	600.9400	0.6009	502.5600	0.5026	(16.371)	0	0	0
2018/08/30	R208	02/05/2019			Bond Future	8.1282	98.2909	8.2593	98.0681	1.613	0.0000	0.0000	0
2018/08/30	R208	02/05/2019	8.03	Call	Bond Future	610.0100	0.6100	510.7200	0.5107	(16.277)	0	0	0
2018/08/30	R208	02/05/2019	8.02	Put	Bond Future	785.3300	0.7853	909.7500	0.9097	15.843	0	0	0
2018/08/30	R208	02/05/2019	8.04	Call	Bond Future	619.4500	0.6195	519.2600	0.5193	(16.174)	0	0	0
2018/08/30	R208	02/05/2019	8.04	Put	Bond Future	769.7300	0.7697	892.3400	0.8923	15.929	0	0	0
2018/08/30	R209	01/11/2018	1,016.00	Call	Bond Future	71,335.9500	71.3360	70,809.2900	70.8093	(0.738)	0	0	0
2018/08/30	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	R209	01/11/2018	9.34	Put	Bond Future	2,794.7500	2.7948	3,163.9100	3.1639	13.209	0	0	0
2018/08/30	R209	01/11/2018	9.97	Call	Bond Future	2,849.2500	2.8493	2,479.4300	2.4794	(12.980)	0	0	0
2018/08/30	R209	01/11/2018	9.98	Put	Bond Future	784.2300	0.7842	938.3000	0.9383	19.646	0	0	2,000
2018/08/30	R209	01/11/2018	8.98	Call	Bond Future	187.9900	0.1880	132.1400	0.1321	(29.709)	0	0	0
2018/08/30	R209	01/11/2018	10.00	Call	Bond Future	2,983.7600	2.9838	2,605.7200	2.6057	(12.670)	0	0	0
2018/08/30	R209	01/11/2018	9.64	Call	Bond Future	1,552.2400	1.5522	1,288.4200	1.2884	(16.996)	0	0	2,000
2018/08/30	R209	01/11/2018	9.47	Call	Bond Future	1,039.0100	1.0390	835.7700	0.8358	(19.561)	0	0	0
2018/08/30	R209	01/11/2018	9.82	Call	Bond Future	2,214.5600	2.2146	1,889.8300	1.8898	(14.663)	0	0	0
2018/08/30	R209	01/11/2018			Bond Future	9.6505	72.2238	9.7314	71.6972	0.838	0.0000	0.0000	127,813
2018/08/30	R209	01/11/2018	1,016.01	Call	Bond Future	71,335.9500	71.3360	70,809.2900	70.8093	(0.738)	0	0	0
2018/08/30	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	R209	01/11/2018	8.89	Put	Bond Future	5,371.1800	5.3712	5,857.3100	5.8573	9.051	0	0	0
2018/08/30	R209	01/11/2018	8.89	Call	Bond Future	128.5100	0.1285	87.9800	0.0880	(31.538)	0	0	2,000
2018/08/30	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/30	R209	01/11/2018	1,015.99	Call	Bond Future	71,335.9400	71.3359	70,809.2800	70.8093	(0.738)	0	0	0
2018/08/30	R209	01/11/2018	9.34	Call	Bond Future	719.5700	0.7196	562.0700	0.5621	(21.888)	0	0	0
2018/08/30	R209	01/11/2018	9.97	Put	Bond Future	802.3100	0.8023	959.1500	0.9592	19.549	0	0	0
2018/08/30	R209	01/11/2018	9.98	Call	Bond Future	2,893.8300	2.8938	2,521.2400	2.5212	(12.875)	0	0	0
2018/08/30	R209	01/11/2018	8.98	Put	Bond Future	4,781.5100	4.7815	5,252.3200	5.2523	9.846	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
2018/08/30	R209	01/11/2018	10.00	Put	Bond Future	749.1100	0.7491	897.7300	0.8977	19.840	0	0	5,850
2018/08/30	R209	01/11/2018	9.64	Put	Bond Future	1,620.8100	1.6208	1,883.6500	1.8837	16.217	0	0	0
2018/08/30	R209	01/11/2018	9.47	Put	Bond Future	2,234.6500	2.2347	2,558.0700	2.5581	14.473	0	0	760
2018/08/30	R209	01/11/2018	9.82	Put	Bond Future	1,117.5900	1.1176	1,319.5200	1.3195	18.068	0	0	760
2018/08/30	R209	01/11/2018	9.49	Call	Bond Future	1,094.5900	1.0946	884.1600	0.8842	(19.225)	0	0	0
2018/08/30	R209	01/11/2018	9.94	Call	Bond Future	2,717.0000	2.7170	2,355.6900	2.3557	(13.298)	0	0	0
2018/08/30	R209	01/11/2018	9.94	Put	Bond Future	858.5300	0.8585	1,023.8800	1.0239	19.260	0	0	0
2018/08/30	R209	01/11/2018	10.57	Call	Bond Future	5,864.5100	5.8645	5,385.2000	5.3852	(8.173)	0	0	0
2018/08/30	R209	01/11/2018	10.57	Put	Bond Future	202.3400	0.2023	249.6900	0.2497	23.401	0	0	0
2018/08/30	R209	01/11/2018	9.84	Call	Bond Future	2,295.2200	2.2952	1,964.1200	1.9641	(14.426)	0	0	0
2018/08/30	R209	01/11/2018	9.84	Put	Bond Future	1,070.4800	1.0705	1,266.0400	1.2660	18.268	0	0	0
2018/08/30	R209	01/11/2018	8.99	Put	Bond Future	4,717.6400	4.7176	5,186.5400	5.1865	9.939	0	0	0
2018/08/30	R209	01/11/2018	8.99	Call	Bond Future	195.7600	0.1958	138.0000	0.1380	(29.506)	0	0	760
2018/08/30	R209	01/11/2018	9.49	Put	Bond Future	2,156.2800	2.1563	2,472.5100	2.4725	14.666	0	0	0
2018/08/30	R209	07/02/2019	8.97	Put	Bond Future	5,938.0700	5.9381	6,351.6900	6.3517	6.966	0	0	0
2018/08/30	R209	07/02/2019	10.20	Put	Bond Future	1,598.3100	1.5983	1,768.9500	1.7690	10.676	0	0	4,000
2018/08/30	R209	07/02/2019			Bond Future	9.7216	73.6180	9.8052	73.0807	0.860	0.0000	0.0000	340
2018/08/30	R209	07/02/2019	8.96	Call	Bond Future	811.5500	0.8116	689.8000	0.6898	(15.002)	0	0	0
2018/08/30	R209	07/02/2019	8.96	Put	Bond Future	5,992.2400	5.9922	6,407.7700	6.4078	6.934	0	0	0
2018/08/30	R209	07/02/2019	8.97	Call	Bond Future	828.9000	0.8289	705.2400	0.7052	(14.919)	0	0	0
2018/08/30	R209	07/02/2019	10.20	Call	Bond Future	4,592.9900	4.5930	4,226.3500	4.2263	(7.983)	0	0	0
2018/08/30	R209	07/02/2019	8.95	Call	Bond Future	794.4300	0.7944	674.5800	0.6746	(15.086)	0	0	0
2018/08/30	R209	07/02/2019	8.95	Put	Bond Future	6,046.7400	6.0467	6,464.1700	6.4642	6.903	0	0	0
2018/08/30	R209	07/02/2019	9.54	Put	Bond Future	3,379.0800	3.3791	3,674.8800	3.6749	8.754	0	0	0
2018/08/30	R209	07/02/2019	9.54	Call	Bond Future	2,191.2200	2.1912	1,949.7400	1.9497	(11.020)	0	0	4,000
2018/08/30	R209	07/02/2019	9.04	Put	Bond Future	5,567.8300	5.5678	5,967.8300	5.9678	7.184	0	0	0
2018/08/30	R209	07/02/2019	9.04	Call	Bond Future	956.5900	0.9566	819.3100	0.8193	(14.351)	0	0	4,000
2018/08/30	R209	02/05/2019	9.70	Put	Bond Future	3,654.8200	3.6548	3,929.2200	3.9292	7.508	0	0	0
2018/08/30	R209	02/05/2019			Bond Future	9.7834	71.6929	9.8694	71.1465	0.879	0.0000	0.0000	0
2018/08/30	R209	02/05/2019	9.69	Call	Bond Future	3,086.9600	3.0870	2,816.6800	2.8167	(8.756)	0	0	0
2018/08/30	R209	02/05/2019	9.69	Put	Bond Future	3,687.5500	3.6875	3,963.6600	3.9637	7.488	0	0	0
2018/08/30	R209	02/05/2019	9.70	Call	Bond Future	3,118.8700	3.1189	2,846.8800	2.8469	(8.721)	0	0	0
2018/08/30	R209	02/05/2019	9.68	Call	Bond Future	3,055.2200	3.0552	2,786.6300	2.7866	(8.791)	0	0	0
2018/08/30	R209	02/05/2019	9.68	Put	Bond Future	3,720.5400	3.7205	3,998.3400	3.9983	7.467	0	0	0
2018/08/30	R210	01/11/2018			Bond Future	184.2013	184.2013	184.2036	184.2036	0.001	0.0000	0.0000	2,414
2018/08/30	R210	07/02/2019			Bond Future	187.7940	187.7940	187.7955	187.7955	0.001	0.0000	0.0000	0
2018/08/30	R210	02/05/2019			Bond Future	188.3929	188.3929	188.3940	188.3940	0.001	0.0000	0.0000	0
2018/08/30	R212	01/11/2018			Bond Future	155.5433	155.5433	155.5437	155.5437	0.000	0.0000	0.0000	3,476
2018/08/30	R212	07/02/2019			Bond Future	156.4221	156.4221	156.4217	156.4217	0.000	0.0000	0.0000	0
2018/08/30	R212	02/05/2019			Bond Future	159.0488	159.0488	159.0481	159.0481	0.000	0.0000	0.0000	0
2018/08/30	R213	01/11/2018	8.65	Call	Bond Future	98.1300	0.0981	64.5200	0.0645	(34.250)	0	0	0
2018/08/30	R213	01/11/2018	8.64	Put	Bond Future	5,491.8200	5.4918	5,999.8000	5.9998	9.250	0	0	0
2018/08/30	R213	01/11/2018			Bond Future	9.4611	83.5968	9.5473	83.0565	0.911	0.0000	0.0000	32,893
2018/08/30	R213	01/11/2018	8.66	Call	Bond Future	102.6300	0.1026	67.7000	0.0677	(34.035)	0	0	0
2018/08/30	R213	01/11/2018	8.66	Put	Bond Future	5,363.5800	5.3636	5,868.9500	5.8689	9.422	0	0	0

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2018/08/30	R213	01/11/2018	8.65	Put	Bond Future	5,427.5800	5.4276	5,934.2700	5.9343	9.335	0	0	0
2018/08/30	R213	01/11/2018	8.64	Call	Bond Future	93.8000	0.0938	61.4800	0.0615	(34.456)	0	0	0
2018/08/30	R213	07/02/2019	8.68	Call	Bond Future	598.4400	0.5984	496.0600	0.4961	(17.108)	0	0	0
2018/08/30	R213	07/02/2019			Bond Future	9.5424	85.2105	9.6319	84.6593	0.938	0.0000	0.0000	112
2018/08/30	R213	07/02/2019	8.68	Put	Bond Future	6,173.3600	6.1734	6,622.1200	6.6221	7.269	0	0	0
2018/08/30	R213	07/02/2019	8.69	Call	Bond Future	612.3000	0.6123	508.1200	0.5081	(17.015)	0	0	0
2018/08/30	R213	07/02/2019	8.70	Put	Bond Future	6,066.4800	6.0665	6,511.6200	6.5116	7.338	0	0	0
2018/08/30	R213	07/02/2019	8.69	Put	Bond Future	6,119.7000	6.1197	6,566.6600	6.5667	7.304	0	0	0
2018/08/30	R213	07/02/2019	8.70	Call	Bond Future	626.5300	0.6265	520.5300	0.5205	(16.919)	0	0	0
2018/08/30	R213	02/05/2019	9.49	Call	Bond Future	2,753.4200	2.7534	2,485.6000	2.4856	(9.727)	0	0	0
2018/08/30	R213	02/05/2019	9.48	Put	Bond Future	3,515.8400	3.5158	3,810.3400	3.8103	8.376	0	0	0
2018/08/30	R213	02/05/2019			Bond Future	9.6093	83.0787	9.7018	82.5182	0.962	0.0000	0.0000	0
2018/08/30	R213	02/05/2019	9.50	Call	Bond Future	2,784.4200	2.7844	2,514.7800	2.5148	(9.684)	0	0	0
2018/08/30	R213	02/05/2019	9.50	Put	Bond Future	3,454.0900	3.4541	3,744.9600	3.7450	8.421	0	0	0
2018/08/30	R213	02/05/2019	9.49	Put	Bond Future	3,484.7100	3.4847	3,777.4000	3.7774	8.399	0	0	0
2018/08/30	R213	02/05/2019	9.48	Call	Bond Future	2,722.8600	2.7229	2,456.8500	2.4569	(9.770)	0	0	0
2018/08/30	R214	01/11/2018	8.99	Put	Bond Future	5,974.5600	5.9746	6,454.1800	6.4542	8.028	0	0	0
2018/08/30	R214	01/11/2018	8.98	Call	Bond Future	106.5800	0.1066	73.7100	0.0737	(30.841)	0	0	0
2018/08/30	R214	01/11/2018			Bond Future	9.7963	71.5184	9.8721	71.0046	0.774	0.0000	0.0000	28,493
2018/08/30	R214	01/11/2018	8.99	Call	Bond Future	111.6400	0.1116	77.4400	0.0774	(30.634)	0	0	0
2018/08/30	R214	01/11/2018	8.98	Put	Bond Future	6,047.0100	6.0470	6,527.9600	6.5280	7.954	0	0	0
2018/08/30	R214	01/11/2018	9.00	Call	Bond Future	116.8500	0.1169	81.2900	0.0813	(30.432)	0	0	0
2018/08/30	R214	01/11/2018	9.00	Put	Bond Future	5,902.3700	5.9024	6,380.6300	6.3806	8.103	0	0	0
2018/08/30	R214	07/02/2019	9.05	Put	Bond Future	6,628.8500	6.6288	7,044.2400	7.0442	6.266	0	0	0
2018/08/30	R214	07/02/2019			Bond Future	9.8695	72.8990	9.9478	72.3749	0.793	0.0000	0.0000	0
2018/08/30	R214	07/02/2019	9.04	Call	Bond Future	726.9900	0.7270	620.0800	0.6201	(14.706)	0	0	0
2018/08/30	R214	07/02/2019	9.04	Put	Bond Future	6,688.7600	6.6888	7,105.9700	7.1060	6.237	0	0	0
2018/08/30	R214	07/02/2019	9.05	Call	Bond Future	743.6800	0.7437	634.9500	0.6349	(14.621)	0	0	0
2018/08/30	R214	07/02/2019	9.03	Call	Bond Future	710.6900	0.7107	605.5700	0.6056	(14.791)	0	0	0
2018/08/30	R214	07/02/2019	9.03	Put	Bond Future	6,749.1800	6.7492	7,168.1800	7.1682	6.208	0	0	0
2018/08/30	R214	02/05/2019	9.87	Call	Bond Future	3,343.5900	3.3436	3,072.6200	3.0726	(8.104)	0	0	0
2018/08/30	R214	02/05/2019	9.85	Call	Bond Future	3,276.8100	3.2768	3,009.1300	3.0091	(8.169)	0	0	0
2018/08/30	R214	02/05/2019			Bond Future	9.9293	70.8160	10.0097	70.2831	0.810	0.0000	0.0000	0
2018/08/30	R214	02/05/2019	9.85	Put	Bond Future	3,808.5300	3.8085	4,073.7900	4.0738	6.965	0	0	0
2018/08/30	R214	02/05/2019	9.87	Put	Bond Future	3,740.5800	3.7406	4,002.5500	4.0025	7.003	0	0	0
2018/08/30	R214	02/05/2019	9.86	Call	Bond Future	3,310.1200	3.3101	3,040.8000	3.0408	(8.136)	0	0	0
2018/08/30	R214	02/05/2019	9.86	Put	Bond Future	3,774.4200	3.7744	4,038.0400	4.0380	6.984	0	0	0
2018/08/30	R248	01/11/2018	9.03	Call	Bond Future	124.8200	0.1248	82.9200	0.0829	(33.568)	0	0	0
2018/08/30	R248	01/11/2018			Bond Future	9.8217	91.3396	9.9027	90.6394	0.824	0.0000	0.0000	97,089
2018/08/30	R248	01/11/2018	9.01	Call	Bond Future	113.0500	0.1130	74.5800	0.0746	(34.029)	0	0	0
2018/08/30	R248	01/11/2018	9.01	Put	Bond Future	7,702.7000	7.7027	8,364.4400	8.3644	8.591	0	0	0
2018/08/30	R248	01/11/2018	9.03	Put	Bond Future	7,514.2600	7.5143	8,172.5700	8.1726	8.761	0	0	0
2018/08/30	R248	01/11/2018	9.02	Call	Bond Future	118.7900	0.1188	78.6400	0.0786	(33.799)	0	0	0
2018/08/30	R248	01/11/2018	9.02	Put	Bond Future	7,608.2500	7.6083	8,268.3100	8.2683	8.676	0	0	0
2018/08/30	R248	07/02/2019	9.06	Put	Bond Future	8,577.2000	8.5772	9,153.2600	9.1533	6.716	0	0	0
2018/08/30	R248	07/02/2019			Bond Future	9.8956	93.1028	9.9794	92.3886	0.846	0.0000	0.0000	0

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2018/08/30	R248	07/02/2019	9.06	Call	Bond Future	860.2600	0.8603	722.1700	0.7222	(16.052)	0	0	0
2018/08/30	R248	07/02/2019	9.05	Put	Bond Future	8,656.1000	8.6561	9,234.6400	9.2346	6.684	0	0	0
2018/08/30	R248	07/02/2019	9.07	Call	Bond Future	880.9700	0.8810	740.3800	0.7404	(15.959)	0	0	0
2018/08/30	R248	07/02/2019	9.07	Put	Bond Future	8,498.7900	8.4988	9,072.3500	9.0724	6.749	0	0	0
2018/08/30	R248	07/02/2019	9.05	Call	Bond Future	839.8700	0.8399	704.2600	0.7043	(16.147)	0	0	0
2018/08/30	R248	02/05/2019	9.90	Put	Bond Future	4,672.4500	4.6725	5,030.8600	5.0309	7.671	0	0	0
2018/08/30	R248	02/05/2019			Bond Future	9.9561	90.2152	10.0422	89.4890	0.865	0.0000	0.0000	0
2018/08/30	R248	02/05/2019	9.90	Call	Bond Future	4,194.0500	4.1940	3,826.2000	3.8262	(8.771)	0	0	0
2018/08/30	R248	02/05/2019	9.91	Call	Bond Future	4,237.0100	4.2370	3,866.8900	3.8669	(8.735)	0	0	0
2018/08/30	R248	02/05/2019	9.89	Put	Bond Future	4,715.5200	4.7155	5,076.2100	5.0762	7.649	0	0	0
2018/08/30	R248	02/05/2019	9.91	Put	Bond Future	4,629.7300	4.6297	4,985.8700	4.9859	7.692	0	0	0
2018/08/30	R248	02/05/2019	9.89	Call	Bond Future	4,151.2900	4.1513	3,785.7200	3.7857	(8.806)	0	0	0

Total **892595**