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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/09/2018 TO 05/09/2018

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
2018/09/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	2025	01/11/2018			Bond Future	132.4298	132.4298	132.0420	132.0420	(0.293)	0.0000	0.0000	365
2018/09/05	2025	07/02/2019			Bond Future	133.5964	133.5964	133.2018	133.2018	(0.295)	0.0000	0.0000	0
2018/09/05	2025	02/05/2019			Bond Future	135.8399	135.8399	135.4391	135.4391	(0.295)	0.0000	0.0000	0
2018/09/05	2029	01/11/2018			Bond Future	99.8667	99.8667	99.8701	99.8701	0.003	0.0000	0.0000	2,210
2018/09/05	2029	07/02/2019			Bond Future	101.8129	101.8129	101.8171	101.8171	0.004	0.0000	0.0000	0
2018/09/05	2029	02/05/2019			Bond Future	102.4503	102.4503	102.4548	102.4548	0.004	0.0000	0.0000	0
2018/09/05	2030	01/11/2018	8.60	Call	Bond Future	26.9100	0.0269	20.7500	0.0208	(22.891)	0	0	0
2018/09/05	2030	01/11/2018	8.58	Put	Bond Future	7,148.0700	7.1481	7,125.8200	7.1258	(0.311)	0	0	0
2018/09/05	2030	01/11/2018			Bond Future	9.6634	90.8564	9.6607	90.8731	(0.028)	0.0000	0.0000	54,440
2018/09/05	2030	01/11/2018	8.60	Put	Bond Future	7,012.5000	7.0125	6,989.6700	6.9897	(0.326)	0	0	0
2018/09/05	2030	01/11/2018	8.58	Call	Bond Future	24.1300	0.0241	18.5500	0.0186	(23.125)	0	0	0
2018/09/05	2030	01/11/2018	8.59	Put	Bond Future	7,080.2200	7.0802	7,057.6800	7.0577	(0.318)	0	0	0
2018/09/05	2030	01/11/2018	8.59	Call	Bond Future	25.4900	0.0255	19.6200	0.0196	(23.029)	0	0	0
2018/09/05	2030	07/02/2019	8.62	Call	Bond Future	286.7300	0.2867	272.6800	0.2727	(4.900)	0	0	0
2018/09/05	2030	07/02/2019			Bond Future	9.7550	88.5989	9.7521	88.6165	(0.030)	0.0000	0.0000	167
2018/09/05	2030	07/02/2019	8.62	Put	Bond Future	7,605.8100	7.6058	7,574.1500	7.5741	(0.416)	0	0	0
2018/09/05	2030	07/02/2019	8.63	Call	Bond Future	295.0100	0.2950	279.2300	0.2792	(5.349)	0	0	0
2018/09/05	2030	07/02/2019	8.90	Call	Bond Future	586.2700	0.5863	541.5600	0.5416	(7.626)	0	0	1,920
2018/09/05	2030	07/02/2019	8.64	Call	Bond Future	303.3500	0.3034	285.9000	0.2859	(5.752)	0	0	0
2018/09/05	2030	07/02/2019	8.64	Put	Bond Future	7,486.5600	7.4866	7,451.5000	7.4515	(0.468)	0	0	0
2018/09/05	2030	07/02/2019	9.40	Put	Bond Future	3,727.4700	3.7275	3,666.5900	3.6666	(1.633)	0	0	0
2018/09/05	2030	07/02/2019	9.40	Call	Bond Future	1,521.7300	1.5217	1,478.4600	1.4785	(2.843)	0	0	0
2018/09/05	2030	07/02/2019	8.63	Put	Bond Future	7,546.1300	7.5461	7,512.7400	7.5127	(0.442)	0	0	0
2018/09/05	2030	07/02/2019	8.70	Put	Bond Future	7,134.3200	7.1343	7,088.2500	7.0883	(0.646)	0	0	0
2018/09/05	2030	07/02/2019	8.70	Call	Bond Future	357.1700	0.3572	328.7100	0.3287	(7.968)	0	0	0
2018/09/05	2030	07/02/2019	9.60	Put	Bond Future	3,002.8000	3.0028	2,946.3600	2.9464	(1.880)	0	0	0
2018/09/05	2030	07/02/2019	9.60	Call	Bond Future	2,048.8700	2.0489	2,010.0400	2.0100	(1.895)	0	0	1,920
2018/09/05	2030	07/02/2019	8.90	Put	Bond Future	6,026.3800	6.0264	5,964.0600	5.9641	(1.034)	0	0	0
2018/09/05	2030	02/05/2019	9.41	Call	Bond Future	1,870.7700	1.8708	1,970.4900	1.9705	5.330	0	0	0
2018/09/05	2030	02/05/2019			Bond Future	9.8394	90.0703	9.8363	90.0885	(0.031)	0.0000	0.0000	0
2018/09/05	2030	02/05/2019	9.39	Call	Bond Future	1,822.1000	1.8221	1,920.6800	1.9207	5.410	0	0	0
2018/09/05	2030	02/05/2019	9.39	Put	Bond Future	4,575.2000	4.5752	4,655.6000	4.6556	1.757	0	0	0
2018/09/05	2030	02/05/2019	9.41	Put	Bond Future	4,498.9000	4.4989	4,580.4400	4.5804	1.812	0	0	0
2018/09/05	2030	02/05/2019	9.40	Call	Bond Future	1,846.3400	1.8463	1,945.4900	1.9455	5.370	0	0	0
2018/09/05	2030	02/05/2019	9.40	Put	Bond Future	4,536.9300	4.5369	4,617.9000	4.6179	1.785	0	0	0
2018/09/05	2032	01/11/2018	8.77	Put	Bond Future	7,741.2100	7.7412	7,713.5100	7.7135	(0.358)	0	0	0
2018/09/05	2032	01/11/2018			Bond Future	9.8501	89.0574	9.8473	89.0763	(0.028)	0.0000	0.0000	40,851
2018/09/05	2032	01/11/2018	8.76	Call	Bond Future	24.7600	0.0248	16.2200	0.0162	(34.491)	0	0	0
2018/09/05	2032	01/11/2018	8.76	Put	Bond Future	7,815.5400	7.8155	7,788.1500	7.7882	(0.350)	0	0	0

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2018/09/05	2032	01/11/2018	8.77	Call	Bond Future	26.2000	0.0262	17.3500	0.0174	(33.779)	0	0	0
2018/09/05	2032	01/11/2018	8.75	Call	Bond Future	23.3900	0.0234	15.1600	0.0152	(35.186)	0	0	0
2018/09/05	2032	01/11/2018	8.75	Put	Bond Future	7,890.0200	7.8900	7,862.9400	7.8629	(0.343)	0	0	0
2018/09/05	2032	07/02/2019	8.81	Call	Bond Future	318.7900	0.3188	300.7800	0.3008	(5.649)	0	0	0
2018/09/05	2032	07/02/2019	8.80	Put	Bond Future	8,345.4600	8.3455	8,309.5300	8.3095	(0.431)	0	0	0
2018/09/05	2032	07/02/2019			Bond Future	9.9432	90.7746	9.9402	90.7945	(0.030)	0.0000	0.0000	456
2018/09/05	2032	07/02/2019	8.82	Call	Bond Future	327.9600	0.3280	308.0100	0.3080	(6.083)	0	0	0
2018/09/05	2032	07/02/2019	8.82	Put	Bond Future	8,214.3800	8.2144	8,174.6000	8.1746	(0.484)	0	0	0
2018/09/05	2032	07/02/2019	8.81	Put	Bond Future	8,279.7900	8.2798	8,241.9500	8.2420	(0.457)	0	0	0
2018/09/05	2032	07/02/2019	8.80	Call	Bond Future	309.8000	0.3098	293.7000	0.2937	(5.197)	0	0	0
2018/09/05	2032	02/05/2019	9.61	Call	Bond Future	2,107.4400	2.1074	2,206.5800	2.2066	4.704	0	0	0
2018/09/05	2032	02/05/2019	9.62	Put	Bond Future	4,822.1000	4.8221	4,901.8400	4.9018	1.654	0	0	0
2018/09/05	2032	02/05/2019			Bond Future	10.0248	88.1272	10.0216	88.1477	(0.031)	0.0000	0.0000	0
2018/09/05	2032	02/05/2019	9.61	Put	Bond Future	4,863.7700	4.8638	4,942.4200	4.9424	1.617	0	0	0
2018/09/05	2032	02/05/2019	9.62	Call	Bond Future	2,133.6600	2.1337	2,233.8900	2.2339	4.698	0	0	0
2018/09/05	2032	02/05/2019	9.63	Call	Bond Future	2,160.3400	2.1603	2,261.1100	2.2611	4.665	0	0	0
2018/09/05	2032	02/05/2019	9.63	Put	Bond Future	4,780.9700	4.7810	4,861.2500	4.8613	1.679	0	0	0
2018/09/05	2033	01/11/2018			Bond Future	102.1288	102.1288	101.6920	101.6920	(0.428)	0.0000	0.0000	6,373
2018/09/05	2033	07/02/2019			Bond Future	104.1190	104.1190	103.6746	103.6746	(0.427)	0.0000	0.0000	0
2018/09/05	2033	02/05/2019			Bond Future	104.7230	104.7230	104.2714	104.2714	(0.431)	0.0000	0.0000	0
2018/09/05	2037	01/11/2018	9.03	Call	Bond Future	46.8700	0.0469	27.6100	0.0276	(41.092)	0	0	0
2018/09/05	2037	01/11/2018			Bond Future	10.0410	89.4624	10.0435	89.4434	0.025	0.0000	0.0000	52,651
2018/09/05	2037	01/11/2018	9.01	Call	Bond Future	41.4600	0.0415	24.2500	0.0242	(41.510)	0	0	0
2018/09/05	2037	01/11/2018	9.01	Put	Bond Future	8,293.8700	8.2939	8,295.6900	8.2957	0.022	0	0	0
2018/09/05	2037	01/11/2018	9.03	Put	Bond Future	8,128.0800	8.1281	8,127.8500	8.1278	(0.003)	0	0	0
2018/09/05	2037	01/11/2018	9.02	Call	Bond Future	44.1000	0.0441	25.8800	0.0259	(41.315)	0	0	0
2018/09/05	2037	01/11/2018	9.02	Put	Bond Future	8,210.8500	8.2109	8,211.6600	8.2117	0.010	0	0	0
2018/09/05	2037	07/02/2019	9.06	Put	Bond Future	8,844.1000	8.8441	8,830.9300	8.8309	(0.149)	0	0	0
2018/09/05	2037	07/02/2019	9.05	Call	Bond Future	407.1000	0.4071	377.7300	0.3777	(7.214)	0	0	0
2018/09/05	2037	07/02/2019			Bond Future	10.1277	86.9274	10.1302	86.9086	0.025	0.0000	0.0000	650
2018/09/05	2037	07/02/2019	9.06	Call	Bond Future	418.5700	0.4186	386.6600	0.3867	(7.624)	0	0	0
2018/09/05	2037	07/02/2019	9.05	Put	Bond Future	8,917.3400	8.9173	8,906.7100	8.9067	(0.119)	0	0	0
2018/09/05	2037	07/02/2019	9.07	Call	Bond Future	430.1400	0.4301	395.7600	0.3958	(7.993)	0	0	0
2018/09/05	2037	07/02/2019	9.07	Put	Bond Future	8,771.0800	8.7711	8,755.4400	8.7554	(0.178)	0	0	0
2018/09/05	2037	02/05/2019	9.81	Put	Bond Future	5,362.4500	5.3625	5,465.7000	5.4657	1.925	0	0	0
2018/09/05	2037	02/05/2019			Bond Future	10.2062	88.3710	10.2088	88.3522	0.025	0.0000	0.0000	0
2018/09/05	2037	02/05/2019	9.80	Call	Bond Future	2,385.3400	2.3853	2,469.0700	2.4691	3.510	0	0	0
2018/09/05	2037	02/05/2019	9.80	Put	Bond Future	5,408.9900	5.4090	5,511.5600	5.5116	1.896	0	0	0
2018/09/05	2037	02/05/2019	9.81	Call	Bond Future	2,415.1700	2.4152	2,499.5800	2.4996	3.495	0	0	0
2018/09/05	2037	02/05/2019	9.79	Call	Bond Future	2,355.7200	2.3557	2,439.0300	2.4390	3.536	0	0	0
2018/09/05	2037	02/05/2019	9.79	Put	Bond Future	5,455.8400	5.4558	5,557.9900	5.5580	1.872	0	0	0
2018/09/05	2038	01/11/2018			Bond Future	123.1163	123.1163	122.3724	122.3724	(0.604)	0.0000	0.0000	9,825
2018/09/05	2038	07/02/2019			Bond Future	123.9244	123.9244	123.1669	123.1669	(0.611)	0.0000	0.0000	0
2018/09/05	2038	02/05/2019			Bond Future	126.0055	126.0055	125.2358	125.2358	(0.611)	0.0000	0.0000	0

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2018/09/05	2040	01/11/2018	9.09	Put	Bond Future	8,797.7900	8.7978	8,802.8600	8.8029	0.058	0	0	0
2018/09/05	2040	01/11/2018	9.80	Call	Bond Future	928.8600	0.9289	854.5300	0.8545	(8.002)	0	0	1,770
2018/09/05	2040	01/11/2018	10.00	Put	Bond Future	2,406.5600	2.4066	2,343.6600	2.3437	(2.614)	0	0	0
2018/09/05	2040	01/11/2018			Bond Future	10.1055	92.7781	10.1081	92.7576	0.025	0.0000	0.0000	25,392
2018/09/05	2040	01/11/2018	9.08	Call	Bond Future	41.9000	0.0419	26.9200	0.0269	(35.752)	0	0	0
2018/09/05	2040	01/11/2018	9.08	Put	Bond Future	8,888.2700	8.8883	8,893.8500	8.8938	0.063	0	0	0
2018/09/05	2040	01/11/2018	9.20	Put	Bond Future	7,819.9100	7.8199	7,818.5400	7.8185	(0.018)	0	0	0
2018/09/05	2040	01/11/2018	9.20	Call	Bond Future	78.4700	0.0785	56.5400	0.0565	(27.947)	0	0	3,940
2018/09/05	2040	01/11/2018	9.80	Put	Bond Future	3,427.8900	3.4279	3,374.1200	3.3741	(1.569)	0	0	0
2018/09/05	2040	01/11/2018	9.09	Call	Bond Future	44.2400	0.0442	28.7500	0.0288	(35.014)	0	0	0
2018/09/05	2040	01/11/2018	10.00	Call	Bond Future	1,555.9400	1.5559	1,472.4800	1.4725	(5.364)	0	0	3,940
2018/09/05	2040	01/11/2018	9.10	Put	Bond Future	8,707.5700	8.7076	8,712.0800	8.7121	0.052	0	0	0
2018/09/05	2040	01/11/2018	9.07	Call	Bond Future	39.6400	0.0396	25.2200	0.0252	(36.377)	0	0	0
2018/09/05	2040	01/11/2018	9.07	Put	Bond Future	8,978.9800	8.9790	8,985.1200	8.9851	0.068	0	0	0
2018/09/05	2040	01/11/2018	8.50	Put	Bond Future	14,474.3000	14.4743	14,494.2100	14.4942	0.138	0	0	0
2018/09/05	2040	01/11/2018	8.50	Call	Bond Future	1.0600	0.0011	0.4100	0.0004	(61.321)	0	0	2,950
2018/09/05	2040	01/11/2018	9.10	Call	Bond Future	46.7100	0.0467	30.6600	0.0307	(34.361)	0	0	2,950
2018/09/05	2040	07/02/2019	9.13	Call	Bond Future	467.4400	0.4674	410.9600	0.4110	(12.083)	0	0	0
2018/09/05	2040	07/02/2019	9.11	Put	Bond Future	9,657.0000	9.6570	9,626.8600	9.6269	(0.312)	0	0	0
2018/09/05	2040	07/02/2019			Bond Future	10.1913	90.0566	10.1939	90.0363	0.025	0.0000	0.0000	100
2018/09/05	2040	07/02/2019	9.13	Put	Bond Future	9,498.1900	9.4982	9,462.0300	9.4620	(0.381)	0	0	0
2018/09/05	2040	07/02/2019	9.11	Call	Bond Future	442.3700	0.4424	391.9100	0.3919	(11.407)	0	0	0
2018/09/05	2040	07/02/2019	9.12	Put	Bond Future	9,577.4700	9.5775	9,544.2800	9.5443	(0.347)	0	0	0
2018/09/05	2040	07/02/2019	9.12	Call	Bond Future	454.8500	0.4548	401.3400	0.4013	(11.764)	0	0	0
2018/09/05	2040	02/05/2019	9.88	Put	Bond Future	5,742.8500	5.7428	5,843.2900	5.8433	1.749	0	0	0
2018/09/05	2040	02/05/2019	9.89	Call	Bond Future	2,668.9300	2.6689	2,749.6900	2.7497	3.026	0	0	0
2018/09/05	2040	02/05/2019			Bond Future	10.2688	91.5521	10.2714	91.5318	0.026	0.0000	0.0000	0
2018/09/05	2040	02/05/2019	9.90	Call	Bond Future	2,701.5300	2.7015	2,782.9700	2.7830	3.015	0	0	0
2018/09/05	2040	02/05/2019	9.90	Put	Bond Future	5,644.1000	5.6441	5,745.9000	5.7459	1.804	0	0	0
2018/09/05	2040	02/05/2019	9.88	Call	Bond Future	2,636.2600	2.6363	2,716.3400	2.7163	3.038	0	0	0
2018/09/05	2040	02/05/2019	9.89	Put	Bond Future	5,693.4500	5.6935	5,794.5700	5.7946	1.776	0	0	0
2018/09/05	2044	01/11/2018	9.12	Call	Bond Future	44.4600	0.0445	25.3100	0.0253	(43.072)	0	0	0
2018/09/05	2044	01/11/2018			Bond Future	10.1389	89.7335	10.1467	89.6710	0.076	0.0000	0.0000	38,979
2018/09/05	2044	01/11/2018	9.12	Put	Bond Future	8,987.2600	8.9873	9,030.6400	9.0306	0.483	0	0	0
2018/09/05	2044	01/11/2018	9.13	Call	Bond Future	46.9500	0.0470	26.8500	0.0269	(42.812)	0	0	0
2018/09/05	2044	01/11/2018	9.14	Put	Bond Future	8,802.3200	8.8023	8,843.7700	8.8438	0.471	0	0	0
2018/09/05	2044	01/11/2018	9.13	Put	Bond Future	8,894.6500	8.8947	8,937.0800	8.9371	0.477	0	0	0
2018/09/05	2044	01/11/2018	9.14	Call	Bond Future	49.5600	0.0496	28.4800	0.0285	(42.534)	0	0	0
2018/09/05	2044	07/02/2019	9.18	Put	Bond Future	9,527.7400	9.5277	9,509.7300	9.5097	(0.189)	0	0	0
2018/09/05	2044	07/02/2019			Bond Future	10.2220	87.0785	10.2299	87.0153	0.078	0.0000	0.0000	108
2018/09/05	2044	07/02/2019	9.17	Call	Bond Future	494.5400	0.4945	416.9100	0.4169	(15.697)	0	0	0
2018/09/05	2044	07/02/2019	9.17	Put	Bond Future	9,608.2100	9.6082	9,593.7700	9.5938	(0.150)	0	0	0
2018/09/05	2044	07/02/2019	9.18	Call	Bond Future	508.1300	0.5081	426.9300	0.4269	(15.980)	0	0	0
2018/09/05	2044	07/02/2019	9.16	Call	Bond Future	481.3300	0.4813	407.0800	0.4071	(15.426)	0	0	0
2018/09/05	2044	07/02/2019	9.16	Put	Bond Future	9,689.2100	9.6892	9,678.1500	9.6782	(0.114)	0	0	0
2018/09/05	2044	02/05/2019	9.90	Call	Bond Future	2,668.7400	2.6687	2,720.8600	2.7209	1.953	0	0	0
2018/09/05	2044	02/05/2019			Bond Future	10.2968	88.5246	10.3049	88.4607	0.079	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
2018/09/05	2044	02/05/2019	9.90	Put	Bond Future	5,886.3800	5.8864	6,002.4500	6.0025	1.972	0	0	0
2018/09/05	2044	02/05/2019	9.91	Call	Bond Future	2,701.6000	2.7016	2,754.2200	2.7542	1.948	0	0	0
2018/09/05	2044	02/05/2019	9.92	Put	Bond Future	5,785.3100	5.7853	5,902.3900	5.9024	2.024	0	0	0
2018/09/05	2044	02/05/2019	9.91	Put	Bond Future	5,835.6700	5.8357	5,952.2400	5.9522	1.998	0	0	0
2018/09/05	2044	02/05/2019	9.92	Call	Bond Future	2,734.6700	2.7347	2,787.8000	2.7878	1.943	0	0	0
2018/09/05	2046	01/11/2018			Bond Future	116.4455	116.4455	115.0040	115.0040	(1.238)	0.0000	0.0000	12,067
2018/09/05	2046	07/02/2019			Bond Future	118.7147	118.7147	117.2460	117.2460	(1.237)	0.0000	0.0000	0
2018/09/05	2046	02/05/2019			Bond Future	119.0230	119.0230	117.5302	117.5302	(1.254)	0.0000	0.0000	0
2018/09/05	2050	01/11/2018			Bond Future	122.0308	122.0308	120.7590	120.7590	(1.042)	0.0000	0.0000	9,987
2018/09/05	2050	07/02/2019			Bond Future	122.6376	122.6376	121.3417	121.3417	(1.057)	0.0000	0.0000	0
2018/09/05	2050	02/05/2019			Bond Future	124.6971	124.6971	123.3799	123.3799	(1.056)	0.0000	0.0000	0
2018/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	AL37	01/11/2018			Index Future	586.0470	586.0470	585.8550	585.8550	(0.033)	0.0000	0.0000	0
2018/09/05	AL37	07/02/2019			Index Future	597.3490	597.3490	597.1560	597.1560	(0.032)	0.0000	0.0000	0
2018/09/05	AL37	02/05/2019			Index Future	607.2750	607.2750	607.0800	607.0800	(0.032)	0.0000	0.0000	0
2018/09/05	AL7T	01/11/2018			Index Future	675.4570	675.4570	675.4940	675.4940	0.005	0.0000	0.0000	0
2018/09/05	AL7T	07/02/2019			Index Future	688.4840	688.4840	688.5240	688.5240	0.006	0.0000	0.0000	0
2018/09/05	AL7T	02/05/2019			Index Future	699.9240	699.9240	699.9660	699.9660	0.006	0.0000	0.0000	0
2018/09/05	ALBI	01/11/2018			Index Future	610.6540	610.6540	610.5090	610.5090	(0.024)	0.0000	0.0000	865
2018/09/05	ALBI	07/02/2019			Index Future	622.4310	622.4310	622.2860	622.2860	(0.023)	0.0000	0.0000	57
2018/09/05	ALBI	02/05/2019			Index Future	632.7740	632.7740	632.6270	632.6270	(0.023)	0.0000	0.0000	0
2018/09/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/09/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/09/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/05	ES33	01/11/2018			Bond Future	11.2937	74.0322	11.2897	74.0550	(0.036)	0.0000	0.0000	9,466
2018/09/05	ES33	07/02/2019			Bond Future	11.4383	75.4598	11.4340	75.4835	(0.037)	0.0000	0.0000	0
2018/09/05	ES33	02/05/2019			Bond Future	11.5619	72.9239	11.5574	72.9482	(0.039)	0.0000	0.0000	0
2018/09/05	ES42	01/11/2018			Bond Future	11.4968	76.0982	11.5029	76.0592	0.053	0.0000	0.0000	7,957
2018/09/05	ES42	07/02/2019			Bond Future	11.6326	77.5654	11.6388	77.5262	0.054	0.0000	0.0000	0
2018/09/05	ES42	02/05/2019			Bond Future	11.7544	74.5937	11.7608	74.5541	0.055	0.0000	0.0000	0
2018/09/05	GOVI	01/11/2018	653.50	Put	GOVI	486,410.0000	48.6410	488,210.0000	48.8210	0.370	0	0	0
2018/09/05	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	01/11/2018			GOVI	604.8590	604.8590	604.6790	604.6790	(0.030)	0.0000	0.0000	463
2018/09/05	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	01/11/2018	653.49	Put	GOVI	486,310.0000	48.6310	488,110.0000	48.8110	0.370	0	0	0
2018/09/05	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	01/11/2018	653.51	Put	GOVI	486,510.0000	48.6510	488,310.0000	48.8310	0.370	0	0	0
2018/09/05	GOVI	07/02/2019	666.53	Put	GOVI	500,060.0000	50.0060	501,870.0000	50.1870	0.362	0	0	0
2018/09/05	GOVI	07/02/2019			GOVI	616.5240	616.5240	616.3430	616.3430	(0.029)	0.0000	0.0000	0
2018/09/05	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	07/02/2019	666.52	Put	GOVI	499,960.0000	49.9960	501,770.0000	50.1770	0.362	0	0	0
2018/09/05	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	07/02/2019	666.51	Put	GOVI	499,860.0000	49.9860	501,670.0000	50.1670	0.362	0	0	0
2018/09/05	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	02/05/2019	647.88	Put	GOVI	211,110.0000	21.1110	212,940.0000	21.2940	0.867	0	0	0
2018/09/05	GOVI	02/05/2019	647.86	Put	GOVI	210,910.0000	21.0910	212,740.0000	21.2740	0.868	0	0	0
2018/09/05	GOVI	02/05/2019			GOVI	626.7690	626.7690	626.5860	626.5860	(0.029)	0.0000	0.0000	0
2018/09/05	GOVI	02/05/2019	647.87	Put	GOVI	211,010.0000	21.1010	212,840.0000	21.2840	0.867	0	0	0
2018/09/05	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/05	IGOV	01/11/2018			Index Future	253.0900	253.0900	252.0200	252.0200	(0.423)	0.0000	0.0000	746
2018/09/05	IGOV	07/02/2019			Index Future	258.0230	258.0230	256.9340	256.9340	(0.422)	0.0000	0.0000	0
2018/09/05	IGOV	02/05/2019			Index Future	262.3570	262.3570	261.2500	261.2500	(0.422)	0.0000	0.0000	0
2018/09/05	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/05	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/09/05	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6400	99.6400	0.000	0.0000	0.0000	0
2018/09/05	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.1600	102.1600	0.010	0.0000	0.0000	0
2018/09/05	IS01	19/09/2019			Interest Rate Swap	100.1500	100.1500	100.1600	100.1600	0.010	0.0000	0.0000	0

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2018/09/05	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/05	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/05	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3800	99.3800	0.010	0.0000	0.0000	0
2018/09/05	IS02	21/06/2019			Interest Rate Swap	99.8800	99.8800	99.8900	99.8900	0.010	0.0000	0.0000	0
2018/09/05	IS02	20/09/2019			Interest Rate Swap	102.1500	102.1500	102.1600	102.1600	0.010	0.0000	0.0000	0
2018/09/05	IS02	20/12/2019			Interest Rate Swap	103.2500	103.2500	103.2600	103.2600	0.010	0.0000	0.0000	0
2018/09/05	IS02	23/03/2020			Interest Rate Swap	99.4400	99.4400	99.4600	99.4600	0.020	0.0000	0.0000	0
2018/09/05	IS02	22/06/2020			Interest Rate Swap	103.1700	103.1700	103.1900	103.1900	0.019	0.0000	0.0000	0
2018/09/05	IS02	21/09/2020			Interest Rate Swap	100.3500	100.3500	100.3800	100.3800	0.030	0.0000	0.0000	0
2018/09/05	IS05	17/12/2020			Interest Rate Swap	97.3300	97.3300	97.3700	97.3700	0.041	0.0000	0.0000	0
2018/09/05	IS05	16/03/2021			Interest Rate Swap	96.6900	96.6900	96.7300	96.7300	0.041	0.0000	0.0000	0
2018/09/05	IS05	15/06/2021			Interest Rate Swap	96.0300	96.0300	96.0600	96.0600	0.031	0.0000	0.0000	0
2018/09/05	IS05	21/09/2021			Interest Rate Swap	96.3500	96.3500	96.3700	96.3700	0.021	0.0000	0.0000	0
2018/09/05	IS05	21/12/2021			Interest Rate Swap	98.6800	98.6800	98.6500	98.6500	(0.030)	0.0000	0.0000	51
2018/09/05	IS05	15/03/2022			Interest Rate Swap	98.9300	98.9300	98.8600	98.8600	(0.071)	0.0000	0.0000	0
2018/09/05	IS05	21/06/2022			Interest Rate Swap	100.2600	100.2600	100.1500	100.1500	(0.110)	0.0000	0.0000	0
2018/09/05	IS05	20/09/2022			Interest Rate Swap	104.2900	104.2900	104.1500	104.1500	(0.134)	0.0000	0.0000	0
2018/09/05	IS05	20/12/2022			Interest Rate Swap	105.6500	105.6500	105.5000	105.5000	(0.142)	0.0000	0.0000	0
2018/09/05	IS05	22/03/2023			Interest Rate Swap	99.2200	99.2200	99.0500	99.0500	(0.171)	0.0000	0.0000	0
2018/09/05	IS05	20/06/2023			Interest Rate Swap	105.3200	105.3200	105.1500	105.1500	(0.161)	0.0000	0.0000	0
2018/09/05	IS05	19/09/2023			Interest Rate Swap	100.9700	100.9700	100.8000	100.8000	(0.168)	0.0000	0.0000	0
2018/09/05	IS10	17/12/2025			Interest Rate Swap	98.4100	98.4100	98.2400	98.2400	(0.173)	0.0000	0.0000	0
2018/09/05	IS10	16/03/2026			Interest Rate Swap	95.5400	95.5400	95.3500	95.3500	(0.199)	0.0000	0.0000	0
2018/09/05	IS10	15/06/2026			Interest Rate Swap	94.3900	94.3900	94.1700	94.1700	(0.233)	0.0000	0.0000	0
2018/09/05	IS10	21/09/2026			Interest Rate Swap	96.6000	96.6000	96.3700	96.3700	(0.238)	0.0000	0.0000	0
2018/09/05	IS10	21/12/2026			Interest Rate Swap	100.3700	100.3700	100.1400	100.1400	(0.229)	0.0000	0.0000	0
2018/09/05	IS10	15/03/2027			Interest Rate Swap	99.0100	99.0100	98.7800	98.7800	(0.232)	0.0000	0.0000	0
2018/09/05	IS10	21/06/2027			Interest Rate Swap	101.1000	101.1000	100.8700	100.8700	(0.227)	0.0000	0.0000	0
2018/09/05	IS10	20/09/2027			Interest Rate Swap	106.5200	106.5200	106.2800	106.2800	(0.225)	0.0000	0.0000	0
2018/09/05	IS10	20/12/2027			Interest Rate Swap	106.9100	106.9100	106.6700	106.6700	(0.224)	0.0000	0.0000	0
2018/09/05	IS10	22/03/2028			Interest Rate Swap	100.6000	100.6000	100.3500	100.3500	(0.249)	0.0000	0.0000	0
2018/09/05	IS10	20/06/2028			Interest Rate Swap	107.6800	107.6800	107.4400	107.4400	(0.223)	0.0000	0.0000	0
2018/09/05	IS10	19/09/2028			Interest Rate Swap	101.4300	101.4300	101.1700	101.1700	(0.256)	0.0000	0.0000	0
2018/09/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/05	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/05	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/05	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/05	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/05	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	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
2018/09/05	R023	01/11/2018	10.58	Call	Bond Future	6,261.8200	6.2618	6,238.1700	6.2382	(0.378)	0	0	0
2018/09/05	R023	01/11/2018	10.57	Put	Bond Future	0.6700	0.0007	1.5700	0.0016	134.328	0	0	0
2018/09/05	R023	01/11/2018			Bond Future	8.6971	98.0674	8.7042	98.0429	0.081	0.0000	0.0000	38,272
2018/09/05	R023	01/11/2018	10.59	Call	Bond Future	6,293.6900	6.2937	6,269.9900	6.2700	(0.377)	0	0	0
2018/09/05	R023	01/11/2018	10.59	Put	Bond Future	0.6000	0.0006	1.4200	0.0014	136.667	0	0	0
2018/09/05	R023	01/11/2018	10.58	Put	Bond Future	0.6300	0.0006	1.5000	0.0015	138.095	0	0	0
2018/09/05	R023	01/11/2018	10.57	Call	Bond Future	6,229.9500	6.2300	6,206.3300	6.2063	(0.379)	0	0	0
2018/09/05	R023	07/02/2019	10.59	Call	Bond Future	5,661.4300	5.6614	5,683.2200	5.6832	0.385	0	0	0
2018/09/05	R023	07/02/2019			Bond Future	8.8178	99.9585	8.8252	99.9342	0.084	0.0000	0.0000	0
2018/09/05	R023	07/02/2019	10.57	Call	Bond Future	5,604.0600	5.6041	5,627.1000	5.6271	0.411	0	0	0
2018/09/05	R023	07/02/2019	10.57	Put	Bond Future	80.6200	0.0806	127.9700	0.1280	58.732	0	0	0
2018/09/05	R023	07/02/2019	10.59	Put	Bond Future	77.2200	0.0772	123.3200	0.1233	59.700	0	0	0
2018/09/05	R023	07/02/2019	10.58	Call	Bond Future	5,632.7400	5.6327	5,655.1400	5.6551	0.398	0	0	0
2018/09/05	R023	07/02/2019	10.58	Put	Bond Future	78.9100	0.0789	125.6200	0.1256	59.194	0	0	0
2018/09/05	R023	02/05/2019	8.45	Call	Bond Future	761.8600	0.7619	860.3900	0.8604	12.933	0	0	0
2018/09/05	R023	02/05/2019	8.44	Put	Bond Future	2,259.3600	2.2594	2,381.6600	2.3817	5.413	0	0	0
2018/09/05	R023	02/05/2019			Bond Future	8.9220	97.6916	8.9299	97.6672	0.088	0.0000	0.0000	0
2018/09/05	R023	02/05/2019	8.46	Call	Bond Future	774.9000	0.7749	874.0400	0.8740	12.794	0	0	0
2018/09/05	R023	02/05/2019	8.46	Put	Bond Future	2,222.0700	2.2221	2,345.6000	2.3456	5.559	0	0	0
2018/09/05	R023	02/05/2019	8.45	Put	Bond Future	2,240.6500	2.2406	2,363.5700	2.3636	5.486	0	0	0
2018/09/05	R023	02/05/2019	8.44	Call	Bond Future	748.9500	0.7489	846.8600	0.8469	13.073	0	0	0
2018/09/05	R035	01/11/2018	8.93	Call	Bond Future	34.5500	0.0346	21.1600	0.0212	(38.755)	0	0	0
2018/09/05	R035	01/11/2018	8.92	Put	Bond Future	8,502.4700	8.5025	8,469.2000	8.4692	(0.391)	0	0	0
2018/09/05	R035	01/11/2018			Bond Future	9.9852	92.7673	9.9824	92.7878	(0.028)	0.0000	0.0000	73,994
2018/09/05	R035	01/11/2018	8.94	Call	Bond Future	36.4900	0.0365	22.4300	0.0224	(38.531)	0	0	0
2018/09/05	R035	01/11/2018	8.94	Put	Bond Future	8,336.7000	8.3367	8,302.1000	8.3021	(0.415)	0	0	0
2018/09/05	R035	01/11/2018	8.93	Put	Bond Future	8,419.5000	8.4195	8,385.5700	8.3856	(0.403)	0	0	0
2018/09/05	R035	01/11/2018	8.92	Call	Bond Future	32.6800	0.0327	19.9500	0.0200	(38.953)	0	0	0
2018/09/05	R035	07/02/2019	8.98	Call	Bond Future	416.0200	0.4160	356.7800	0.3568	(14.240)	0	0	0
2018/09/05	R035	07/02/2019			Bond Future	10.0791	94.5561	10.0762	94.5777	(0.029)	0.0000	0.0000	298
2018/09/05	R035	07/02/2019	8.96	Call	Bond Future	393.8000	0.3938	340.1800	0.3402	(13.616)	0	0	0
2018/09/05	R035	07/02/2019	8.96	Put	Bond Future	9,158.8400	9.1588	9,083.6500	9.0837	(0.821)	0	0	0
2018/09/05	R035	07/02/2019	8.98	Put	Bond Future	9,013.6100	9.0136	8,932.8000	8.9328	(0.897)	0	0	0
2018/09/05	R035	07/02/2019	8.97	Call	Bond Future	404.8600	0.4049	348.4000	0.3484	(13.946)	0	0	0
2018/09/05	R035	07/02/2019	8.97	Put	Bond Future	9,086.1200	9.0861	9,008.0900	9.0081	(0.859)	0	0	0
2018/09/05	R035	02/05/2019	9.74	Put	Bond Future	5,389.1600	5.3892	5,464.7900	5.4648	1.403	0	0	0
2018/09/05	R035	02/05/2019			Bond Future	10.1566	91.6294	10.1535	91.6516	(0.030)	0.0000	0.0000	0
2018/09/05	R035	02/05/2019	9.74	Call	Bond Future	2,310.4800	2.3105	2,408.3100	2.4083	4.234	0	0	0
2018/09/05	R035	02/05/2019	9.75	Call	Bond Future	2,340.2100	2.3402	2,438.6100	2.4386	4.205	0	0	0
2018/09/05	R035	02/05/2019	9.75	Put	Bond Future	5,343.1700	5.3432	5,419.3700	5.4194	1.426	0	0	0
2018/09/05	R035	02/05/2019	9.73	Call	Bond Future	2,280.9500	2.2809	2,377.9400	2.3779	4.252	0	0	0
2018/09/05	R035	02/05/2019	9.73	Put	Bond Future	5,435.4400	5.4354	5,510.2300	5.5102	1.376	0	0	0
2018/09/05	R186	01/11/2018	8.54	Put	Bond Future	4,582.0000	4.5820	4,547.3800	4.5474	(0.756)	0	0	0
2018/09/05	R186	01/11/2018	8.90	Call	Bond Future	493.4900	0.4935	464.5300	0.4645	(5.868)	0	0	0
2018/09/05	R186	01/11/2018	9.14	Call	Bond Future	980.0800	0.9801	948.4700	0.9485	(3.225)	0	0	0

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2018/09/05	R186	01/11/2018	7.96	Put	Bond Future	8,132.8100	8.1328	8,114.7300	8.1147	(0.222)	0	0	0
2018/09/05	R186	01/11/2018			Bond Future	9.2793	110.7954	9.2763	110.8128	(0.032)	0.0000	0.0000	67,579
2018/09/05	R186	01/11/2018	8.53	Call	Bond Future	117.8600	0.1179	101.1100	0.1011	(14.212)	0	0	0
2018/09/05	R186	01/11/2018	8.53	Put	Bond Future	4,638.3900	4.6384	4,604.2000	4.6042	(0.737)	0	0	0
2018/09/05	R186	01/11/2018	8.46	Put	Bond Future	5,039.7800	5.0398	5,009.6600	5.0097	(0.598)	0	0	0
2018/09/05	R186	01/11/2018	8.46	Call	Bond Future	84.2400	0.0842	71.5600	0.0716	(15.052)	0	0	5,000
2018/09/05	R186	01/11/2018	8.54	Call	Bond Future	123.4300	0.1234	106.2500	0.1063	(13.919)	0	0	0
2018/09/05	R186	01/11/2018	8.90	Put	Bond Future	2,751.0900	2.7511	2,704.6900	2.7047	(1.687)	0	0	2,500
2018/09/05	R186	01/11/2018	9.14	Put	Bond Future	1,801.9400	1.8019	1,752.8900	1.7529	(2.722)	0	0	5,000
2018/09/05	R186	01/11/2018	7.96	Call	Bond Future	4.7600	0.0048	4.1200	0.0041	(13.445)	0	0	5,000
2018/09/05	R186	01/11/2018	8.52	Call	Bond Future	112.5000	0.1125	96.1700	0.0962	(14.516)	0	0	0
2018/09/05	R186	01/11/2018	8.52	Put	Bond Future	4,695.0400	4.6950	4,661.2700	4.6613	(0.719)	0	0	0
2018/09/05	R186	07/02/2019	8.20	Call	Bond Future	192.0000	0.1920	204.6100	0.2046	6.568	0	0	0
2018/09/05	R186	07/02/2019	8.50	Call	Bond Future	434.3300	0.4343	414.3300	0.4143	(4.605)	0	0	1,000
2018/09/05	R186	07/02/2019	9.10	Put	Bond Future	3,089.1200	3.0891	3,052.8300	3.0528	(1.175)	0	0	1,000
2018/09/05	R186	07/02/2019	8.21	Put	Bond Future	7,143.5900	7.1436	7,137.9100	7.1379	(0.080)	0	0	0
2018/09/05	R186	07/02/2019	9.92	Put	Bond Future	0.0000	0.0000	1,110.1000	1.1101	100.000	0	0	1,170
2018/09/05	R186	07/02/2019			Bond Future	9.3810	107.6269	9.3777	107.6455	(0.035)	0.0000	0.0000	719
2018/09/05	R186	07/02/2019	8.20	Put	Bond Future	7,200.4400	7.2004	7,194.5500	7.1946	(0.082)	0	0	0
2018/09/05	R186	07/02/2019	8.50	Put	Bond Future	5,606.6300	5.6066	5,568.1300	5.5681	(0.687)	0	0	0
2018/09/05	R186	07/02/2019	9.10	Call	Bond Future	1,474.3100	1.4743	1,456.5200	1.4565	(1.207)	0	0	0
2018/09/05	R186	07/02/2019	8.21	Call	Bond Future	196.9800	0.1970	209.8000	0.2098	6.508	0	0	0
2018/09/05	R186	07/02/2019	9.92	Call	Bond Future	0.0000	0.0000	4,139.1800	4.1392	100.000	0	0	0
2018/09/05	R186	07/02/2019	8.30	Put	Bond Future	6,644.8700	6.6449	6,635.1600	6.6352	(0.146)	0	0	0
2018/09/05	R186	07/02/2019	8.22	Call	Bond Future	202.0700	0.2021	215.1000	0.2151	6.448	0	0	0
2018/09/05	R186	07/02/2019	8.22	Put	Bond Future	7,086.8900	7.0869	7,081.4200	7.0814	(0.077)	0	0	0
2018/09/05	R186	07/02/2019	9.27	Put	Bond Future	0.0000	0.0000	2,514.4600	2.5145	100.000	0	0	0
2018/09/05	R186	07/02/2019	9.27	Call	Bond Future	0.0000	0.0000	1,899.0600	1.8991	100.000	0	0	1,170
2018/09/05	R186	07/02/2019	8.30	Call	Bond Future	252.8100	0.2528	261.6000	0.2616	3.477	0	0	210
2018/09/05	R186	07/02/2019	8.77	Put	Bond Future	0.0000	0.0000	4,315.7200	4.3157	100.000	0	0	0
2018/09/05	R186	07/02/2019	8.77	Call	Bond Future	0.0000	0.0000	781.4400	0.7814	100.000	0	0	1,170
2018/09/05	R186	07/02/2019	9.90	Call	Bond Future	4,086.7000	4.0867	4,058.3500	4.0583	(0.694)	0	0	0
2018/09/05	R186	07/02/2019	9.90	Put	Bond Future	1,185.8000	1.1858	1,138.9500	1.1389	(3.951)	0	0	1,000
2018/09/05	R186	02/05/2019	9.01	Put	Bond Future	4,110.9500	4.1110	4,186.9500	4.1869	1.849	0	0	0
2018/09/05	R186	02/05/2019	9.02	Call	Bond Future	1,526.5600	1.5266	1,622.4400	1.6224	6.281	0	0	0
2018/09/05	R186	02/05/2019			Bond Future	9.4735	109.4145	9.4700	109.4337	(0.037)	0.0000	0.0000	0
2018/09/05	R186	02/05/2019	9.03	Call	Bond Future	1,548.5700	1.5486	1,645.4500	1.6454	6.256	0	0	0
2018/09/05	R186	02/05/2019	9.03	Put	Bond Future	4,040.9000	4.0409	4,118.5700	4.1186	1.922	0	0	0
2018/09/05	R186	02/05/2019	9.01	Call	Bond Future	1,504.4100	1.5044	1,599.6200	1.5996	6.329	0	0	0
2018/09/05	R186	02/05/2019	9.02	Put	Bond Future	4,075.9800	4.0760	4,152.6500	4.1526	1.881	0	0	0
2018/09/05	R197	01/11/2018			Bond Future	301.0513	301.0513	300.4414	300.4414	(0.203)	0.0000	0.0000	2,353
2018/09/05	R197	07/02/2019			Bond Future	299.5678	299.5678	298.9482	298.9482	(0.207)	0.0000	0.0000	0
2018/09/05	R197	02/05/2019			Bond Future	304.5983	304.5983	303.9693	303.9693	(0.206)	0.0000	0.0000	0
2018/09/05	R202	01/11/2018			Bond Future	234.8919	234.8919	234.0724	234.0724	(0.349)	0.0000	0.0000	10,129
2018/09/05	R202	07/02/2019			Bond Future	235.5657	235.5657	234.7314	234.7314	(0.354)	0.0000	0.0000	0
2018/09/05	R202	02/05/2019			Bond Future	239.5216	239.5216	238.6741	238.6741	(0.354)	0.0000	0.0000	0

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2018/09/05	R207	01/11/2018	6.76	Put	Bond Future	1,316.9300	1.3169	1,312.5900	1.3126	(0.330)	0	0	0
2018/09/05	R207	01/11/2018			Bond Future	7.9341	101.4667	7.9299	101.4714	(0.053)	0.0000	0.0000	19,671
2018/09/05	R207	01/11/2018	6.75	Call	Bond Future	0.4500	0.0005	0.7400	0.0007	64.444	0	0	0
2018/09/05	R207	01/11/2018	6.75	Put	Bond Future	1,328.2400	1.3282	1,323.8600	1.3239	(0.330)	0	0	0
2018/09/05	R207	01/11/2018	6.76	Call	Bond Future	0.4600	0.0005	0.7900	0.0008	71.739	0	0	0
2018/09/05	R207	01/11/2018	6.74	Call	Bond Future	0.4200	0.0004	0.6900	0.0007	64.286	0	0	0
2018/09/05	R207	01/11/2018	6.74	Put	Bond Future	1,339.5300	1.3395	1,335.1300	1.3351	(0.328)	0	0	0
2018/09/05	R207	07/02/2019	6.52	Call	Bond Future	0.4300	0.0004	0.5600	0.0006	30.233	0	0	0
2018/09/05	R207	07/02/2019	6.51	Put	Bond Future	1,427.8000	1.4278	1,422.4600	1.4225	(0.374)	0	0	0
2018/09/05	R207	07/02/2019			Bond Future	8.1367	99.7782	8.1304	99.7837	(0.077)	0.0000	0.0000	0
2018/09/05	R207	07/02/2019	6.53	Call	Bond Future	0.4600	0.0005	0.5900	0.0006	28.261	0	0	0
2018/09/05	R207	07/02/2019	6.53	Put	Bond Future	1,410.1100	1.4101	1,404.7800	1.4048	(0.378)	0	0	0
2018/09/05	R207	07/02/2019	6.52	Put	Bond Future	1,418.9500	1.4190	1,413.6200	1.4136	(0.376)	0	0	0
2018/09/05	R207	07/02/2019	6.51	Call	Bond Future	0.4100	0.0004	0.5300	0.0005	29.268	0	0	0
2018/09/05	R207	02/05/2019	7.63	Call	Bond Future	38.3500	0.0384	43.8200	0.0438	14.263	0	0	0
2018/09/05	R207	02/05/2019			Bond Future	8.4514	101.4355	8.4424	101.4414	(0.106)	0.0000	0.0000	0
2018/09/05	R207	02/05/2019	7.61	Call	Bond Future	35.5600	0.0356	41.2100	0.0412	15.889	0	0	0
2018/09/05	R207	02/05/2019	7.61	Put	Bond Future	589.3400	0.5893	589.1100	0.5891	(0.039)	0	0	0
2018/09/05	R207	02/05/2019	7.63	Put	Bond Future	578.9000	0.5789	578.4900	0.5785	(0.071)	0	0	0
2018/09/05	R207	02/05/2019	7.62	Call	Bond Future	37.0300	0.0370	42.4100	0.0424	14.529	0	0	0
2018/09/05	R207	02/05/2019	7.62	Put	Bond Future	584.1900	0.5842	583.6900	0.5837	(0.086)	0	0	0
2018/09/05	R208	01/11/2018	7.11	Put	Bond Future	2,332.1000	2.3321	2,315.3200	2.3153	(0.720)	0	0	0
2018/09/05	R208	01/11/2018			Bond Future	8.2049	97.5650	8.1961	97.5835	(0.107)	0.0000	0.0000	29,548
2018/09/05	R208	01/11/2018	7.11	Call	Bond Future	1.6800	0.0017	3.4000	0.0034	102.381	0	0	0
2018/09/05	R208	01/11/2018	7.12	Call	Bond Future	1.7400	0.0017	3.6200	0.0036	108.046	0	0	0
2018/09/05	R208	01/11/2018	7.10	Put	Bond Future	2,353.6600	2.3537	2,336.7200	2.3367	(0.720)	0	0	0
2018/09/05	R208	01/11/2018	7.12	Put	Bond Future	2,310.5600	2.3106	2,293.9400	2.2939	(0.719)	0	0	0
2018/09/05	R208	01/11/2018	7.10	Call	Bond Future	1.6300	0.0016	3.1900	0.0032	95.706	0	0	0
2018/09/05	R208	07/02/2019	7.07	Call	Bond Future	13.7400	0.0137	19.2800	0.0193	40.320	0	0	0
2018/09/05	R208	07/02/2019	7.08	Put	Bond Future	2,418.3900	2.4184	2,404.5400	2.4045	(0.573)	0	0	0
2018/09/05	R208	07/02/2019	7.06	Put	Bond Future	2,456.0800	2.4561	2,441.9300	2.4419	(0.576)	0	0	0
2018/09/05	R208	07/02/2019			Bond Future	8.3399	99.4463	8.3295	99.4658	(0.125)	0.0000	0.0000	0
2018/09/05	R208	07/02/2019	7.07	Put	Bond Future	2,437.2200	2.4372	2,423.2200	2.4232	(0.574)	0	0	0
2018/09/05	R208	07/02/2019	7.08	Call	Bond Future	14.2900	0.0143	19.9800	0.0200	39.818	0	0	0
2018/09/05	R208	07/02/2019	7.06	Call	Bond Future	13.2100	0.0132	18.6000	0.0186	40.802	0	0	0
2018/09/05	R208	02/05/2019	8.03	Put	Bond Future	1,160.8400	1.1608	1,152.8800	1.1529	(0.686)	0	0	0
2018/09/05	R208	02/05/2019	8.02	Call	Bond Future	394.3800	0.3944	405.9300	0.4059	2.929	0	0	0
2018/09/05	R208	02/05/2019			Bond Future	8.4777	97.6986	8.4657	97.7188	(0.141)	0.0000	0.0000	0
2018/09/05	R208	02/05/2019	8.03	Call	Bond Future	401.1900	0.4012	413.4200	0.4134	3.048	0	0	0
2018/09/05	R208	02/05/2019	8.02	Put	Bond Future	1,171.0900	1.1711	1,162.4500	1.1625	(0.738)	0	0	0
2018/09/05	R208	02/05/2019	8.04	Call	Bond Future	408.3600	0.4084	420.6800	0.4207	3.017	0	0	0
2018/09/05	R208	02/05/2019	8.04	Put	Bond Future	1,150.9600	1.1510	1,143.0900	1.1431	(0.684)	0	0	0
2018/09/05	R209	01/11/2018	1,016.00	Call	Bond Future	69,424.6300	69.4246	69,440.1000	69.4401	0.022	0	0	0
2018/09/05	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	R209	01/11/2018	9.34	Put	Bond Future	4,265.0600	4.2651	4,197.3800	4.1974	(1.587)	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
2018/09/05	R209	01/11/2018	9.97	Call	Bond Future	1,640.7400	1.6407	1,568.1200	1.5681	(4.426)	0	0	0
2018/09/05	R209	01/11/2018	9.98	Put	Bond Future	1,475.8200	1.4758	1,387.8000	1.3878	(5.964)	0	0	2,000
2018/09/05	R209	01/11/2018	8.98	Call	Bond Future	51.5300	0.0515	38.9900	0.0390	(24.335)	0	0	0
2018/09/05	R209	01/11/2018	10.00	Call	Bond Future	1,742.0800	1.7421	1,669.6300	1.6696	(4.159)	0	0	0
2018/09/05	R209	01/11/2018	9.64	Call	Bond Future	747.0200	0.7470	677.0900	0.6771	(9.361)	0	0	2,000
2018/09/05	R209	01/11/2018	9.47	Call	Bond Future	446.0300	0.4460	381.5800	0.3816	(14.450)	0	0	0
2018/09/05	R209	01/11/2018	9.82	Call	Bond Future	1,182.8000	1.1828	1,112.1500	1.1122	(5.973)	0	0	0
2018/09/05	R209	01/11/2018			Bond Future	9.9484	70.3125	9.9459	70.3280	(0.025)	0.0000	0.0000	126,637
2018/09/05	R209	01/11/2018	1,016.01	Call	Bond Future	69,424.6300	69.4246	69,440.1000	69.4401	0.022	0	0	0
2018/09/05	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	R209	01/11/2018	8.89	Put	Bond Future	7,186.4400	7.1864	7,162.7500	7.1627	(0.330)	0	0	0
2018/09/05	R209	01/11/2018	8.89	Call	Bond Future	32.4500	0.0325	24.2300	0.0242	(25.331)	0	0	2,000
2018/09/05	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/05	R209	01/11/2018	1,015.99	Call	Bond Future	69,424.6200	69.4246	69,440.0900	69.4401	0.022	0	0	0
2018/09/05	R209	01/11/2018	9.34	Call	Bond Future	278.5600	0.2786	226.3500	0.2264	(18.743)	0	0	0
2018/09/05	R209	01/11/2018	9.97	Put	Bond Future	1,505.1200	1.5051	1,417.0300	1.4170	(5.853)	0	0	0
2018/09/05	R209	01/11/2018	9.98	Call	Bond Future	1,674.1000	1.6741	1,601.5500	1.6016	(4.334)	0	0	0
2018/09/05	R209	01/11/2018	8.98	Put	Bond Future	6,556.3700	6.5564	6,528.3600	6.5284	(0.427)	0	0	0
2018/09/05	R209	01/11/2018	10.00	Put	Bond Future	1,418.7500	1.4188	1,330.8300	1.3308	(6.197)	0	0	5,850
2018/09/05	R209	01/11/2018	9.64	Put	Bond Future	2,726.9100	2.7269	2,641.5100	2.6415	(3.132)	0	0	0
2018/09/05	R209	01/11/2018	9.47	Put	Bond Future	3,552.9900	3.5530	3,473.0700	3.4731	(2.249)	0	0	760
2018/09/05	R209	01/11/2018	9.82	Put	Bond Future	1,997.1500	1.9972	1,911.0300	1.9110	(4.312)	0	0	760
2018/09/05	R209	01/11/2018	9.49	Call	Bond Future	476.9300	0.4769	410.7800	0.4108	(13.870)	0	0	0
2018/09/05	R209	01/11/2018	9.94	Call	Bond Future	1,542.5700	1.5426	1,469.9800	1.4700	(4.706)	0	0	0
2018/09/05	R209	01/11/2018	9.94	Put	Bond Future	1,595.4200	1.5954	1,507.3600	1.5074	(5.520)	0	0	0
2018/09/05	R209	01/11/2018	10.57	Call	Bond Future	4,178.8800	4.1789	4,125.7100	4.1257	(1.272)	0	0	0
2018/09/05	R209	01/11/2018	10.57	Put	Bond Future	428.0300	0.4280	359.3900	0.3594	(16.036)	0	0	0
2018/09/05	R209	01/11/2018	9.84	Call	Bond Future	1,239.1000	1.2391	1,167.8500	1.1678	(5.750)	0	0	0
2018/09/05	R209	01/11/2018	9.84	Put	Bond Future	1,925.6800	1.9257	1,838.9600	1.8390	(4.503)	0	0	0
2018/09/05	R209	01/11/2018	8.99	Put	Bond Future	6,487.3400	6.4873	6,458.7600	6.4588	(0.441)	0	0	0
2018/09/05	R209	01/11/2018	8.99	Call	Bond Future	54.1400	0.0541	41.0300	0.0410	(24.215)	0	0	760
2018/09/05	R209	01/11/2018	9.49	Put	Bond Future	3,449.9400	3.4499	3,368.3200	3.3683	(2.366)	0	0	0
2018/09/05	R209	07/02/2019	8.97	Put	Bond Future	7,456.2300	7.4562	7,396.2800	7.3963	(0.804)	0	0	0
2018/09/05	R209	07/02/2019	10.20	Put	Bond Future	2,192.3000	2.1923	2,106.2100	2.1062	(3.927)	0	0	4,000
2018/09/05	R209	07/02/2019			Bond Future	10.0296	71.6682	10.0270	71.6845	(0.026)	0.0000	0.0000	340
2018/09/05	R209	07/02/2019	8.96	Call	Bond Future	387.0500	0.3870	345.7100	0.3457	(10.681)	0	0	0
2018/09/05	R209	07/02/2019	8.96	Put	Bond Future	7,517.4500	7.5175	7,459.8500	7.4599	(0.766)	0	0	0
2018/09/05	R209	07/02/2019	8.97	Call	Bond Future	397.3500	0.3973	353.6600	0.3537	(10.995)	0	0	0
2018/09/05	R209	07/02/2019	10.20	Call	Bond Future	3,237.2700	3.2373	3,167.4400	3.1674	(2.157)	0	0	0
2018/09/05	R209	07/02/2019	8.95	Call	Bond Future	377.0300	0.3770	337.9000	0.3379	(10.378)	0	0	0
2018/09/05	R209	07/02/2019	8.95	Put	Bond Future	7,579.0500	7.5790	7,523.6600	7.5237	(0.731)	0	0	0
2018/09/05	R209	07/02/2019	9.54	Put	Bond Future	4,452.4500	4.4525	4,371.9200	4.3719	(1.809)	0	0	0
2018/09/05	R209	07/02/2019	9.54	Call	Bond Future	1,314.8800	1.3149	1,250.6100	1.2506	(4.888)	0	0	4,000
2018/09/05	R209	07/02/2019	9.04	Put	Bond Future	7,035.4800	7.0355	6,965.8400	6.9658	(0.990)	0	0	0
2018/09/05	R209	07/02/2019	9.04	Call	Bond Future	474.5300	0.4745	421.1500	0.4212	(11.249)	0	0	4,000
2018/09/05	R209	02/05/2019	9.70	Put	Bond Future	4,601.6800	4.6017	4,675.5600	4.6756	1.606	0	0	0
2018/09/05	R209	02/05/2019			Bond Future	10.1001	69.7108	10.0974	69.7275	(0.027)	0.0000	0.0000	0
2018/09/05	R209	02/05/2019	9.69	Call	Bond Future	2,058.3400	2.0583	2,148.0800	2.1481	4.360	0	0	0

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2018/09/05	R209	02/05/2019	9.69	Put	Bond Future	4,641.0600	4.6411	4,714.0700	4.7141	1.573	0	0	0
2018/09/05	R209	02/05/2019	9.70	Call	Bond Future	2,083.6000	2.0836	2,174.2100	2.1742	4.349	0	0	0
2018/09/05	R209	02/05/2019	9.68	Call	Bond Future	2,033.0400	2.0330	2,121.9000	2.1219	4.371	0	0	0
2018/09/05	R209	02/05/2019	9.68	Put	Bond Future	4,680.4900	4.6805	4,752.6200	4.7526	1.541	0	0	0
2018/09/05	R210	01/11/2018			Bond Future	184.3642	184.3642	184.3706	184.3706	0.003	0.0000	0.0000	2,414
2018/09/05	R210	07/02/2019			Bond Future	187.9572	187.9572	187.9650	187.9650	0.004	0.0000	0.0000	0
2018/09/05	R210	02/05/2019			Bond Future	188.5590	188.5590	188.5675	188.5675	0.005	0.0000	0.0000	0
2018/09/05	R212	01/11/2018			Bond Future	155.5440	155.5440	155.3455	155.3455	(0.128)	0.0000	0.0000	3,476
2018/09/05	R212	07/02/2019			Bond Future	156.4202	156.4202	156.2189	156.2189	(0.129)	0.0000	0.0000	0
2018/09/05	R212	02/05/2019			Bond Future	159.0470	159.0470	158.8428	158.8428	(0.128)	0.0000	0.0000	0
2018/09/05	R213	01/11/2018	8.65	Call	Bond Future	23.7400	0.0237	18.8000	0.0188	(20.809)	0	0	0
2018/09/05	R213	01/11/2018	8.64	Put	Bond Future	7,239.6600	7.2397	7,218.3700	7.2184	(0.294)	0	0	0
2018/09/05	R213	01/11/2018			Bond Future	9.7544	81.7776	9.7517	81.7942	(0.028)	0.0000	0.0000	32,893
2018/09/05	R213	01/11/2018	8.66	Call	Bond Future	25.0700	0.0251	19.8600	0.0199	(20.782)	0	0	0
2018/09/05	R213	01/11/2018	8.66	Put	Bond Future	7,105.1900	7.1052	7,083.3700	7.0834	(0.307)	0	0	0
2018/09/05	R213	01/11/2018	8.65	Put	Bond Future	7,172.3600	7.1724	7,150.8100	7.1508	(0.300)	0	0	0
2018/09/05	R213	01/11/2018	8.64	Call	Bond Future	22.4700	0.0225	17.7900	0.0178	(20.828)	0	0	0
2018/09/05	R213	07/02/2019	8.68	Call	Bond Future	253.4900	0.2535	257.9500	0.2580	1.759	0	0	0
2018/09/05	R213	07/02/2019			Bond Future	9.8472	83.3545	9.8443	83.3720	(0.030)	0.0000	0.0000	112
2018/09/05	R213	07/02/2019	8.68	Put	Bond Future	7,684.3600	7.6844	7,671.3100	7.6713	(0.170)	0	0	0
2018/09/05	R213	07/02/2019	8.69	Call	Bond Future	259.6200	0.2596	264.1600	0.2642	1.749	0	0	0
2018/09/05	R213	07/02/2019	8.70	Put	Bond Future	7,561.7700	7.5618	7,548.8700	7.5489	(0.171)	0	0	0
2018/09/05	R213	07/02/2019	8.69	Put	Bond Future	7,622.9700	7.6230	7,610.0000	7.6100	(0.170)	0	0	0
2018/09/05	R213	07/02/2019	8.70	Call	Bond Future	265.8700	0.2659	270.4800	0.2705	1.734	0	0	0
2018/09/05	R213	02/05/2019	9.49	Call	Bond Future	1,811.1700	1.8112	1,899.6400	1.8996	4.885	0	0	0
2018/09/05	R213	02/05/2019	9.48	Put	Bond Future	4,466.8500	4.4669	4,536.2400	4.5362	1.553	0	0	0
2018/09/05	R213	02/05/2019			Bond Future	9.9240	81.1919	9.9209	81.2099	(0.031)	0.0000	0.0000	0
2018/09/05	R213	02/05/2019	9.50	Call	Bond Future	1,835.7500	1.8357	1,924.7400	1.9247	4.848	0	0	0
2018/09/05	R213	02/05/2019	9.50	Put	Bond Future	4,392.2700	4.3923	4,463.2000	4.4632	1.615	0	0	0
2018/09/05	R213	02/05/2019	9.49	Put	Bond Future	4,429.3100	4.4293	4,499.7200	4.4997	1.590	0	0	0
2018/09/05	R213	02/05/2019	9.48	Call	Bond Future	1,787.0200	1.7870	1,874.4700	1.8745	4.894	0	0	0
2018/09/05	R214	01/11/2018	8.99	Put	Bond Future	7,875.7000	7.8757	7,914.9000	7.9149	0.498	0	0	0
2018/09/05	R214	01/11/2018	8.98	Call	Bond Future	26.1500	0.0262	15.6400	0.0156	(40.191)	0	0	0
2018/09/05	R214	01/11/2018			Bond Future	10.0942	69.5332	10.1019	69.4830	0.076	0.0000	0.0000	28,493
2018/09/05	R214	01/11/2018	8.99	Call	Bond Future	27.6400	0.0276	16.5900	0.0166	(39.978)	0	0	0
2018/09/05	R214	01/11/2018	8.98	Put	Bond Future	7,951.7200	7.9517	7,991.4600	7.9915	0.500	0	0	0
2018/09/05	R214	01/11/2018	9.00	Call	Bond Future	29.2000	0.0292	17.5800	0.0176	(39.795)	0	0	0
2018/09/05	R214	01/11/2018	9.00	Put	Bond Future	7,799.8600	7.7999	7,838.4900	7.8385	0.495	0	0	0
2018/09/05	R214	07/02/2019	9.05	Put	Bond Future	8,248.6700	8.2487	8,269.7100	8.2697	0.255	0	0	0
2018/09/05	R214	07/02/2019			Bond Future	10.1774	70.8741	10.1853	70.8233	0.078	0.0000	0.0000	0
2018/09/05	R214	07/02/2019	9.04	Call	Bond Future	329.1700	0.3292	301.6000	0.3016	(8.376)	0	0	0
2018/09/05	R214	07/02/2019	9.04	Put	Bond Future	8,315.8600	8.3159	8,339.0600	8.3391	0.279	0	0	0
2018/09/05	R214	07/02/2019	9.05	Call	Bond Future	338.5800	0.3386	308.8500	0.3089	(8.781)	0	0	0
2018/09/05	R214	07/02/2019	9.03	Call	Bond Future	319.9600	0.3200	294.4800	0.2945	(7.963)	0	0	0

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2018/09/05	R214	07/02/2019	9.03	Put	Bond Future	8,383.3700	8.3834	8,408.6600	8.4087	0.302	0	0	0
2018/09/05	R214	02/05/2019	9.87	Call	Bond Future	2,247.5400	2.2475	2,302.8400	2.3028	2.460	0	0	0
2018/09/05	R214	02/05/2019	9.85	Call	Bond Future	2,194.2300	2.1942	2,248.7100	2.2487	2.483	0	0	0
2018/09/05	R214	02/05/2019			Bond Future	10.2456	68.7575	10.2537	68.7061	0.079	0.0000	0.0000	0
2018/09/05	R214	02/05/2019	9.85	Put	Bond Future	4,784.4200	4.7844	4,890.3200	4.8903	2.213	0	0	0
2018/09/05	R214	02/05/2019	9.87	Put	Bond Future	4,703.0000	4.7030	4,809.7200	4.8097	2.269	0	0	0
2018/09/05	R214	02/05/2019	9.86	Call	Bond Future	2,220.9100	2.2209	2,275.8000	2.2758	2.472	0	0	0
2018/09/05	R214	02/05/2019	9.86	Put	Bond Future	4,743.6800	4.7437	4,849.9900	4.8500	2.241	0	0	0
2018/09/05	R248	01/11/2018	9.03	Call	Bond Future	27.9900	0.0280	15.0400	0.0150	(46.267)	0	0	0
2018/09/05	R248	01/11/2018			Bond Future	10.1300	88.7236	10.1377	88.6600	0.076	0.0000	0.0000	99,873
2018/09/05	R248	01/11/2018	9.01	Call	Bond Future	24.8500	0.0248	13.2300	0.0132	(46.761)	0	0	0
2018/09/05	R248	01/11/2018	9.01	Put	Bond Future	10,230.4800	10.2305	10,282.4900	10.2825	0.508	0	0	0
2018/09/05	R248	01/11/2018	9.03	Put	Bond Future	10,033.4100	10.0334	10,084.0900	10.0841	0.505	0	0	0
2018/09/05	R248	01/11/2018	9.02	Call	Bond Future	26.3800	0.0264	14.1100	0.0141	(46.513)	0	0	0
2018/09/05	R248	01/11/2018	9.02	Put	Bond Future	10,131.8200	10.1318	10,183.1800	10.1832	0.507	0	0	0
2018/09/05	R248	07/02/2019	9.06	Put	Bond Future	10,756.8100	10.7568	10,772.8900	10.7729	0.149	0	0	0
2018/09/05	R248	07/02/2019			Bond Future	10.2147	90.4345	10.2226	90.3703	0.077	0.0000	0.0000	0
2018/09/05	R248	07/02/2019	9.06	Call	Bond Future	371.5800	0.3716	323.4700	0.3235	(12.947)	0	0	0
2018/09/05	R248	07/02/2019	9.05	Put	Bond Future	10,845.0300	10.8450	10,864.0000	10.8640	0.175	0	0	0
2018/09/05	R248	07/02/2019	9.07	Call	Bond Future	382.7900	0.3828	331.8300	0.3318	(13.313)	0	0	0
2018/09/05	R248	07/02/2019	9.07	Put	Bond Future	10,668.9000	10.6689	10,682.1300	10.6821	0.124	0	0	0
2018/09/05	R248	07/02/2019	9.05	Call	Bond Future	360.5100	0.3605	315.2900	0.3153	(12.543)	0	0	0
2018/09/05	R248	02/05/2019	9.90	Put	Bond Future	5,961.2500	5.9613	6,073.9300	6.0739	1.890	0	0	0
2018/09/05	R248	02/05/2019			Bond Future	10.2842	87.5025	10.2923	87.4376	0.079	0.0000	0.0000	0
2018/09/05	R248	02/05/2019	9.90	Call	Bond Future	2,770.1600	2.7702	2,817.8900	2.8179	1.723	0	0	0
2018/09/05	R248	02/05/2019	9.91	Call	Bond Future	2,804.0000	2.8040	2,852.2100	2.8522	1.719	0	0	0
2018/09/05	R248	02/05/2019	9.89	Put	Bond Future	6,013.4700	6.0135	6,125.6600	6.1257	1.866	0	0	0
2018/09/05	R248	02/05/2019	9.91	Put	Bond Future	5,909.4100	5.9094	6,022.5700	6.0226	1.915	0	0	0
2018/09/05	R248	02/05/2019	9.89	Call	Bond Future	2,736.5500	2.7365	2,783.7900	2.7838	1.726	0	0	0

Total

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