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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/09/2018 TO 06/09/2018

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
2018/09/06	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	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
2018/09/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	2025	01/11/2018			Bond Future	132.0420	132.0420	132.1213	132.1213	0.060	0.0000	0.0000	365
2018/09/06	2025	07/02/2019			Bond Future	133.2018	133.2018	133.2818	133.2818	0.060	0.0000	0.0000	0
2018/09/06	2025	02/05/2019			Bond Future	135.4391	135.4391	135.5187	135.5187	0.059	0.0000	0.0000	0
2018/09/06	2029	01/11/2018			Bond Future	99.8701	99.8701	99.6364	99.6364	(0.234)	0.0000	0.0000	2,210
2018/09/06	2029	07/02/2019			Bond Future	101.8171	101.8171	101.5781	101.5781	(0.235)	0.0000	0.0000	0
2018/09/06	2029	02/05/2019			Bond Future	102.4548	102.4548	102.2106	102.2106	(0.238)	0.0000	0.0000	0
2018/09/06	2030	01/11/2018	8.60	Call	Bond Future	20.7500	0.0208	25.2400	0.0252	21.639	0	0	0
2018/09/06	2030	01/11/2018	8.58	Put	Bond Future	7,125.8200	7.1258	6,836.3300	6.8363	(4.063)	0	0	0
2018/09/06	2030	01/11/2018			Bond Future	9.6607	90.8731	9.6138	91.1666	(0.486)	0.0000	0.0000	54,440
2018/09/06	2030	01/11/2018	8.60	Put	Bond Future	6,989.6700	6.9897	6,700.6200	6.7006	(4.135)	0	0	0
2018/09/06	2030	01/11/2018	8.58	Call	Bond Future	18.5500	0.0186	22.6000	0.0226	21.833	0	0	0
2018/09/06	2030	01/11/2018	8.59	Put	Bond Future	7,057.6800	7.0577	6,768.4100	6.7684	(4.099)	0	0	0
2018/09/06	2030	01/11/2018	8.59	Call	Bond Future	19.6200	0.0196	23.8900	0.0239	21.764	0	0	0
2018/09/06	2030	07/02/2019	8.62	Call	Bond Future	272.6800	0.2727	302.4700	0.3025	10.925	0	0	0
2018/09/06	2030	07/02/2019			Bond Future	9.7521	88.6165	9.7033	88.9152	(0.500)	0.0000	0.0000	167
2018/09/06	2030	07/02/2019	8.62	Put	Bond Future	7,574.1500	7.5741	7,305.1900	7.3052	(3.551)	0	0	0
2018/09/06	2030	07/02/2019	8.63	Call	Bond Future	279.2300	0.2792	309.6200	0.3096	10.884	0	0	0
2018/09/06	2030	07/02/2019	8.90	Call	Bond Future	541.5600	0.5416	593.1700	0.5932	9.530	0	0	1,920
2018/09/06	2030	07/02/2019	8.64	Call	Bond Future	285.9000	0.2859	316.9100	0.3169	10.846	0	0	0
2018/09/06	2030	07/02/2019	8.64	Put	Bond Future	7,451.5000	7.4515	7,183.7600	7.1838	(3.593)	0	0	0
2018/09/06	2030	07/02/2019	9.40	Put	Bond Future	3,666.5900	3.6666	3,474.2700	3.4743	(5.245)	0	0	0
2018/09/06	2030	07/02/2019	9.40	Call	Bond Future	1,478.4600	1.4785	1,584.8900	1.5849	7.199	0	0	0
2018/09/06	2030	07/02/2019	8.63	Put	Bond Future	7,512.7400	7.5127	7,244.3800	7.2444	(3.572)	0	0	0
2018/09/06	2030	07/02/2019	8.70	Put	Bond Future	7,088.2500	7.0883	6,824.3800	6.8244	(3.723)	0	0	0
2018/09/06	2030	07/02/2019	8.70	Call	Bond Future	328.7100	0.3287	363.5900	0.3636	10.611	0	0	0
2018/09/06	2030	07/02/2019	9.60	Put	Bond Future	2,946.3600	2.9464	2,777.9700	2.7780	(5.715)	0	0	0
2018/09/06	2030	07/02/2019	9.60	Call	Bond Future	2,010.0400	2.0100	2,140.4000	2.1404	6.485	0	0	1,920
2018/09/06	2030	07/02/2019	8.90	Put	Bond Future	5,964.0600	5.9641	5,716.9200	5.7169	(4.144)	0	0	0
2018/09/06	2030	02/05/2019	9.41	Call	Bond Future	1,970.4900	1.9705	2,083.0000	2.0830	5.710	0	0	0
2018/09/06	2030	02/05/2019			Bond Future	9.8363	90.0885	9.7860	90.3911	(0.511)	0.0000	0.0000	0
2018/09/06	2030	02/05/2019	9.39	Call	Bond Future	1,920.6800	1.9207	2,031.3000	2.0313	5.759	0	0	0
2018/09/06	2030	02/05/2019	9.39	Put	Bond Future	4,655.6000	4.6556	4,463.5900	4.4636	(4.124)	0	0	0
2018/09/06	2030	02/05/2019	9.41	Put	Bond Future	4,580.4400	4.5804	4,390.3200	4.3903	(4.151)	0	0	0
2018/09/06	2030	02/05/2019	9.40	Call	Bond Future	1,945.4900	1.9455	2,057.0600	2.0571	5.735	0	0	0
2018/09/06	2030	02/05/2019	9.40	Put	Bond Future	4,617.9000	4.6179	4,426.8400	4.4268	(4.137)	0	0	0
2018/09/06	2032	01/11/2018	8.77	Put	Bond Future	7,713.5100	7.7135	7,400.7600	7.4008	(4.055)	0	0	0
2018/09/06	2032	01/11/2018			Bond Future	9.8473	89.0763	9.8004	89.3930	(0.476)	0.0000	0.0000	40,851
2018/09/06	2032	01/11/2018	8.76	Call	Bond Future	16.2200	0.0162	19.9300	0.0199	22.873	0	0	0
2018/09/06	2032	01/11/2018	8.76	Put	Bond Future	7,788.1500	7.7882	7,475.1700	7.4752	(4.019)	0	0	0

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2018/09/06	2032	01/11/2018	8.77	Call	Bond Future	17.3500	0.0174	21.2900	0.0213	22.709	0	0	0
2018/09/06	2032	01/11/2018	8.75	Call	Bond Future	15.1600	0.0152	18.6500	0.0187	23.021	0	0	0
2018/09/06	2032	01/11/2018	8.75	Put	Bond Future	7,862.9400	7.8629	7,549.7400	7.5497	(3.983)	0	0	0
2018/09/06	2032	07/02/2019	8.81	Call	Bond Future	300.7800	0.3008	333.2700	0.3333	10.802	0	0	0
2018/09/06	2032	07/02/2019	8.80	Put	Bond Future	8,309.5300	8.3095	8,019.0100	8.0190	(3.496)	0	0	0
2018/09/06	2032	07/02/2019			Bond Future	9.9402	90.7945	9.8916	91.1168	(0.489)	0.0000	0.0000	456
2018/09/06	2032	07/02/2019	8.82	Call	Bond Future	308.0100	0.3080	341.1500	0.3412	10.759	0	0	0
2018/09/06	2032	07/02/2019	8.82	Put	Bond Future	8,174.6000	8.1746	7,885.3900	7.8854	(3.538)	0	0	0
2018/09/06	2032	07/02/2019	8.81	Put	Bond Future	8,241.9500	8.2420	7,952.0900	7.9521	(3.517)	0	0	0
2018/09/06	2032	07/02/2019	8.80	Call	Bond Future	293.7000	0.2937	325.5300	0.3255	10.838	0	0	0
2018/09/06	2032	02/05/2019	9.61	Call	Bond Future	2,206.5800	2.2066	2,330.3400	2.3303	5.609	0	0	0
2018/09/06	2032	02/05/2019	9.62	Put	Bond Future	4,901.8400	4.9018	4,699.9600	4.7000	(4.118)	0	0	0
2018/09/06	2032	02/05/2019			Bond Future	10.0216	88.1477	9.9715	88.4744	(0.500)	0.0000	0.0000	0
2018/09/06	2032	02/05/2019	9.61	Put	Bond Future	4,942.4200	4.9424	4,739.5300	4.7395	(4.105)	0	0	0
2018/09/06	2032	02/05/2019	9.62	Call	Bond Future	2,233.8900	2.2339	2,358.6600	2.3587	5.585	0	0	0
2018/09/06	2032	02/05/2019	9.63	Call	Bond Future	2,261.1100	2.2611	2,386.8800	2.3869	5.562	0	0	0
2018/09/06	2032	02/05/2019	9.63	Put	Bond Future	4,861.2500	4.8613	4,660.3700	4.6604	(4.132)	0	0	0
2018/09/06	2033	01/11/2018			Bond Future	101.6920	101.6920	101.6935	101.6935	0.001	0.0000	0.0000	6,373
2018/09/06	2033	07/02/2019			Bond Future	103.6746	103.6746	103.6754	103.6754	0.001	0.0000	0.0000	0
2018/09/06	2033	02/05/2019			Bond Future	104.2714	104.2714	104.2710	104.2710	0.000	0.0000	0.0000	0
2018/09/06	2037	01/11/2018	9.03	Call	Bond Future	27.6100	0.0276	33.6500	0.0337	21.876	0	0	0
2018/09/06	2037	01/11/2018			Bond Future	10.0435	89.4434	9.9968	89.7934	(0.465)	0.0000	0.0000	52,651
2018/09/06	2037	01/11/2018	9.01	Call	Bond Future	24.2500	0.0242	29.6200	0.0296	22.144	0	0	0
2018/09/06	2037	01/11/2018	9.01	Put	Bond Future	8,295.6900	8.2957	7,951.0200	7.9510	(4.155)	0	0	0
2018/09/06	2037	01/11/2018	9.03	Put	Bond Future	8,127.8500	8.1278	7,783.8500	7.7838	(4.232)	0	0	0
2018/09/06	2037	01/11/2018	9.02	Call	Bond Future	25.8800	0.0259	31.5800	0.0316	22.025	0	0	0
2018/09/06	2037	01/11/2018	9.02	Put	Bond Future	8,211.6600	8.2117	7,867.3200	7.8673	(4.193)	0	0	0
2018/09/06	2037	07/02/2019	9.06	Put	Bond Future	8,830.9300	8.8309	8,515.1500	8.5151	(3.576)	0	0	0
2018/09/06	2037	07/02/2019	9.05	Call	Bond Future	377.7300	0.3777	417.4900	0.4175	10.526	0	0	0
2018/09/06	2037	07/02/2019			Bond Future	10.1302	86.9086	10.0819	87.2650	(0.477)	0.0000	0.0000	650
2018/09/06	2037	07/02/2019	9.06	Call	Bond Future	386.6600	0.3867	427.2100	0.4272	10.487	0	0	0
2018/09/06	2037	07/02/2019	9.05	Put	Bond Future	8,906.7100	8.9067	8,590.1400	8.5901	(3.554)	0	0	0
2018/09/06	2037	07/02/2019	9.07	Call	Bond Future	395.7600	0.3958	437.1100	0.4371	10.448	0	0	0
2018/09/06	2037	07/02/2019	9.07	Put	Bond Future	8,755.4400	8.7554	8,440.4600	8.4405	(3.598)	0	0	0
2018/09/06	2037	02/05/2019	9.81	Put	Bond Future	5,465.7000	5.4657	5,243.3000	5.2433	(4.069)	0	0	0
2018/09/06	2037	02/05/2019			Bond Future	10.2088	88.3522	10.1591	88.7134	(0.487)	0.0000	0.0000	0
2018/09/06	2037	02/05/2019	9.80	Call	Bond Future	2,469.0700	2.4691	2,606.7700	2.6068	5.577	0	0	0
2018/09/06	2037	02/05/2019	9.80	Put	Bond Future	5,511.5600	5.5116	5,288.0300	5.2880	(4.056)	0	0	0
2018/09/06	2037	02/05/2019	9.81	Call	Bond Future	2,499.5800	2.4996	2,638.4100	2.6384	5.554	0	0	0
2018/09/06	2037	02/05/2019	9.79	Call	Bond Future	2,439.0300	2.4390	2,575.6000	2.5756	5.599	0	0	0
2018/09/06	2037	02/05/2019	9.79	Put	Bond Future	5,557.9900	5.5580	5,333.3300	5.3333	(4.042)	0	0	0
2018/09/06	2038	01/11/2018			Bond Future	122.3724	122.3724	122.1880	122.1880	(0.151)	0.0000	0.0000	9,825
2018/09/06	2038	07/02/2019			Bond Future	123.1669	123.1669	122.9780	122.9780	(0.153)	0.0000	0.0000	0
2018/09/06	2038	02/05/2019			Bond Future	125.2358	125.2358	125.0420	125.0420	(0.155)	0.0000	0.0000	0

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2018/09/06	2040	01/11/2018	9.09	Put	Bond Future	8,802.8600	8.8029	8,474.1100	8.4741	(3.735)	0	0	0
2018/09/06	2040	01/11/2018	9.80	Call	Bond Future	854.5300	0.8545	945.0600	0.9451	10.594	0	0	1,770
2018/09/06	2040	01/11/2018	10.00	Put	Bond Future	2,343.6600	2.3437	2,143.6500	2.1437	(8.534)	0	0	0
2018/09/06	2040	01/11/2018			Bond Future	10.1081	92.7576	10.0664	93.0916	(0.412)	0.0000	0.0000	25,392
2018/09/06	2040	01/11/2018	9.08	Call	Bond Future	26.9200	0.0269	31.9400	0.0319	18.648	0	0	0
2018/09/06	2040	01/11/2018	9.08	Put	Bond Future	8,893.8500	8.8938	8,564.8000	8.5648	(3.700)	0	0	0
2018/09/06	2040	01/11/2018	9.20	Put	Bond Future	7,818.5400	7.8185	7,494.2400	7.4942	(4.148)	0	0	0
2018/09/06	2040	01/11/2018	9.20	Call	Bond Future	56.5400	0.0565	66.3100	0.0663	17.280	0	0	3,940
2018/09/06	2040	01/11/2018	9.80	Put	Bond Future	3,374.1200	3.3741	3,130.5800	3.1306	(7.218)	0	0	0
2018/09/06	2040	01/11/2018	9.09	Call	Bond Future	28.7500	0.0288	34.0700	0.0341	18.504	0	0	0
2018/09/06	2040	01/11/2018	10.00	Call	Bond Future	1,472.4800	1.4725	1,606.5400	1.6065	9.104	0	0	3,940
2018/09/06	2040	01/11/2018	9.10	Put	Bond Future	8,712.0800	8.7121	8,383.6500	8.3837	(3.770)	0	0	0
2018/09/06	2040	01/11/2018	9.07	Call	Bond Future	25.2200	0.0252	29.9400	0.0299	18.715	0	0	0
2018/09/06	2040	01/11/2018	9.07	Put	Bond Future	8,985.1200	8.9851	8,655.7700	8.6558	(3.666)	0	0	0
2018/09/06	2040	01/11/2018	8.50	Put	Bond Future	14,494.2100	14.4942	14,160.2300	14.1602	(2.304)	0	0	0
2018/09/06	2040	01/11/2018	8.50	Call	Bond Future	0.4100	0.0004	0.5000	0.0005	21.951	0	0	2,950
2018/09/06	2040	01/11/2018	9.10	Call	Bond Future	30.6600	0.0307	36.3000	0.0363	18.395	0	0	2,950
2018/09/06	2040	07/02/2019	9.13	Call	Bond Future	410.9600	0.4110	448.8400	0.4488	9.217	0	0	0
2018/09/06	2040	07/02/2019	9.11	Put	Bond Future	9,626.8600	9.6269	9,323.2600	9.3233	(3.154)	0	0	0
2018/09/06	2040	07/02/2019			Bond Future	10.1939	90.0363	10.1508	90.3762	(0.422)	0.0000	0.0000	100
2018/09/06	2040	07/02/2019	9.13	Put	Bond Future	9,462.0300	9.4620	9,159.9300	9.1599	(3.193)	0	0	0
2018/09/06	2040	07/02/2019	9.11	Call	Bond Future	391.9100	0.3919	428.2900	0.4283	9.283	0	0	0
2018/09/06	2040	07/02/2019	9.12	Put	Bond Future	9,544.2800	9.5443	9,241.4300	9.2414	(3.173)	0	0	0
2018/09/06	2040	07/02/2019	9.12	Call	Bond Future	401.3400	0.4013	438.4700	0.4385	9.252	0	0	0
2018/09/06	2040	02/05/2019	9.88	Put	Bond Future	5,843.2900	5.8433	5,631.0400	5.6310	(3.632)	0	0	0
2018/09/06	2040	02/05/2019	9.89	Call	Bond Future	2,749.6900	2.7497	2,883.1100	2.8831	4.852	0	0	0
2018/09/06	2040	02/05/2019			Bond Future	10.2714	91.5318	10.2272	91.8764	(0.430)	0.0000	0.0000	0
2018/09/06	2040	02/05/2019	9.90	Call	Bond Future	2,782.9700	2.7830	2,917.4600	2.9175	4.833	0	0	0
2018/09/06	2040	02/05/2019	9.90	Put	Bond Future	5,745.9000	5.7459	5,535.8000	5.5358	(3.657)	0	0	0
2018/09/06	2040	02/05/2019	9.88	Call	Bond Future	2,716.3400	2.7163	2,848.6800	2.8487	4.872	0	0	0
2018/09/06	2040	02/05/2019	9.89	Put	Bond Future	5,794.5700	5.7946	5,583.4000	5.5834	(3.644)	0	0	0
2018/09/06	2044	01/11/2018	9.12	Call	Bond Future	25.3100	0.0253	30.0900	0.0301	18.886	0	0	0
2018/09/06	2044	01/11/2018			Bond Future	10.1467	89.6710	10.1051	90.0080	(0.410)	0.0000	0.0000	38,979
2018/09/06	2044	01/11/2018	9.12	Put	Bond Future	9,030.6400	9.0306	8,698.4300	8.6984	(3.679)	0	0	0
2018/09/06	2044	01/11/2018	9.13	Call	Bond Future	26.8500	0.0269	31.9000	0.0319	18.808	0	0	0
2018/09/06	2044	01/11/2018	9.14	Put	Bond Future	8,843.7700	8.8438	8,512.1100	8.5121	(3.750)	0	0	0
2018/09/06	2044	01/11/2018	9.13	Put	Bond Future	8,937.0800	8.9371	8,605.1400	8.6051	(3.714)	0	0	0
2018/09/06	2044	01/11/2018	9.14	Call	Bond Future	28.4800	0.0285	33.8100	0.0338	18.715	0	0	0
2018/09/06	2044	07/02/2019	9.18	Put	Bond Future	9,509.7300	9.5097	9,205.8500	9.2059	(3.195)	0	0	0
2018/09/06	2044	07/02/2019			Bond Future	10.2299	87.0153	10.1869	87.3583	(0.420)	0.0000	0.0000	108
2018/09/06	2044	07/02/2019	9.17	Call	Bond Future	416.9100	0.4169	455.2500	0.4552	9.196	0	0	0
2018/09/06	2044	07/02/2019	9.17	Put	Bond Future	9,593.7700	9.5938	9,289.1100	9.2891	(3.176)	0	0	0
2018/09/06	2044	07/02/2019	9.18	Call	Bond Future	426.9300	0.4269	466.0500	0.4660	9.163	0	0	0
2018/09/06	2044	07/02/2019	9.16	Call	Bond Future	407.0800	0.4071	444.6400	0.4446	9.227	0	0	0
2018/09/06	2044	07/02/2019	9.16	Put	Bond Future	9,678.1500	9.6782	9,372.7100	9.3727	(3.156)	0	0	0
2018/09/06	2044	02/05/2019	9.90	Call	Bond Future	2,720.8600	2.7209	2,853.3600	2.8534	4.870	0	0	0
2018/09/06	2044	02/05/2019			Bond Future	10.3049	88.4607	10.2608	88.8083	(0.428)	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
2018/09/06	2044	02/05/2019	9.90	Put	Bond Future	6,002.4500	6.0025	5,787.2700	5.7873	(3.585)	0	0	0
2018/09/06	2044	02/05/2019	9.91	Call	Bond Future	2,754.2200	2.7542	2,887.8100	2.8878	4.850	0	0	0
2018/09/06	2044	02/05/2019	9.92	Put	Bond Future	5,902.3900	5.9024	5,689.3700	5.6894	(3.609)	0	0	0
2018/09/06	2044	02/05/2019	9.91	Put	Bond Future	5,952.2400	5.9522	5,738.1500	5.7382	(3.597)	0	0	0
2018/09/06	2044	02/05/2019	9.92	Call	Bond Future	2,787.8000	2.7878	2,922.4600	2.9225	4.830	0	0	0
2018/09/06	2046	01/11/2018			Bond Future	115.0040	115.0040	115.0059	115.0059	0.002	0.0000	0.0000	12,067
2018/09/06	2046	07/02/2019			Bond Future	117.2460	117.2460	117.2471	117.2471	0.001	0.0000	0.0000	0
2018/09/06	2046	02/05/2019			Bond Future	117.5302	117.5302	117.5298	117.5298	0.000	0.0000	0.0000	0
2018/09/06	2050	01/11/2018			Bond Future	120.7590	120.7590	120.7608	120.7608	0.001	0.0000	0.0000	9,987
2018/09/06	2050	07/02/2019			Bond Future	121.3417	121.3417	121.3430	121.3430	0.001	0.0000	0.0000	0
2018/09/06	2050	02/05/2019			Bond Future	123.3799	123.3799	123.3793	123.3793	0.000	0.0000	0.0000	0
2018/09/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	AL37	01/11/2018			Index Future	585.8550	585.8550	586.5280	586.5280	0.115	0.0000	0.0000	0
2018/09/06	AL37	07/02/2019			Index Future	597.1560	597.1560	597.8390	597.8390	0.114	0.0000	0.0000	0
2018/09/06	AL37	02/05/2019			Index Future	607.0800	607.0800	607.7670	607.7670	0.113	0.0000	0.0000	0
2018/09/06	AL7T	01/11/2018			Index Future	675.4940	675.4940	677.1990	677.1990	0.252	0.0000	0.0000	0
2018/09/06	AL7T	07/02/2019			Index Future	688.5240	688.5240	690.2590	690.2590	0.252	0.0000	0.0000	0
2018/09/06	AL7T	02/05/2019			Index Future	699.9660	699.9660	701.7210	701.7210	0.251	0.0000	0.0000	0
2018/09/06	ALBI	01/11/2018			Index Future	610.5090	610.5090	612.3540	612.3540	0.302	0.0000	0.0000	865
2018/09/06	ALBI	07/02/2019			Index Future	622.2860	622.2860	624.1630	624.1630	0.302	0.0000	0.0000	57
2018/09/06	ALBI	02/05/2019			Index Future	632.6270	632.6270	634.5280	634.5280	0.300	0.0000	0.0000	0
2018/09/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	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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2018/09/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	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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2018/09/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/06	ES33	01/11/2018			Bond Future	11.2897	74.0550	11.2423	74.3237	(0.419)	0.0000	0.0000	9,466
2018/09/06	ES33	07/02/2019			Bond Future	11.4340	75.4835	11.3848	75.7570	(0.430)	0.0000	0.0000	0
2018/09/06	ES33	02/05/2019			Bond Future	11.5574	72.9482	11.5067	73.2254	(0.439)	0.0000	0.0000	0
2018/09/06	ES42	01/11/2018			Bond Future	11.5029	76.0592	11.4606	76.3300	(0.368)	0.0000	0.0000	7,957
2018/09/06	ES42	07/02/2019			Bond Future	11.6388	77.5262	11.5949	77.8018	(0.378)	0.0000	0.0000	0
2018/09/06	ES42	02/05/2019			Bond Future	11.7608	74.5541	11.7155	74.8334	(0.386)	0.0000	0.0000	0
2018/09/06	GOVI	01/11/2018	653.50	Put	GOVI	488,210.0000	48.8210	468,800.0000	46.8800	(3.976)	0	0	0
2018/09/06	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	01/11/2018			GOVI	604.6790	604.6790	606.6200	606.6200	0.321	0.0000	0.0000	463
2018/09/06	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	01/11/2018	653.49	Put	GOVI	488,110.0000	48.8110	468,700.0000	46.8700	(3.977)	0	0	0
2018/09/06	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	01/11/2018	653.51	Put	GOVI	488,310.0000	48.8310	468,900.0000	46.8900	(3.975)	0	0	0
2018/09/06	GOVI	07/02/2019	666.53	Put	GOVI	501,870.0000	50.1870	482,120.0000	48.2120	(3.935)	0	0	0
2018/09/06	GOVI	07/02/2019			GOVI	616.3430	616.3430	618.3180	618.3180	0.320	0.0000	0.0000	0
2018/09/06	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	07/02/2019	666.52	Put	GOVI	501,770.0000	50.1770	482,020.0000	48.2020	(3.936)	0	0	0
2018/09/06	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	07/02/2019	666.51	Put	GOVI	501,670.0000	50.1670	481,920.0000	48.1920	(3.937)	0	0	0
2018/09/06	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	02/05/2019	647.88	Put	GOVI	212,940.0000	21.2940	192,940.0000	19.2940	(9.392)	0	0	0
2018/09/06	GOVI	02/05/2019	647.86	Put	GOVI	212,740.0000	21.2740	192,740.0000	19.2740	(9.401)	0	0	0
2018/09/06	GOVI	02/05/2019			GOVI	626.5860	626.5860	628.5860	628.5860	0.319	0.0000	0.0000	0
2018/09/06	GOVI	02/05/2019	647.87	Put	GOVI	212,840.0000	21.2840	192,840.0000	19.2840	(9.397)	0	0	0
2018/09/06	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/06	IGOV	01/11/2018			Index Future	252.0200	252.0200	251.9820	251.9820	(0.015)	0.0000	0.0000	746
2018/09/06	IGOV	07/02/2019			Index Future	256.9340	256.9340	256.8930	256.8930	(0.016)	0.0000	0.0000	0
2018/09/06	IGOV	02/05/2019			Index Future	261.2500	261.2500	261.2050	261.2050	(0.017)	0.0000	0.0000	0
2018/09/06	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/06	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	0.000	0.0000	0.0000	0
2018/09/06	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6300	99.6300	(0.010)	0.0000	0.0000	0
2018/09/06	IS01	20/06/2019			Interest Rate Swap	102.1600	102.1600	102.1400	102.1400	(0.020)	0.0000	0.0000	0
2018/09/06	IS01	19/09/2019			Interest Rate Swap	100.1600	100.1600	100.1300	100.1300	(0.030)	0.0000	0.0000	0

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2018/09/06	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/06	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/06	IS02	15/03/2019			Interest Rate Swap	99.3800	99.3800	99.3700	99.3700	(0.010)	0.0000	0.0000	0
2018/09/06	IS02	21/06/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2018/09/06	IS02	20/09/2019			Interest Rate Swap	102.1600	102.1600	102.1400	102.1400	(0.020)	0.0000	0.0000	0
2018/09/06	IS02	20/12/2019			Interest Rate Swap	103.2600	103.2600	103.2200	103.2200	(0.039)	0.0000	0.0000	0
2018/09/06	IS02	23/03/2020			Interest Rate Swap	99.4600	99.4600	99.4000	99.4000	(0.060)	0.0000	0.0000	0
2018/09/06	IS02	22/06/2020			Interest Rate Swap	103.1900	103.1900	103.1200	103.1200	(0.068)	0.0000	0.0000	0
2018/09/06	IS02	21/09/2020			Interest Rate Swap	100.3800	100.3800	100.2900	100.2900	(0.090)	0.0000	0.0000	0
2018/09/06	IS05	17/12/2020			Interest Rate Swap	97.3700	97.3700	97.2600	97.2600	(0.113)	0.0000	0.0000	0
2018/09/06	IS05	16/03/2021			Interest Rate Swap	96.7300	96.7300	96.6100	96.6100	(0.124)	0.0000	0.0000	0
2018/09/06	IS05	15/06/2021			Interest Rate Swap	96.0600	96.0600	95.9200	95.9200	(0.146)	0.0000	0.0000	0
2018/09/06	IS05	21/09/2021			Interest Rate Swap	96.3700	96.3700	96.2300	96.2300	(0.145)	0.0000	0.0000	0
2018/09/06	IS05	21/12/2021			Interest Rate Swap	98.6500	98.6500	98.5300	98.5300	(0.122)	0.0000	0.0000	51
2018/09/06	IS05	15/03/2022			Interest Rate Swap	98.8600	98.8600	98.7600	98.7600	(0.101)	0.0000	0.0000	0
2018/09/06	IS05	21/06/2022			Interest Rate Swap	100.1500	100.1500	100.0800	100.0800	(0.070)	0.0000	0.0000	0
2018/09/06	IS05	20/09/2022			Interest Rate Swap	104.1500	104.1500	104.0900	104.0900	(0.058)	0.0000	0.0000	0
2018/09/06	IS05	20/12/2022			Interest Rate Swap	105.5000	105.5000	105.4300	105.4300	(0.066)	0.0000	0.0000	0
2018/09/06	IS05	22/03/2023			Interest Rate Swap	99.0500	99.0500	98.9700	98.9700	(0.081)	0.0000	0.0000	0
2018/09/06	IS05	20/06/2023			Interest Rate Swap	105.1500	105.1500	105.0600	105.0600	(0.086)	0.0000	0.0000	0
2018/09/06	IS05	19/09/2023			Interest Rate Swap	100.8000	100.8000	100.6900	100.6900	(0.109)	0.0000	0.0000	0
2018/09/06	IS10	17/12/2025			Interest Rate Swap	98.2400	98.2400	98.0900	98.0900	(0.153)	0.0000	0.0000	0
2018/09/06	IS10	16/03/2026			Interest Rate Swap	95.3500	95.3500	95.2100	95.2100	(0.147)	0.0000	0.0000	0
2018/09/06	IS10	15/06/2026			Interest Rate Swap	94.1700	94.1700	94.0400	94.0400	(0.138)	0.0000	0.0000	0
2018/09/06	IS10	21/09/2026			Interest Rate Swap	96.3700	96.3700	96.2400	96.2400	(0.135)	0.0000	0.0000	0
2018/09/06	IS10	21/12/2026			Interest Rate Swap	100.1400	100.1400	100.0200	100.0200	(0.120)	0.0000	0.0000	0
2018/09/06	IS10	15/03/2027			Interest Rate Swap	98.7800	98.7800	98.6500	98.6500	(0.132)	0.0000	0.0000	0
2018/09/06	IS10	21/06/2027			Interest Rate Swap	100.8700	100.8700	100.7400	100.7400	(0.129)	0.0000	0.0000	0
2018/09/06	IS10	20/09/2027			Interest Rate Swap	106.2800	106.2800	106.1600	106.1600	(0.113)	0.0000	0.0000	0
2018/09/06	IS10	20/12/2027			Interest Rate Swap	106.6700	106.6700	106.5400	106.5400	(0.122)	0.0000	0.0000	0
2018/09/06	IS10	22/03/2028			Interest Rate Swap	100.3500	100.3500	100.2200	100.2200	(0.130)	0.0000	0.0000	0
2018/09/06	IS10	20/06/2028			Interest Rate Swap	107.4400	107.4400	107.3100	107.3100	(0.121)	0.0000	0.0000	0
2018/09/06	IS10	19/09/2028			Interest Rate Swap	101.1700	101.1700	101.0300	101.0300	(0.138)	0.0000	0.0000	0
2018/09/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/06	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/06	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/06	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/06	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
2018/09/06	R023	01/11/2018	10.58	Call	Bond Future	6,238.1700	6.2382	6,350.2400	6.3502	1.797	0	0	0
2018/09/06	R023	01/11/2018	10.57	Put	Bond Future	1.5700	0.0016	1.2100	0.0012	(22.930)	0	0	0
2018/09/06	R023	01/11/2018			Bond Future	8.7042	98.0429	8.6717	98.1553	(0.373)	0.0000	0.0000	38,272
2018/09/06	R023	01/11/2018	10.59	Call	Bond Future	6,269.9900	6.2700	6,382.0800	6.3821	1.788	0	0	0
2018/09/06	R023	01/11/2018	10.59	Put	Bond Future	1.4200	0.0014	1.0900	0.0011	(23.239)	0	0	0
2018/09/06	R023	01/11/2018	10.58	Put	Bond Future	1.5000	0.0015	1.1500	0.0012	(23.333)	0	0	0
2018/09/06	R023	01/11/2018	10.57	Call	Bond Future	6,206.3300	6.2063	6,318.3900	6.3184	1.806	0	0	0
2018/09/06	R023	07/02/2019	10.59	Call	Bond Future	5,683.2200	5.6832	5,787.9000	5.7879	1.842	0	0	0
2018/09/06	R023	07/02/2019			Bond Future	8.8252	99.9342	8.7903	100.0482	(0.395)	0.0000	0.0000	0
2018/09/06	R023	07/02/2019	10.57	Call	Bond Future	5,627.1000	5.6271	5,731.4900	5.7315	1.855	0	0	0
2018/09/06	R023	07/02/2019	10.57	Put	Bond Future	127.9700	0.1280	118.3000	0.1183	(7.556)	0	0	0
2018/09/06	R023	07/02/2019	10.59	Put	Bond Future	123.3200	0.1233	113.9400	0.1139	(7.606)	0	0	0
2018/09/06	R023	07/02/2019	10.58	Call	Bond Future	5,655.1400	5.6551	5,759.6800	5.7597	1.849	0	0	0
2018/09/06	R023	07/02/2019	10.58	Put	Bond Future	125.6200	0.1256	116.1000	0.1161	(7.578)	0	0	0
2018/09/06	R023	02/05/2019	8.45	Call	Bond Future	860.3900	0.8604	898.4400	0.8984	4.422	0	0	0
2018/09/06	R023	02/05/2019	8.44	Put	Bond Future	2,381.6600	2.3817	2,304.5100	2.3045	(3.239)	0	0	0
2018/09/06	R023	02/05/2019			Bond Future	8.9299	97.6672	8.8929	97.7820	(0.414)	0.0000	0.0000	0
2018/09/06	R023	02/05/2019	8.46	Call	Bond Future	874.0400	0.8740	912.4600	0.9125	4.396	0	0	0
2018/09/06	R023	02/05/2019	8.46	Put	Bond Future	2,345.6000	2.3456	2,269.2000	2.2692	(3.257)	0	0	0
2018/09/06	R023	02/05/2019	8.45	Put	Bond Future	2,363.5700	2.3636	2,286.8000	2.2868	(3.248)	0	0	0
2018/09/06	R023	02/05/2019	8.44	Call	Bond Future	846.8600	0.8469	884.5300	0.8845	4.448	0	0	0
2018/09/06	R035	01/11/2018	8.93	Call	Bond Future	21.1600	0.0212	25.2100	0.0252	19.140	0	0	0
2018/09/06	R035	01/11/2018	8.92	Put	Bond Future	8,469.2000	8.4692	8,161.4100	8.1614	(3.634)	0	0	0
2018/09/06	R035	01/11/2018			Bond Future	9.9824	92.7878	9.9406	93.0994	(0.418)	0.0000	0.0000	73,994
2018/09/06	R035	01/11/2018	8.94	Call	Bond Future	22.4300	0.0224	26.7000	0.0267	19.037	0	0	0
2018/09/06	R035	01/11/2018	8.94	Put	Bond Future	8,302.1000	8.3021	7,994.7500	7.9948	(3.702)	0	0	0
2018/09/06	R035	01/11/2018	8.93	Put	Bond Future	8,385.5700	8.3856	8,078.0000	8.0780	(3.668)	0	0	0
2018/09/06	R035	01/11/2018	8.92	Call	Bond Future	19.9500	0.0200	23.7800	0.0238	19.198	0	0	0
2018/09/06	R035	07/02/2019	8.98	Call	Bond Future	356.7800	0.3568	390.0700	0.3901	9.331	0	0	0
2018/09/06	R035	07/02/2019			Bond Future	10.0762	94.5777	10.0329	94.8948	(0.429)	0.0000	0.0000	298
2018/09/06	R035	07/02/2019	8.96	Call	Bond Future	340.1800	0.3402	372.1500	0.3722	9.398	0	0	0
2018/09/06	R035	07/02/2019	8.96	Put	Bond Future	9,083.6500	9.0837	8,798.5100	8.7985	(3.139)	0	0	0
2018/09/06	R035	07/02/2019	8.98	Put	Bond Future	8,932.8000	8.9328	8,648.9800	8.6490	(3.177)	0	0	0
2018/09/06	R035	07/02/2019	8.97	Call	Bond Future	348.4000	0.3484	381.0300	0.3810	9.366	0	0	0
2018/09/06	R035	07/02/2019	8.97	Put	Bond Future	9,008.0900	9.0081	8,723.6100	8.7236	(3.158)	0	0	0
2018/09/06	R035	02/05/2019	9.74	Put	Bond Future	5,464.7900	5.4648	5,263.9000	5.2639	(3.676)	0	0	0
2018/09/06	R035	02/05/2019			Bond Future	10.1535	91.6516	10.1091	91.9729	(0.438)	0.0000	0.0000	0
2018/09/06	R035	02/05/2019	9.74	Call	Bond Future	2,408.3100	2.4083	2,528.7200	2.5287	5.000	0	0	0
2018/09/06	R035	02/05/2019	9.75	Call	Bond Future	2,438.6100	2.4386	2,560.0200	2.5600	4.979	0	0	0
2018/09/06	R035	02/05/2019	9.75	Put	Bond Future	5,419.3700	5.4194	5,219.4800	5.2195	(3.688)	0	0	0
2018/09/06	R035	02/05/2019	9.73	Call	Bond Future	2,377.9400	2.3779	2,497.3400	2.4973	5.021	0	0	0
2018/09/06	R035	02/05/2019	9.73	Put	Bond Future	5,510.2300	5.5102	5,308.3300	5.3083	(3.664)	0	0	0
2018/09/06	R186	01/11/2018	8.54	Put	Bond Future	4,547.3800	4.5474	4,316.0400	4.3160	(5.087)	0	0	0
2018/09/06	R186	01/11/2018	8.90	Call	Bond Future	464.5300	0.4645	519.7700	0.5198	11.892	0	0	0
2018/09/06	R186	01/11/2018	9.14	Call	Bond Future	948.4700	0.9485	1,042.1400	1.0421	9.876	0	0	0

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2018/09/06	R186	01/11/2018	7.96	Put	Bond Future	8,114.7300	8.1147	7,867.6700	7.8677	(3.045)	0	0	0
2018/09/06	R186	01/11/2018			Bond Future	9.2763	110.8128	9.2342	111.0607	(0.454)	0.0000	0.0000	67,825
2018/09/06	R186	01/11/2018	8.53	Call	Bond Future	101.1100	0.1011	116.9900	0.1170	15.706	0	0	0
2018/09/06	R186	01/11/2018	8.53	Put	Bond Future	4,604.2000	4.6042	4,372.1800	4.3722	(5.039)	0	0	0
2018/09/06	R186	01/11/2018	8.46	Put	Bond Future	5,009.6600	5.0097	4,773.5100	4.7735	(4.714)	0	0	0
2018/09/06	R186	01/11/2018	8.46	Call	Bond Future	71.5600	0.0716	83.3100	0.0833	16.420	0	0	5,000
2018/09/06	R186	01/11/2018	8.54	Call	Bond Future	106.2500	0.1063	122.8100	0.1228	15.586	0	0	0
2018/09/06	R186	01/11/2018	8.90	Put	Bond Future	2,704.6900	2.7047	2,512.0300	2.5120	(7.123)	0	0	2,500
2018/09/06	R186	01/11/2018	9.14	Put	Bond Future	1,752.8900	1.7529	1,598.6600	1.5987	(8.799)	0	0	5,000
2018/09/06	R186	01/11/2018	7.96	Call	Bond Future	4.1200	0.0041	4.9600	0.0050	20.388	0	0	5,000
2018/09/06	R186	01/11/2018	8.52	Call	Bond Future	96.1700	0.0962	111.3800	0.1114	15.816	0	0	0
2018/09/06	R186	01/11/2018	8.52	Put	Bond Future	4,661.2700	4.6613	4,428.5800	4.4286	(4.992)	0	0	0
2018/09/06	R186	07/02/2019	8.20	Call	Bond Future	204.6100	0.2046	225.6600	0.2257	10.288	0	0	0
2018/09/06	R186	07/02/2019	8.50	Call	Bond Future	414.3300	0.4143	452.4600	0.4525	9.203	0	0	1,000
2018/09/06	R186	07/02/2019	9.10	Put	Bond Future	3,052.8300	3.0528	2,895.4500	2.8955	(5.155)	0	0	1,000
2018/09/06	R186	07/02/2019	8.21	Put	Bond Future	7,137.9100	7.1379	6,907.2600	6.9073	(3.231)	0	0	0
2018/09/06	R186	07/02/2019	9.92	Put	Bond Future	1,110.1000	1.1101	1,032.0500	1.0320	(7.031)	0	0	1,170
2018/09/06	R186	07/02/2019			Bond Future	9.3777	107.6455	9.3335	107.8976	(0.472)	0.0000	0.0000	719
2018/09/06	R186	07/02/2019	8.20	Put	Bond Future	7,194.5500	7.1946	6,963.4400	6.9634	(3.212)	0	0	0
2018/09/06	R186	07/02/2019	8.50	Put	Bond Future	5,568.1300	5.5681	5,354.1000	5.3541	(3.844)	0	0	0
2018/09/06	R186	07/02/2019	9.10	Call	Bond Future	1,456.5200	1.4565	1,551.3000	1.5513	6.507	0	0	0
2018/09/06	R186	07/02/2019	8.21	Call	Bond Future	209.8000	0.2098	231.3100	0.2313	10.253	0	0	0
2018/09/06	R186	07/02/2019	9.92	Call	Bond Future	4,139.1800	4.1392	4,313.2900	4.3133	4.206	0	0	0
2018/09/06	R186	07/02/2019	8.30	Put	Bond Future	6,635.1600	6.6352	6,408.9600	6.4090	(3.409)	0	0	0
2018/09/06	R186	07/02/2019	8.22	Call	Bond Future	215.1000	0.2151	237.0700	0.2371	10.214	0	0	0
2018/09/06	R186	07/02/2019	8.22	Put	Bond Future	7,081.4200	7.0814	6,851.2300	6.8512	(3.251)	0	0	0
2018/09/06	R186	07/02/2019	9.27	Put	Bond Future	2,514.4600	2.5145	2,374.9200	2.3749	(5.550)	0	0	0
2018/09/06	R186	07/02/2019	9.27	Call	Bond Future	1,899.0600	1.8991	2,011.6800	2.0117	5.930	0	0	1,170
2018/09/06	R186	07/02/2019	8.30	Call	Bond Future	261.6000	0.2616	287.5600	0.2876	9.924	0	0	210
2018/09/06	R186	07/02/2019	8.77	Put	Bond Future	4,315.7200	4.3157	4,124.9900	4.1250	(4.419)	0	0	0
2018/09/06	R186	07/02/2019	8.77	Call	Bond Future	781.4400	0.7814	842.8700	0.8429	7.861	0	0	1,170
2018/09/06	R186	07/02/2019	9.90	Call	Bond Future	4,058.3500	4.0583	4,230.8700	4.2309	4.251	0	0	0
2018/09/06	R186	07/02/2019	9.90	Put	Bond Future	1,138.9500	1.1389	1,059.3100	1.0593	(6.992)	0	0	1,000
2018/09/06	R186	02/05/2019	9.01	Put	Bond Future	4,186.9500	4.1869	4,020.8500	4.0208	(3.967)	0	0	0
2018/09/06	R186	02/05/2019	9.02	Call	Bond Future	1,622.4400	1.6224	1,712.2100	1.7122	5.533	0	0	0
2018/09/06	R186	02/05/2019			Bond Future	9.4700	109.4337	9.4240	109.6888	(0.486)	0.0000	0.0000	0
2018/09/06	R186	02/05/2019	9.03	Call	Bond Future	1,645.4500	1.6454	1,736.0500	1.7360	5.506	0	0	0
2018/09/06	R186	02/05/2019	9.03	Put	Bond Future	4,118.5700	4.1186	3,954.1400	3.9541	(3.992)	0	0	0
2018/09/06	R186	02/05/2019	9.01	Call	Bond Future	1,599.6200	1.5996	1,688.5500	1.6885	5.559	0	0	0
2018/09/06	R186	02/05/2019	9.02	Put	Bond Future	4,152.6500	4.1526	3,987.3900	3.9874	(3.980)	0	0	0
2018/09/06	R197	01/11/2018			Bond Future	300.4414	300.4414	300.7166	300.7166	0.092	0.0000	0.0000	2,353
2018/09/06	R197	07/02/2019			Bond Future	298.9482	298.9482	299.2268	299.2268	0.093	0.0000	0.0000	0
2018/09/06	R197	02/05/2019			Bond Future	303.9693	303.9693	304.2487	304.2487	0.092	0.0000	0.0000	0
2018/09/06	R202	01/11/2018			Bond Future	234.0724	234.0724	233.8003	233.8003	(0.116)	0.0000	0.0000	10,129
2018/09/06	R202	07/02/2019			Bond Future	234.7314	234.7314	234.4525	234.4525	(0.119)	0.0000	0.0000	0
2018/09/06	R202	02/05/2019			Bond Future	238.6741	238.6741	238.3876	238.3876	(0.120)	0.0000	0.0000	0

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2018/09/06	R207	01/11/2018	6.76	Put	Bond Future	1,312.5900	1.3126	1,267.0200	1.2670	(3.472)	0	0	0
2018/09/06	R207	01/11/2018			Bond Future	7.9299	101.4714	7.8887	101.5171	(0.519)	0.0000	0.0000	19,671
2018/09/06	R207	01/11/2018	6.75	Call	Bond Future	0.7400	0.0007	0.9100	0.0009	22.973	0	0	0
2018/09/06	R207	01/11/2018	6.75	Put	Bond Future	1,323.8600	1.3239	1,278.2700	1.2783	(3.444)	0	0	0
2018/09/06	R207	01/11/2018	6.76	Call	Bond Future	0.7900	0.0008	0.9800	0.0010	24.051	0	0	0
2018/09/06	R207	01/11/2018	6.74	Call	Bond Future	0.6900	0.0007	0.8500	0.0009	23.188	0	0	0
2018/09/06	R207	01/11/2018	6.74	Put	Bond Future	1,335.1300	1.3351	1,289.5300	1.2895	(3.415)	0	0	0
2018/09/06	R207	07/02/2019	6.52	Call	Bond Future	0.5600	0.0006	0.7200	0.0007	28.571	0	0	0
2018/09/06	R207	07/02/2019	6.51	Put	Bond Future	1,422.4600	1.4225	1,376.4800	1.3765	(3.232)	0	0	0
2018/09/06	R207	07/02/2019			Bond Future	8.1304	99.7837	8.0773	99.8298	(0.654)	0.0000	0.0000	0
2018/09/06	R207	07/02/2019	6.53	Call	Bond Future	0.5900	0.0006	0.7600	0.0008	28.814	0	0	0
2018/09/06	R207	07/02/2019	6.53	Put	Bond Future	1,404.7800	1.4048	1,358.8100	1.3588	(3.272)	0	0	0
2018/09/06	R207	07/02/2019	6.52	Put	Bond Future	1,413.6200	1.4136	1,367.6400	1.3676	(3.253)	0	0	0
2018/09/06	R207	07/02/2019	6.51	Call	Bond Future	0.5300	0.0005	0.6900	0.0007	30.189	0	0	0
2018/09/06	R207	02/05/2019	7.63	Call	Bond Future	43.8200	0.0438	51.2400	0.0512	16.933	0	0	0
2018/09/06	R207	02/05/2019			Bond Future	8.4424	101.4414	8.3727	101.4871	(0.827)	0.0000	0.0000	0
2018/09/06	R207	02/05/2019	7.61	Call	Bond Future	41.2100	0.0412	48.3100	0.0483	17.229	0	0	0
2018/09/06	R207	02/05/2019	7.61	Put	Bond Future	589.1100	0.5891	550.4800	0.5505	(6.557)	0	0	0
2018/09/06	R207	02/05/2019	7.63	Put	Bond Future	578.4900	0.5785	540.1800	0.5402	(6.622)	0	0	0
2018/09/06	R207	02/05/2019	7.62	Call	Bond Future	42.4100	0.0424	49.6500	0.0496	17.071	0	0	0
2018/09/06	R207	02/05/2019	7.62	Put	Bond Future	583.6900	0.5837	545.2000	0.5452	(6.594)	0	0	0
2018/09/06	R208	01/11/2018	7.11	Put	Bond Future	2,315.3200	2.3153	2,234.8700	2.2349	(3.475)	0	0	0
2018/09/06	R208	01/11/2018			Bond Future	8.1961	97.5835	8.1574	97.6647	(0.472)	0.0000	0.0000	29,548
2018/09/06	R208	01/11/2018	7.11	Call	Bond Future	3.4000	0.0034	4.0500	0.0041	19.118	0	0	0
2018/09/06	R208	01/11/2018	7.12	Call	Bond Future	3.6200	0.0036	4.3100	0.0043	19.061	0	0	0
2018/09/06	R208	01/11/2018	7.10	Put	Bond Future	2,336.7200	2.3367	2,256.2300	2.2562	(3.445)	0	0	0
2018/09/06	R208	01/11/2018	7.12	Put	Bond Future	2,293.9400	2.2939	2,213.5300	2.2135	(3.505)	0	0	0
2018/09/06	R208	01/11/2018	7.10	Call	Bond Future	3.1900	0.0032	3.8000	0.0038	19.122	0	0	0
2018/09/06	R208	07/02/2019	7.07	Call	Bond Future	19.2800	0.0193	22.1300	0.0221	14.782	0	0	0
2018/09/06	R208	07/02/2019	7.08	Put	Bond Future	2,404.5400	2.4045	2,325.3000	2.3253	(3.295)	0	0	0
2018/09/06	R208	07/02/2019	7.06	Put	Bond Future	2,441.9300	2.4419	2,362.5100	2.3625	(3.252)	0	0	0
2018/09/06	R208	07/02/2019			Bond Future	8.3295	99.4658	8.2857	99.5480	(0.525)	0.0000	0.0000	0
2018/09/06	R208	07/02/2019	7.07	Put	Bond Future	2,423.2200	2.4232	2,343.8900	2.3439	(3.274)	0	0	0
2018/09/06	R208	07/02/2019	7.08	Call	Bond Future	19.9800	0.0200	22.9200	0.0229	14.715	0	0	0
2018/09/06	R208	07/02/2019	7.06	Call	Bond Future	18.6000	0.0186	21.3600	0.0214	14.839	0	0	0
2018/09/06	R208	02/05/2019	8.03	Put	Bond Future	1,152.8800	1.1529	1,098.2100	1.0982	(4.742)	0	0	0
2018/09/06	R208	02/05/2019	8.02	Call	Bond Future	405.9300	0.4059	433.3300	0.4333	6.750	0	0	0
2018/09/06	R208	02/05/2019			Bond Future	8.4657	97.7188	8.4170	97.8011	(0.576)	0.0000	0.0000	0
2018/09/06	R208	02/05/2019	8.03	Call	Bond Future	413.4200	0.4134	441.1300	0.4411	6.703	0	0	0
2018/09/06	R208	02/05/2019	8.02	Put	Bond Future	1,162.4500	1.1625	1,107.4700	1.1075	(4.730)	0	0	0
2018/09/06	R208	02/05/2019	8.04	Call	Bond Future	420.6800	0.4207	448.7000	0.4487	6.661	0	0	0
2018/09/06	R208	02/05/2019	8.04	Put	Bond Future	1,143.0900	1.1431	1,088.7300	1.0887	(4.756)	0	0	0
2018/09/06	R209	01/11/2018	1,016.00	Call	Bond Future	69,440.1000	69.4401	69,734.5700	69.7346	0.424	0	0	0
2018/09/06	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	R209	01/11/2018	9.34	Put	Bond Future	4,197.3800	4.1974	3,938.1300	3.9381	(6.176)	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
2018/09/06	R209	01/11/2018	9.97	Call	Bond Future	1,568.1200	1.5681	1,714.7400	1.7147	9.350	0	0	0
2018/09/06	R209	01/11/2018	9.98	Put	Bond Future	1,387.8000	1.3878	1,241.9300	1.2419	(10.511)	0	0	2,000
2018/09/06	R209	01/11/2018	8.98	Call	Bond Future	38.9900	0.0390	46.7300	0.0467	19.851	0	0	0
2018/09/06	R209	01/11/2018	10.00	Call	Bond Future	1,669.6300	1.6696	1,822.1400	1.8221	9.134	0	0	0
2018/09/06	R209	01/11/2018	9.64	Call	Bond Future	677.0900	0.6771	759.2500	0.7592	12.134	0	0	2,000
2018/09/06	R209	01/11/2018	9.47	Call	Bond Future	381.5800	0.3816	434.8500	0.4348	13.960	0	0	0
2018/09/06	R209	01/11/2018	9.82	Call	Bond Future	1,112.1500	1.1122	1,228.9600	1.2290	10.503	0	0	0
2018/09/06	R209	01/11/2018			Bond Future	9.9459	70.3280	9.8993	70.6224	(0.469)	0.0000	0.0000	127,327
2018/09/06	R209	01/11/2018	1,016.01	Call	Bond Future	69,440.1000	69.4401	69,734.5700	69.7346	0.424	0	0	0
2018/09/06	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	R209	01/11/2018	8.89	Put	Bond Future	7,162.7500	7.1627	6,873.2900	6.8733	(4.041)	0	0	0
2018/09/06	R209	01/11/2018	8.89	Call	Bond Future	24.2300	0.0242	29.2400	0.0292	20.677	0	0	2,000
2018/09/06	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/06	R209	01/11/2018	1,015.99	Call	Bond Future	69,440.0900	69.4401	69,734.5600	69.7346	0.424	0	0	0
2018/09/06	R209	01/11/2018	9.34	Call	Bond Future	226.3500	0.2264	261.5700	0.2616	15.560	0	0	0
2018/09/06	R209	01/11/2018	9.97	Put	Bond Future	1,417.0300	1.4170	1,269.1800	1.2692	(10.434)	0	0	0
2018/09/06	R209	01/11/2018	9.98	Call	Bond Future	1,601.5500	1.6016	1,750.1500	1.7501	9.279	0	0	0
2018/09/06	R209	01/11/2018	8.98	Put	Bond Future	6,528.3600	6.5284	6,241.6300	6.2416	(4.392)	0	0	0
2018/09/06	R209	01/11/2018	10.00	Put	Bond Future	1,330.8300	1.3308	1,188.8700	1.1889	(10.667)	0	0	5,850
2018/09/06	R209	01/11/2018	9.64	Put	Bond Future	2,641.5100	2.6415	2,429.2000	2.4292	(8.037)	0	0	0
2018/09/06	R209	01/11/2018	9.47	Put	Bond Future	3,473.0700	3.4731	3,231.8700	3.2319	(6.945)	0	0	760
2018/09/06	R209	01/11/2018	9.82	Put	Bond Future	1,911.0300	1.9110	1,733.3700	1.7334	(9.297)	0	0	760
2018/09/06	R209	01/11/2018	9.49	Call	Bond Future	410.7800	0.4108	467.1700	0.4672	13.728	0	0	0
2018/09/06	R209	01/11/2018	9.94	Call	Bond Future	1,469.9800	1.4700	1,610.6700	1.6107	9.571	0	0	0
2018/09/06	R209	01/11/2018	9.94	Put	Bond Future	1,507.3600	1.5074	1,353.5800	1.3536	(10.202)	0	0	0
2018/09/06	R209	01/11/2018	10.57	Call	Bond Future	4,125.7100	4.1257	4,366.5600	4.3666	5.838	0	0	0
2018/09/06	R209	01/11/2018	10.57	Put	Bond Future	359.3900	0.3594	305.7700	0.3058	(14.920)	0	0	0
2018/09/06	R209	01/11/2018	9.84	Call	Bond Future	1,167.8500	1.1678	1,288.6400	1.2886	10.343	0	0	0
2018/09/06	R209	01/11/2018	9.84	Put	Bond Future	1,838.9600	1.8390	1,665.2800	1.6653	(9.444)	0	0	0
2018/09/06	R209	01/11/2018	8.99	Put	Bond Future	6,458.7600	6.4588	6,172.4100	6.1724	(4.434)	0	0	0
2018/09/06	R209	01/11/2018	8.99	Call	Bond Future	41.0300	0.0410	49.1500	0.0492	19.790	0	0	760
2018/09/06	R209	01/11/2018	9.49	Put	Bond Future	3,368.3200	3.3683	3,130.2400	3.1302	(7.068)	0	0	0
2018/09/06	R209	07/02/2019	8.97	Put	Bond Future	7,396.2800	7.3963	7,132.5200	7.1325	(3.566)	0	0	0
2018/09/06	R209	07/02/2019	10.20	Put	Bond Future	2,106.2100	2.1062	1,975.5000	1.9755	(6.206)	0	0	4,000
2018/09/06	R209	07/02/2019			Bond Future	10.0270	71.6845	9.9788	71.9843	(0.480)	0.0000	0.0000	340
2018/09/06	R209	07/02/2019	8.96	Call	Bond Future	345.7100	0.3457	381.0200	0.3810	10.214	0	0	0
2018/09/06	R209	07/02/2019	8.96	Put	Bond Future	7,459.8500	7.4599	7,195.4100	7.1954	(3.545)	0	0	0
2018/09/06	R209	07/02/2019	8.97	Call	Bond Future	353.6600	0.3537	389.6500	0.3897	10.176	0	0	0
2018/09/06	R209	07/02/2019	10.20	Call	Bond Future	3,167.4400	3.1674	3,336.4800	3.3365	5.337	0	0	0
2018/09/06	R209	07/02/2019	8.95	Call	Bond Future	337.9000	0.3379	372.5400	0.3725	10.252	0	0	0
2018/09/06	R209	07/02/2019	8.95	Put	Bond Future	7,523.6600	7.5237	7,258.5500	7.2586	(3.524)	0	0	0
2018/09/06	R209	07/02/2019	9.54	Put	Bond Future	4,371.9200	4.3719	4,164.9300	4.1649	(4.735)	0	0	0
2018/09/06	R209	07/02/2019	9.54	Call	Bond Future	1,250.6100	1.2506	1,343.3700	1.3434	7.417	0	0	4,000
2018/09/06	R209	07/02/2019	9.04	Put	Bond Future	6,965.8400	6.9658	6,707.5000	6.7075	(3.709)	0	0	0
2018/09/06	R209	07/02/2019	9.04	Call	Bond Future	421.1500	0.4212	462.5600	0.4626	9.833	0	0	4,000
2018/09/06	R209	02/05/2019	9.70	Put	Bond Future	4,675.5600	4.6756	4,489.5400	4.4895	(3.979)	0	0	0
2018/09/06	R209	02/05/2019			Bond Future	10.0974	69.7275	10.0480	70.0315	(0.489)	0.0000	0.0000	0
2018/09/06	R209	02/05/2019	9.69	Call	Bond Future	2,148.0800	2.1481	2,265.1100	2.2651	5.448	0	0	0

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2018/09/06	R209	02/05/2019	9.69	Put	Bond Future	4,714.0700	4.7141	4,527.1200	4.5271	(3.966)	0	0	0
2018/09/06	R209	02/05/2019	9.70	Call	Bond Future	2,174.2100	2.1742	2,292.1700	2.2922	5.425	0	0	0
2018/09/06	R209	02/05/2019	9.68	Call	Bond Future	2,121.9000	2.1219	2,237.9900	2.2380	5.471	0	0	0
2018/09/06	R209	02/05/2019	9.68	Put	Bond Future	4,752.6200	4.7526	4,564.7300	4.5647	(3.953)	0	0	0
2018/09/06	R210	01/11/2018			Bond Future	184.3706	184.3706	184.3729	184.3729	0.001	0.0000	0.0000	2,414
2018/09/06	R210	07/02/2019			Bond Future	187.9650	187.9650	187.9660	187.9660	0.001	0.0000	0.0000	0
2018/09/06	R210	02/05/2019			Bond Future	188.5675	188.5675	188.5662	188.5662	(0.001)	0.0000	0.0000	0
2018/09/06	R212	01/11/2018			Bond Future	155.3455	155.3455	155.3460	155.3460	0.000	0.0000	0.0000	3,476
2018/09/06	R212	07/02/2019			Bond Future	156.2189	156.2189	156.2184	156.2184	0.000	0.0000	0.0000	0
2018/09/06	R212	02/05/2019			Bond Future	158.8428	158.8428	158.8403	158.8403	(0.002)	0.0000	0.0000	0
2018/09/06	R213	01/11/2018	8.65	Call	Bond Future	18.8000	0.0188	22.7700	0.0228	21.117	0	0	0
2018/09/06	R213	01/11/2018	8.64	Put	Bond Future	7,218.3700	7.2184	6,935.0100	6.9350	(3.926)	0	0	0
2018/09/06	R213	01/11/2018			Bond Future	9.7517	81.7942	9.7048	82.0813	(0.481)	0.0000	0.0000	32,893
2018/09/06	R213	01/11/2018	8.66	Call	Bond Future	19.8600	0.0199	24.0400	0.0240	21.047	0	0	0
2018/09/06	R213	01/11/2018	8.66	Put	Bond Future	7,083.3700	7.0834	6,800.4200	6.8004	(3.995)	0	0	0
2018/09/06	R213	01/11/2018	8.65	Put	Bond Future	7,150.8100	7.1508	6,867.6500	6.8676	(3.960)	0	0	0
2018/09/06	R213	01/11/2018	8.64	Call	Bond Future	17.7900	0.0178	21.5600	0.0216	21.192	0	0	0
2018/09/06	R213	07/02/2019	8.68	Call	Bond Future	257.9500	0.2580	285.8700	0.2859	10.824	0	0	0
2018/09/06	R213	07/02/2019			Bond Future	9.8443	83.3720	9.7957	83.6642	(0.494)	0.0000	0.0000	112
2018/09/06	R213	07/02/2019	8.68	Put	Bond Future	7,671.3100	7.6713	7,407.0400	7.4070	(3.445)	0	0	0
2018/09/06	R213	07/02/2019	8.69	Call	Bond Future	264.1600	0.2642	292.6400	0.2926	10.781	0	0	0
2018/09/06	R213	07/02/2019	8.70	Put	Bond Future	7,548.8700	7.5489	7,285.7500	7.2858	(3.486)	0	0	0
2018/09/06	R213	07/02/2019	8.69	Put	Bond Future	7,610.0000	7.6100	7,346.2900	7.3463	(3.465)	0	0	0
2018/09/06	R213	07/02/2019	8.70	Call	Bond Future	270.4800	0.2705	299.5500	0.2995	10.748	0	0	0
2018/09/06	R213	02/05/2019	9.49	Call	Bond Future	1,899.6400	1.8996	2,009.3200	2.0093	5.774	0	0	0
2018/09/06	R213	02/05/2019	9.48	Put	Bond Future	4,536.2400	4.5362	4,348.8400	4.3488	(4.131)	0	0	0
2018/09/06	R213	02/05/2019			Bond Future	9.9209	81.2099	9.8709	81.5060	(0.504)	0.0000	0.0000	0
2018/09/06	R213	02/05/2019	9.50	Call	Bond Future	1,924.7400	1.9247	2,035.3600	2.0354	5.747	0	0	0
2018/09/06	R213	02/05/2019	9.50	Put	Bond Future	4,463.2000	4.4632	4,277.6900	4.2777	(4.156)	0	0	0
2018/09/06	R213	02/05/2019	9.49	Put	Bond Future	4,499.7200	4.4997	4,313.2700	4.3133	(4.144)	0	0	0
2018/09/06	R213	02/05/2019	9.48	Call	Bond Future	1,874.4700	1.8745	1,983.2000	1.9832	5.801	0	0	0
2018/09/06	R214	01/11/2018	8.99	Put	Bond Future	7,914.9000	7.9149	7,646.6200	7.6466	(3.390)	0	0	0
2018/09/06	R214	01/11/2018	8.98	Call	Bond Future	15.6400	0.0156	18.4900	0.0185	18.223	0	0	0
2018/09/06	R214	01/11/2018			Bond Future	10.1019	69.4830	10.0603	69.7543	(0.412)	0.0000	0.0000	28,493
2018/09/06	R214	01/11/2018	8.99	Call	Bond Future	16.5900	0.0166	19.5900	0.0196	18.083	0	0	0
2018/09/06	R214	01/11/2018	8.98	Put	Bond Future	7,991.4600	7.9915	7,723.0300	7.7230	(3.359)	0	0	0
2018/09/06	R214	01/11/2018	9.00	Call	Bond Future	17.5800	0.0176	20.7600	0.0208	18.089	0	0	0
2018/09/06	R214	01/11/2018	9.00	Put	Bond Future	7,838.4900	7.8385	7,570.3900	7.5704	(3.420)	0	0	0
2018/09/06	R214	07/02/2019	9.05	Put	Bond Future	8,269.7100	8.2697	8,021.4800	8.0215	(3.002)	0	0	0
2018/09/06	R214	07/02/2019			Bond Future	10.1853	70.8233	10.1424	71.0995	(0.421)	0.0000	0.0000	0
2018/09/06	R214	07/02/2019	9.04	Call	Bond Future	301.6000	0.3016	329.0200	0.3290	9.092	0	0	0
2018/09/06	R214	07/02/2019	9.04	Put	Bond Future	8,339.0600	8.3391	8,090.2600	8.0903	(2.984)	0	0	0
2018/09/06	R214	07/02/2019	9.05	Call	Bond Future	308.8500	0.3089	336.8400	0.3368	9.063	0	0	0
2018/09/06	R214	07/02/2019	9.03	Call	Bond Future	294.4800	0.2945	321.3400	0.3213	9.121	0	0	0

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2018/09/06	R214	07/02/2019	9.03	Put	Bond Future	8,408.6600	8.4087	8,159.3000	8.1593	(2.966)	0	0	0
2018/09/06	R214	02/05/2019	9.87	Call	Bond Future	2,302.8400	2.3028	2,412.0400	2.4120	4.742	0	0	0
2018/09/06	R214	02/05/2019	9.85	Call	Bond Future	2,248.7100	2.2487	2,356.1900	2.3562	4.780	0	0	0
2018/09/06	R214	02/05/2019			Bond Future	10.2537	68.7061	10.2098	68.9860	(0.429)	0.0000	0.0000	0
2018/09/06	R214	02/05/2019	9.85	Put	Bond Future	4,890.3200	4.8903	4,717.8700	4.7179	(3.526)	0	0	0
2018/09/06	R214	02/05/2019	9.87	Put	Bond Future	4,809.7200	4.8097	4,638.9900	4.6390	(3.550)	0	0	0
2018/09/06	R214	02/05/2019	9.86	Call	Bond Future	2,275.8000	2.2758	2,384.1400	2.3841	4.761	0	0	0
2018/09/06	R214	02/05/2019	9.86	Put	Bond Future	4,849.9900	4.8500	4,678.4000	4.6784	(3.538)	0	0	0
2018/09/06	R248	01/11/2018	9.03	Call	Bond Future	15.0400	0.0150	18.0000	0.0180	19.681	0	0	0
2018/09/06	R248	01/11/2018			Bond Future	10.1377	88.6600	10.0961	89.0049	(0.411)	0.0000	0.0000	99,873
2018/09/06	R248	01/11/2018	9.01	Call	Bond Future	13.2300	0.0132	15.8500	0.0159	19.803	0	0	0
2018/09/06	R248	01/11/2018	9.01	Put	Bond Future	10,282.4900	10.2825	9,940.2100	9.9402	(3.329)	0	0	0
2018/09/06	R248	01/11/2018	9.03	Put	Bond Future	10,084.0900	10.0841	9,742.1500	9.7422	(3.391)	0	0	0
2018/09/06	R248	01/11/2018	9.02	Call	Bond Future	14.1100	0.0141	16.8900	0.0169	19.702	0	0	0
2018/09/06	R248	01/11/2018	9.02	Put	Bond Future	10,183.1800	10.1832	9,841.0600	9.8411	(3.360)	0	0	0
2018/09/06	R248	07/02/2019	9.06	Put	Bond Future	10,772.8900	10.7729	10,452.8600	10.4529	(2.971)	0	0	0
2018/09/06	R248	07/02/2019			Bond Future	10.2226	90.3703	10.1796	90.7214	(0.421)	0.0000	0.0000	0
2018/09/06	R248	07/02/2019	9.06	Call	Bond Future	323.4700	0.3235	354.5000	0.3545	9.593	0	0	0
2018/09/06	R248	07/02/2019	9.05	Put	Bond Future	10,864.0000	10.8640	10,543.2900	10.5433	(2.952)	0	0	0
2018/09/06	R248	07/02/2019	9.07	Call	Bond Future	331.8300	0.3318	363.5400	0.3635	9.556	0	0	0
2018/09/06	R248	07/02/2019	9.07	Put	Bond Future	10,682.1300	10.6821	10,362.7800	10.3628	(2.990)	0	0	0
2018/09/06	R248	07/02/2019	9.05	Call	Bond Future	315.2900	0.3153	345.6400	0.3456	9.626	0	0	0
2018/09/06	R248	02/05/2019	9.90	Put	Bond Future	6,073.9300	6.0739	5,855.1900	5.8552	(3.601)	0	0	0
2018/09/06	R248	02/05/2019			Bond Future	10.2923	87.4376	10.2481	87.7935	(0.429)	0.0000	0.0000	0
2018/09/06	R248	02/05/2019	9.90	Call	Bond Future	2,817.8900	2.8179	2,955.0700	2.9551	4.868	0	0	0
2018/09/06	R248	02/05/2019	9.91	Call	Bond Future	2,852.2100	2.8522	2,990.5000	2.9905	4.849	0	0	0
2018/09/06	R248	02/05/2019	9.89	Put	Bond Future	6,125.6600	6.1257	5,905.8100	5.9058	(3.589)	0	0	0
2018/09/06	R248	02/05/2019	9.91	Put	Bond Future	6,022.5700	6.0226	5,804.9400	5.8049	(3.614)	0	0	0
2018/09/06	R248	02/05/2019	9.89	Call	Bond Future	2,783.7900	2.7838	2,919.8600	2.9199	4.888	0	0	0

Total

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