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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/09/2018 TO 12/09/2018

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
2018/09/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	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
2018/09/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	2025	01/11/2018			Bond Future	132.4365	132.4365	132.8306	132.8306	0.298	0.0000	0.0000	365
2018/09/12	2025	07/02/2019			Bond Future	133.6012	133.6012	134.0039	134.0039	0.301	0.0000	0.0000	0
2018/09/12	2025	02/05/2019			Bond Future	135.8450	135.8450	136.2533	136.2533	0.301	0.0000	0.0000	0
2018/09/12	2029	01/11/2018			Bond Future	100.3453	100.3453	100.7267	100.7267	0.380	0.0000	0.0000	2,938
2018/09/12	2029	07/02/2019			Bond Future	102.2995	102.2995	102.6891	102.6891	0.381	0.0000	0.0000	0
2018/09/12	2029	02/05/2019			Bond Future	102.9451	102.9451	103.3403	103.3403	0.384	0.0000	0.0000	0
2018/09/12	2030	01/11/2018	8.60	Call	Bond Future	16.1000	0.0161	16.7100	0.0167	3.789	0	0	0
2018/09/12	2030	01/11/2018	8.58	Put	Bond Future	6,971.9300	6.9719	6,891.9600	6.8920	(1.147)	0	0	0
2018/09/12	2030	01/11/2018	9.60	Put	Bond Future	0.0000	0.0000	1,401.0400	1.4010	100.000	0	0	0
2018/09/12	2030	01/11/2018			Bond Future	9.6368	91.0227	9.6239	91.1032	(0.133)	0.0000	0.0000	54,685
2018/09/12	2030	01/11/2018	8.60	Put	Bond Future	6,835.4100	6.8354	6,755.5100	6.7555	(1.169)	0	0	0
2018/09/12	2030	01/11/2018	8.58	Call	Bond Future	14.2700	0.0143	14.8100	0.0148	3.784	0	0	0
2018/09/12	2030	01/11/2018	8.90	Put	Bond Future	0.0000	0.0000	4,783.7800	4.7838	100.000	0	0	0
2018/09/12	2030	01/11/2018	8.90	Call	Bond Future	0.0000	0.0000	88.4300	0.0884	100.000	0	0	50
2018/09/12	2030	01/11/2018	8.59	Put	Bond Future	6,903.6100	6.9036	6,823.6800	6.8237	(1.158)	0	0	0
2018/09/12	2030	01/11/2018	9.60	Call	Bond Future	0.0000	0.0000	1,251.0300	1.2510	100.000	0	0	50
2018/09/12	2030	01/11/2018	8.59	Call	Bond Future	15.1600	0.0152	15.7400	0.0157	3.826	0	0	0
2018/09/12	2030	07/02/2019	8.62	Call	Bond Future	268.9700	0.2690	276.6200	0.2766	2.844	0	0	0
2018/09/12	2030	07/02/2019			Bond Future	9.7275	88.7670	9.7140	88.8496	(0.138)	0.0000	0.0000	167
2018/09/12	2030	07/02/2019	8.62	Put	Bond Future	7,419.9500	7.4200	7,345.0100	7.3450	(1.010)	0	0	0
2018/09/12	2030	07/02/2019	8.63	Call	Bond Future	275.5500	0.2755	283.3600	0.2834	2.834	0	0	0
2018/09/12	2030	07/02/2019	8.90	Call	Bond Future	540.0100	0.5400	552.5600	0.5526	2.324	0	0	1,920
2018/09/12	2030	07/02/2019	8.63	Put	Bond Future	7,358.5700	7.3586	7,283.7900	7.2838	(1.016)	0	0	0
2018/09/12	2030	07/02/2019	8.64	Call	Bond Future	282.2700	0.2823	290.2400	0.2902	2.824	0	0	0
2018/09/12	2030	07/02/2019	8.64	Put	Bond Future	7,297.3800	7.2974	7,222.7600	7.2228	(1.023)	0	0	0
2018/09/12	2030	07/02/2019	9.60	Put	Bond Future	2,817.2800	2.8173	2,761.8600	2.7619	(1.967)	0	0	0
2018/09/12	2030	07/02/2019	9.60	Call	Bond Future	2,031.4500	2.0315	2,058.6200	2.0586	1.337	0	0	1,920
2018/09/12	2030	07/02/2019	8.90	Put	Bond Future	5,812.0200	5.8120	5,741.9800	5.7420	(1.205)	0	0	0
2018/09/12	2030	07/02/2019	9.40	Put	Bond Future	3,528.1400	3.5281	3,468.1800	3.4682	(1.699)	0	0	0
2018/09/12	2030	07/02/2019	9.40	Call	Bond Future	1,490.5000	1.4905	1,513.1300	1.5131	1.518	0	0	0
2018/09/12	2030	07/02/2019	8.70	Put	Bond Future	6,934.4400	6.9344	6,860.8600	6.8609	(1.061)	0	0	0
2018/09/12	2030	07/02/2019	8.70	Call	Bond Future	325.3900	0.3254	334.4000	0.3344	2.769	0	0	0
2018/09/12	2030	02/05/2019	9.41	Call	Bond Future	1,992.6100	1.9926	1,883.5800	1.8836	(5.472)	0	0	0
2018/09/12	2030	02/05/2019			Bond Future	9.8109	90.2413	9.7971	90.3248	(0.141)	0.0000	0.0000	0
2018/09/12	2030	02/05/2019	9.39	Call	Bond Future	1,942.0800	1.9421	1,833.2300	1.8332	(5.605)	0	0	0
2018/09/12	2030	02/05/2019	9.39	Put	Bond Future	4,524.1700	4.5242	4,331.8800	4.3319	(4.250)	0	0	0
2018/09/12	2030	02/05/2019	9.41	Put	Bond Future	4,449.7300	4.4497	4,257.2600	4.2573	(4.325)	0	0	0
2018/09/12	2030	02/05/2019	9.40	Call	Bond Future	1,967.2500	1.9672	1,858.3100	1.8583	(5.538)	0	0	0
2018/09/12	2030	02/05/2019	9.40	Put	Bond Future	4,486.8300	4.4868	4,294.4500	4.2944	(4.288)	0	0	0

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2018/09/12	2032	01/11/2018	8.77	Put	Bond Future	7,546.9900	7.5470	7,463.3100	7.4633	(1.109)	0	0	0
2018/09/12	2032	01/11/2018			Bond Future	9.8232	89.2387	9.8102	89.3264	(0.132)	0.0000	0.0000	40,851
2018/09/12	2032	01/11/2018	8.76	Call	Bond Future	12.3400	0.0123	16.1900	0.0162	31.199	0	0	0
2018/09/12	2032	01/11/2018	8.76	Put	Bond Future	7,621.8400	7.6218	7,537.9900	7.5380	(1.100)	0	0	0
2018/09/12	2032	01/11/2018	8.77	Call	Bond Future	13.2600	0.0133	17.2800	0.0173	30.317	0	0	0
2018/09/12	2032	01/11/2018	8.75	Call	Bond Future	11.4700	0.0115	15.1600	0.0152	32.171	0	0	0
2018/09/12	2032	01/11/2018	8.75	Put	Bond Future	7,696.8200	7.6968	7,612.8100	7.6128	(1.091)	0	0	0
2018/09/12	2032	07/02/2019	8.81	Call	Bond Future	296.7300	0.2967	331.7300	0.3317	11.795	0	0	0
2018/09/12	2032	07/02/2019	8.80	Put	Bond Future	8,141.8800	8.1419	8,086.4000	8.0864	(0.681)	0	0	0
2018/09/12	2032	07/02/2019			Bond Future	9.9155	90.9580	9.9019	91.0480	(0.137)	0.0000	0.0000	456
2018/09/12	2032	07/02/2019	8.82	Call	Bond Future	303.9900	0.3040	339.5400	0.3395	11.694	0	0	0
2018/09/12	2032	07/02/2019	8.82	Put	Bond Future	8,007.0300	8.0070	7,952.6400	7.9526	(0.679)	0	0	0
2018/09/12	2032	07/02/2019	8.81	Put	Bond Future	8,074.3500	8.0743	8,019.4100	8.0194	(0.680)	0	0	0
2018/09/12	2032	07/02/2019	8.80	Call	Bond Future	289.6000	0.2896	324.0600	0.3241	11.899	0	0	0
2018/09/12	2032	02/05/2019	9.61	Call	Bond Future	2,231.3600	2.2314	2,148.1000	2.1481	(3.731)	0	0	0
2018/09/12	2032	02/05/2019	9.62	Put	Bond Future	4,760.8800	4.7609	4,586.5300	4.5865	(3.662)	0	0	0
2018/09/12	2032	02/05/2019			Bond Future	9.9961	88.3139	9.9822	88.4047	(0.139)	0.0000	0.0000	0
2018/09/12	2032	02/05/2019	9.61	Put	Bond Future	4,801.0600	4.8011	4,626.9500	4.6269	(3.626)	0	0	0
2018/09/12	2032	02/05/2019	9.62	Call	Bond Future	2,259.0700	2.2591	2,175.5700	2.1756	(3.696)	0	0	0
2018/09/12	2032	02/05/2019	9.63	Call	Bond Future	2,286.6900	2.2867	2,203.2300	2.2032	(3.650)	0	0	0
2018/09/12	2032	02/05/2019	9.63	Put	Bond Future	4,720.6900	4.7207	4,546.3800	4.5464	(3.692)	0	0	0
2018/09/12	2033	01/11/2018			Bond Future	102.5807	102.5807	102.9018	102.9018	0.313	0.0000	0.0000	6,373
2018/09/12	2033	07/02/2019			Bond Future	104.5784	104.5784	104.9066	104.9066	0.314	0.0000	0.0000	0
2018/09/12	2033	02/05/2019			Bond Future	105.1902	105.1902	105.5230	105.5230	0.316	0.0000	0.0000	0
2018/09/12	2037	01/11/2018	9.03	Call	Bond Future	21.0000	0.0210	28.1000	0.0281	33.810	0	0	0
2018/09/12	2037	01/11/2018			Bond Future	10.0249	89.5827	10.0071	89.7163	(0.178)	0.0000	0.0000	52,721
2018/09/12	2037	01/11/2018	9.01	Call	Bond Future	18.2500	0.0183	24.7700	0.0248	35.726	0	0	0
2018/09/12	2037	01/11/2018	9.01	Put	Bond Future	8,150.3100	8.1503	8,023.3300	8.0233	(1.558)	0	0	0
2018/09/12	2037	01/11/2018	9.03	Put	Bond Future	7,981.8600	7.9819	7,855.4600	7.8555	(1.584)	0	0	0
2018/09/12	2037	01/11/2018	9.02	Call	Bond Future	19.5900	0.0196	26.3800	0.0264	34.661	0	0	0
2018/09/12	2037	01/11/2018	9.02	Put	Bond Future	8,065.9900	8.0660	7,939.2800	7.9393	(1.571)	0	0	0
2018/09/12	2037	07/02/2019	9.06	Put	Bond Future	8,681.5400	8.6815	8,609.2300	8.6092	(0.833)	0	0	0
2018/09/12	2037	07/02/2019	9.05	Call	Bond Future	368.4300	0.3684	429.6100	0.4296	16.606	0	0	0
2018/09/12	2037	07/02/2019			Bond Future	10.1112	87.0487	10.0927	87.1852	(0.183)	0.0000	0.0000	1,050
2018/09/12	2037	07/02/2019	9.06	Call	Bond Future	377.3300	0.3773	441.5800	0.4416	17.028	0	0	0
2018/09/12	2037	07/02/2019	9.05	Put	Bond Future	8,757.3500	8.7574	8,681.9700	8.6820	(0.861)	0	0	0
2018/09/12	2037	07/02/2019	9.07	Call	Bond Future	386.4000	0.3864	453.6600	0.4537	17.407	0	0	0
2018/09/12	2037	07/02/2019	9.07	Put	Bond Future	8,606.0200	8.6060	8,536.7200	8.5367	(0.805)	0	0	0
2018/09/12	2037	02/05/2019	9.81	Put	Bond Future	5,334.5300	5.3345	5,121.3000	5.1213	(3.997)	0	0	0
2018/09/12	2037	02/05/2019			Bond Future	10.1892	88.4946	10.1702	88.6328	(0.186)	0.0000	0.0000	0
2018/09/12	2037	02/05/2019	9.80	Call	Bond Future	2,479.9300	2.4799	2,404.7400	2.4047	(3.032)	0	0	0
2018/09/12	2037	02/05/2019	9.80	Put	Bond Future	5,380.0700	5.3801	5,166.6700	5.1667	(3.966)	0	0	0
2018/09/12	2037	02/05/2019	9.81	Call	Bond Future	2,510.7600	2.5108	2,435.7400	2.4357	(2.988)	0	0	0
2018/09/12	2037	02/05/2019	9.79	Call	Bond Future	2,449.5800	2.4496	2,374.2300	2.3742	(3.076)	0	0	0
2018/09/12	2037	02/05/2019	9.79	Put	Bond Future	5,426.1900	5.4262	5,212.6300	5.2126	(3.936)	0	0	0

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2018/09/12	2038	01/11/2018			Bond Future	122.0063	122.0063	122.3826	122.3826	0.308	0.0000	0.0000	9,904
2018/09/12	2038	07/02/2019			Bond Future	122.7911	122.7911	123.1756	123.1756	0.313	0.0000	0.0000	0
2018/09/12	2038	02/05/2019			Bond Future	124.8533	124.8533	125.2432	125.2432	0.312	0.0000	0.0000	0
2018/09/12	2040	01/11/2018	9.09	Put	Bond Future	8,727.0700	8.7271	8,631.1400	8.6311	(1.099)	0	0	0
2018/09/12	2040	01/11/2018	9.80	Call	Bond Future	788.8900	0.7889	830.5300	0.8305	5.278	0	0	1,770
2018/09/12	2040	01/11/2018	10.00	Put	Bond Future	2,205.8400	2.2058	2,158.9400	2.1589	(2.126)	0	0	0
2018/09/12	2040	01/11/2018			Bond Future	10.0996	92.8251	10.0869	92.9270	(0.126)	0.0000	0.0000	25,392
2018/09/12	2040	01/11/2018	9.08	Call	Bond Future	19.1000	0.0191	24.8100	0.0248	29.895	0	0	0
2018/09/12	2040	01/11/2018	9.08	Put	Bond Future	8,818.4800	8.8185	8,722.3100	8.7223	(1.091)	0	0	0
2018/09/12	2040	01/11/2018	9.20	Put	Bond Future	7,737.2200	7.7372	7,644.4100	7.6444	(1.200)	0	0	0
2018/09/12	2040	01/11/2018	9.20	Call	Bond Future	42.7700	0.0428	51.8400	0.0518	21.206	0	0	3,940
2018/09/12	2040	01/11/2018	9.80	Put	Bond Future	3,240.9300	3.2409	3,180.6900	3.1807	(1.859)	0	0	0
2018/09/12	2040	01/11/2018	9.09	Call	Bond Future	20.5100	0.0205	26.4600	0.0265	29.010	0	0	0
2018/09/12	2040	01/11/2018	10.00	Call	Bond Future	1,402.2100	1.4022	1,457.1900	1.4572	3.921	0	0	3,940
2018/09/12	2040	01/11/2018	9.10	Put	Bond Future	8,635.8700	8.6359	8,540.2000	8.5402	(1.108)	0	0	0
2018/09/12	2040	01/11/2018	9.07	Call	Bond Future	17.7800	0.0178	23.2500	0.0233	30.765	0	0	0
2018/09/12	2040	01/11/2018	9.07	Put	Bond Future	8,910.1300	8.9101	8,813.7200	8.8137	(1.082)	0	0	0
2018/09/12	2040	01/11/2018	8.50	Put	Bond Future	14,426.4400	14.4264	14,324.7000	14.3247	(0.705)	0	0	0
2018/09/12	2040	01/11/2018	8.50	Call	Bond Future	0.1900	0.0002	0.3300	0.0003	73.684	0	0	2,950
2018/09/12	2040	01/11/2018	9.10	Call	Bond Future	22.0000	0.0220	28.2100	0.0282	28.227	0	0	2,950
2018/09/12	2040	07/02/2019	9.13	Call	Bond Future	391.1300	0.3911	443.5400	0.4435	13.400	0	0	0
2018/09/12	2040	07/02/2019	9.11	Put	Bond Future	9,540.8300	9.5408	9,487.2500	9.4873	(0.562)	0	0	0
2018/09/12	2040	07/02/2019			Bond Future	10.1854	90.1029	10.1722	90.2073	(0.130)	0.0000	0.0000	100
2018/09/12	2040	07/02/2019	9.13	Put	Bond Future	9,375.5400	9.3755	9,323.5400	9.3235	(0.555)	0	0	0
2018/09/12	2040	07/02/2019	9.11	Call	Bond Future	372.5400	0.3725	423.3700	0.4234	13.644	0	0	0
2018/09/12	2040	07/02/2019	9.12	Put	Bond Future	9,458.0300	9.4580	9,405.2300	9.4052	(0.558)	0	0	0
2018/09/12	2040	07/02/2019	9.12	Call	Bond Future	381.7500	0.3817	433.3600	0.4334	13.519	0	0	0
2018/09/12	2040	02/05/2019	9.88	Put	Bond Future	5,753.4700	5.7535	5,553.4600	5.5535	(3.476)	0	0	0
2018/09/12	2040	02/05/2019	9.89	Call	Bond Future	2,727.6600	2.7277	2,632.9500	2.6330	(3.472)	0	0	0
2018/09/12	2040	02/05/2019			Bond Future	10.2627	91.5995	10.2491	91.7050	(0.132)	0.0000	0.0000	0
2018/09/12	2040	02/05/2019	9.90	Call	Bond Future	2,761.0200	2.7610	2,666.3700	2.6664	(3.428)	0	0	0
2018/09/12	2040	02/05/2019	9.90	Put	Bond Future	5,656.2300	5.6562	5,456.0600	5.4561	(3.539)	0	0	0
2018/09/12	2040	02/05/2019	9.88	Call	Bond Future	2,694.2400	2.6942	2,599.7500	2.5998	(3.507)	0	0	0
2018/09/12	2040	02/05/2019	9.89	Put	Bond Future	5,704.8200	5.7048	5,504.5900	5.5046	(3.510)	0	0	0
2018/09/12	2044	01/11/2018	9.12	Call	Bond Future	17.8500	0.0178	24.6900	0.0247	38.319	0	0	0
2018/09/12	2044	01/11/2018			Bond Future	10.1383	89.7383	10.1206	89.8818	(0.175)	0.0000	0.0000	39,021
2018/09/12	2044	01/11/2018	9.12	Put	Bond Future	8,955.8000	8.9558	8,819.1700	8.8192	(1.526)	0	0	0
2018/09/12	2044	01/11/2018	9.13	Call	Bond Future	19.0300	0.0190	26.2300	0.0262	37.835	0	0	0
2018/09/12	2044	01/11/2018	9.14	Put	Bond Future	8,768.2000	8.7682	8,632.3000	8.6323	(1.550)	0	0	0
2018/09/12	2044	01/11/2018	9.13	Put	Bond Future	8,861.8800	8.8619	8,725.6100	8.7256	(1.538)	0	0	0
2018/09/12	2044	01/11/2018	9.14	Call	Bond Future	20.2900	0.0203	27.8600	0.0279	37.309	0	0	0
2018/09/12	2044	07/02/2019	9.18	Put	Bond Future	9,422.6800	9.4227	9,335.5500	9.3355	(0.925)	0	0	0
2018/09/12	2044	07/02/2019			Bond Future	10.2215	87.0819	10.2031	87.2287	(0.180)	0.0000	0.0000	108
2018/09/12	2044	07/02/2019	9.17	Call	Bond Future	396.7100	0.3967	455.4200	0.4554	14.799	0	0	0
2018/09/12	2044	07/02/2019	9.17	Put	Bond Future	9,506.9500	9.5070	9,418.9100	9.4189	(0.926)	0	0	0
2018/09/12	2044	07/02/2019	9.18	Call	Bond Future	406.5000	0.4065	466.1200	0.4661	14.667	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
2018/09/12	2044	07/02/2019	9.16	Call	Bond Future	387.1200	0.3871	444.9100	0.4449	14.928	0	0	0
2018/09/12	2044	07/02/2019	9.16	Put	Bond Future	9,591.5700	9.5916	9,502.6100	9.5026	(0.927)	0	0	0
2018/09/12	2044	02/05/2019	9.90	Call	Bond Future	2,697.9000	2.6979	2,619.0400	2.6190	(2.923)	0	0	0
2018/09/12	2044	02/05/2019			Bond Future	10.2963	88.5283	10.2774	88.6770	(0.183)	0.0000	0.0000	0
2018/09/12	2044	02/05/2019	9.90	Put	Bond Future	5,911.8400	5.9118	5,684.3300	5.6843	(3.848)	0	0	0
2018/09/12	2044	02/05/2019	9.91	Call	Bond Future	2,731.3300	2.7313	2,652.6500	2.6526	(2.881)	0	0	0
2018/09/12	2044	02/05/2019	9.92	Put	Bond Future	5,811.9200	5.8119	5,584.5100	5.5845	(3.913)	0	0	0
2018/09/12	2044	02/05/2019	9.91	Put	Bond Future	5,861.7000	5.8617	5,634.3700	5.6344	(3.878)	0	0	0
2018/09/12	2044	02/05/2019	9.92	Call	Bond Future	2,764.9800	2.7650	2,686.2200	2.6862	(2.848)	0	0	0
2018/09/12	2046	01/11/2018			Bond Future	115.8969	115.8969	116.7967	116.7967	0.776	0.0000	0.0000	12,067
2018/09/12	2046	07/02/2019			Bond Future	118.1540	118.1540	119.0719	119.0719	0.777	0.0000	0.0000	0
2018/09/12	2046	02/05/2019			Bond Future	118.4530	118.4530	119.3854	119.3854	0.787	0.0000	0.0000	0
2018/09/12	2050	01/11/2018			Bond Future	122.0415	122.0415	122.0461	122.0461	0.004	0.0000	0.0000	9,987
2018/09/12	2050	07/02/2019			Bond Future	122.6468	122.6468	122.6525	122.6525	0.005	0.0000	0.0000	0
2018/09/12	2050	02/05/2019			Bond Future	124.7066	124.7066	124.7113	124.7113	0.004	0.0000	0.0000	0
2018/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	AL37	01/11/2018			Index Future	586.3280	586.3280	586.9970	586.9970	0.114	0.0000	0.0000	0
2018/09/12	AL37	07/02/2019			Index Future	597.6260	597.6260	598.3100	598.3100	0.114	0.0000	0.0000	0
2018/09/12	AL37	02/05/2019			Index Future	607.5570	607.5570	608.2480	608.2480	0.114	0.0000	0.0000	0
2018/09/12	AL7T	01/11/2018			Index Future	676.3910	676.3910	676.9570	676.9570	0.084	0.0000	0.0000	0
2018/09/12	AL7T	07/02/2019			Index Future	689.4250	689.4250	690.0040	690.0040	0.084	0.0000	0.0000	0
2018/09/12	AL7T	02/05/2019			Index Future	700.8820	700.8820	701.4650	701.4650	0.083	0.0000	0.0000	0
2018/09/12	ALBI	01/11/2018			Index Future	611.2860	611.2860	611.9690	611.9690	0.112	0.0000	0.0000	865
2018/09/12	ALBI	07/02/2019			Index Future	623.0660	623.0660	623.7630	623.7630	0.112	0.0000	0.0000	57
2018/09/12	ALBI	02/05/2019			Index Future	633.4200	633.4200	634.1240	634.1240	0.111	0.0000	0.0000	0
2018/09/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C035	28/02/2035			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
2018/09/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/12	ES33	01/11/2018			Bond Future	11.2639	74.2009	11.2445	74.3114	(0.173)	0.0000	0.0000	9,466
2018/09/12	ES33	07/02/2019			Bond Future	11.4075	75.6306	11.3872	75.7436	(0.178)	0.0000	0.0000	0
2018/09/12	ES33	02/05/2019			Bond Future	11.5301	73.0976	11.5091	73.2119	(0.181)	0.0000	0.0000	0
2018/09/12	ES42	01/11/2018			Bond Future	11.4923	76.1269	11.4728	76.2513	(0.169)	0.0000	0.0000	7,957
2018/09/12	ES42	07/02/2019			Bond Future	11.6281	77.5934	11.6078	77.7207	(0.175)	0.0000	0.0000	0
2018/09/12	ES42	02/05/2019			Bond Future	11.7497	74.6224	11.7288	74.7513	(0.178)	0.0000	0.0000	0
2018/09/12	GOVI	01/11/2018	653.50	Put	GOVI	480,220.0000	48.0220	473,110.0000	47.3110	(1.481)	0	0	0
2018/09/12	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	01/11/2018			GOVI	605.4780	605.4780	606.1890	606.1890	0.117	0.0000	0.0000	463
2018/09/12	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	01/11/2018	653.49	Put	GOVI	480,120.0000	48.0120	473,010.0000	47.3010	(1.481)	0	0	0
2018/09/12	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	01/11/2018	653.51	Put	GOVI	480,320.0000	48.0320	473,210.0000	47.3210	(1.480)	0	0	0
2018/09/12	GOVI	07/02/2019	666.53	Put	GOVI	493,840.0000	49.3840	486,580.0000	48.6580	(1.470)	0	0	0
2018/09/12	GOVI	07/02/2019			GOVI	617.1460	617.1460	617.8720	617.8720	0.118	0.0000	0.0000	0
2018/09/12	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	07/02/2019	666.52	Put	GOVI	493,740.0000	49.3740	486,480.0000	48.6480	(1.470)	0	0	0
2018/09/12	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	07/02/2019	666.51	Put	GOVI	493,640.0000	49.3640	486,380.0000	48.6380	(1.471)	0	0	0
2018/09/12	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	02/05/2019	647.88	Put	GOVI	204,790.0000	20.4790	197,450.0000	19.7450	(3.584)	0	0	0
2018/09/12	GOVI	02/05/2019	647.86	Put	GOVI	204,590.0000	20.4590	197,250.0000	19.7250	(3.588)	0	0	0
2018/09/12	GOVI	02/05/2019			GOVI	627.4010	627.4010	628.1350	628.1350	0.117	0.0000	0.0000	0
2018/09/12	GOVI	02/05/2019	647.87	Put	GOVI	204,690.0000	20.4690	197,350.0000	19.7350	(3.586)	0	0	0
2018/09/12	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/12	IGOV	01/11/2018			Index Future	252.9880	252.9880	253.3700	253.3700	0.151	0.0000	0.0000	746
2018/09/12	IGOV	07/02/2019			Index Future	257.9150	257.9150	258.3060	258.3060	0.152	0.0000	0.0000	0
2018/09/12	IGOV	02/05/2019			Index Future	262.2480	262.2480	262.6430	262.6430	0.151	0.0000	0.0000	0
2018/09/12	IS01	20/09/2018			Interest Rate Swap	101.7600	101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/12	IS01	20/12/2018			Interest Rate Swap	102.2600	102.2600	102.2600	102.2600	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
2018/09/12	IS01	22/03/2019			Interest Rate Swap	99.6400	99.6400	99.6400	99.6400	0.000	0.0000	0.0000	0
2018/09/12	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.1400	102.1400	(0.010)	0.0000	0.0000	0
2018/09/12	IS01	19/09/2019			Interest Rate Swap	100.1500	100.1500	100.1400	100.1400	(0.010)	0.0000	0.0000	0
2018/09/12	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/12	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9200	98.9200	0.000	0.0000	0.0000	0
2018/09/12	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/12	IS02	21/06/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2018/09/12	IS02	20/09/2019			Interest Rate Swap	102.1600	102.1600	102.1500	102.1500	(0.010)	0.0000	0.0000	0
2018/09/12	IS02	20/12/2019			Interest Rate Swap	103.2600	103.2600	103.2400	103.2400	(0.019)	0.0000	0.0000	0
2018/09/12	IS02	23/03/2020			Interest Rate Swap	99.4700	99.4700	99.4400	99.4400	(0.030)	0.0000	0.0000	0
2018/09/12	IS02	22/06/2020			Interest Rate Swap	103.2000	103.2000	103.1700	103.1700	(0.029)	0.0000	0.0000	0
2018/09/12	IS02	21/09/2020			Interest Rate Swap	100.3900	100.3900	100.3400	100.3400	(0.050)	0.0000	0.0000	0
2018/09/12	IS05	17/12/2020			Interest Rate Swap	97.3700	97.3700	97.3100	97.3100	(0.062)	0.0000	0.0000	0
2018/09/12	IS05	16/03/2021			Interest Rate Swap	96.7300	96.7300	96.6700	96.6700	(0.062)	0.0000	0.0000	0
2018/09/12	IS05	15/06/2021			Interest Rate Swap	96.0600	96.0600	95.9900	95.9900	(0.073)	0.0000	0.0000	0
2018/09/12	IS05	21/09/2021			Interest Rate Swap	96.3800	96.3800	96.3100	96.3100	(0.073)	0.0000	0.0000	0
2018/09/12	IS05	21/12/2021			Interest Rate Swap	98.6900	98.6900	98.6000	98.6000	(0.091)	0.0000	0.0000	51
2018/09/12	IS05	15/03/2022			Interest Rate Swap	98.9200	98.9200	98.8200	98.8200	(0.101)	0.0000	0.0000	0
2018/09/12	IS05	21/06/2022			Interest Rate Swap	100.2400	100.2400	100.1200	100.1200	(0.120)	0.0000	0.0000	0
2018/09/12	IS05	20/09/2022			Interest Rate Swap	104.2500	104.2500	104.1200	104.1200	(0.125)	0.0000	0.0000	0
2018/09/12	IS05	20/12/2022			Interest Rate Swap	105.6000	105.6000	105.4700	105.4700	(0.123)	0.0000	0.0000	0
2018/09/12	IS05	22/03/2023			Interest Rate Swap	99.1600	99.1600	99.0200	99.0200	(0.141)	0.0000	0.0000	0
2018/09/12	IS05	20/06/2023			Interest Rate Swap	105.2600	105.2600	105.1200	105.1200	(0.133)	0.0000	0.0000	0
2018/09/12	IS05	19/09/2023			Interest Rate Swap	100.9100	100.9100	100.7600	100.7600	(0.149)	0.0000	0.0000	0
2018/09/12	IS10	17/12/2025			Interest Rate Swap	98.4000	98.4000	98.1900	98.1900	(0.213)	0.0000	0.0000	0
2018/09/12	IS10	16/03/2026			Interest Rate Swap	95.5300	95.5300	95.3100	95.3100	(0.230)	0.0000	0.0000	0
2018/09/12	IS10	15/06/2026			Interest Rate Swap	94.3700	94.3700	94.1400	94.1400	(0.244)	0.0000	0.0000	0
2018/09/12	IS10	21/09/2026			Interest Rate Swap	96.5800	96.5800	96.3500	96.3500	(0.238)	0.0000	0.0000	0
2018/09/12	IS10	21/12/2026			Interest Rate Swap	100.3700	100.3700	100.1400	100.1400	(0.229)	0.0000	0.0000	0
2018/09/12	IS10	15/03/2027			Interest Rate Swap	99.0100	99.0100	98.7700	98.7700	(0.242)	0.0000	0.0000	0
2018/09/12	IS10	21/06/2027			Interest Rate Swap	101.1100	101.1100	100.8700	100.8700	(0.237)	0.0000	0.0000	0
2018/09/12	IS10	20/09/2027			Interest Rate Swap	106.5200	106.5200	106.2900	106.2900	(0.216)	0.0000	0.0000	0
2018/09/12	IS10	20/12/2027			Interest Rate Swap	106.9200	106.9200	106.6800	106.6800	(0.224)	0.0000	0.0000	0
2018/09/12	IS10	22/03/2028			Interest Rate Swap	100.6100	100.6100	100.3600	100.3600	(0.248)	0.0000	0.0000	0
2018/09/12	IS10	20/06/2028			Interest Rate Swap	107.6900	107.6900	107.4500	107.4500	(0.223)	0.0000	0.0000	0
2018/09/12	IS10	19/09/2028			Interest Rate Swap	101.4300	101.4300	101.1800	101.1800	(0.246)	0.0000	0.0000	0
2018/09/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/12	JBAF	19/09/2018			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
2018/09/12	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/12	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/12	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/12	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/12	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/12	R023	01/11/2018	10.58	Call	Bond Future	6,306.7500	6.3067	6,425.8900	6.4259	1.889	0	0	0
2018/09/12	R023	01/11/2018	10.57	Put	Bond Future	0.7600	0.0008	0.1700	0.0002	(77.632)	0	0	0
2018/09/12	R023	01/11/2018			Bond Future	8.6841	98.1123	8.6496	98.2320	(0.397)	0.0000	0.0000	38,272
2018/09/12	R023	01/11/2018	10.59	Call	Bond Future	6,338.6100	6.3386	6,457.7800	6.4578	1.880	0	0	0
2018/09/12	R023	01/11/2018	10.59	Put	Bond Future	0.6800	0.0007	0.1500	0.0002	(77.941)	0	0	0
2018/09/12	R023	01/11/2018	10.58	Put	Bond Future	0.7200	0.0007	0.1600	0.0002	(77.778)	0	0	0
2018/09/12	R023	01/11/2018	10.57	Call	Bond Future	6,274.8800	6.2749	6,393.9900	6.3940	1.898	0	0	0
2018/09/12	R023	07/02/2019	10.59	Call	Bond Future	5,737.1300	5.7371	5,813.1000	5.8131	1.324	0	0	0
2018/09/12	R023	07/02/2019			Bond Future	8.8043	100.0026	8.7668	100.1252	(0.425)	0.0000	0.0000	0
2018/09/12	R023	07/02/2019	10.57	Call	Bond Future	5,680.6100	5.6806	5,755.2000	5.7552	1.313	0	0	0
2018/09/12	R023	07/02/2019	10.57	Put	Bond Future	113.0400	0.1130	65.0500	0.0650	(42.454)	0	0	0
2018/09/12	R023	07/02/2019	10.59	Put	Bond Future	108.7900	0.1088	62.1800	0.0622	(42.844)	0	0	0
2018/09/12	R023	07/02/2019	10.58	Call	Bond Future	5,708.8600	5.7089	5,784.1400	5.7841	1.319	0	0	0
2018/09/12	R023	07/02/2019	10.58	Put	Bond Future	110.9000	0.1109	63.6000	0.0636	(42.651)	0	0	0
2018/09/12	R023	02/05/2019	8.45	Call	Bond Future	867.5000	0.8675	739.1800	0.7392	(14.792)	0	0	0
2018/09/12	R023	02/05/2019	8.44	Put	Bond Future	2,319.1600	2.3192	2,066.7900	2.0668	(10.882)	0	0	0
2018/09/12	R023	02/05/2019			Bond Future	8.9075	97.7367	8.8676	97.8607	(0.448)	0.0000	0.0000	0
2018/09/12	R023	02/05/2019	8.46	Call	Bond Future	881.2900	0.8813	753.0700	0.7531	(14.549)	0	0	0
2018/09/12	R023	02/05/2019	8.46	Put	Bond Future	2,283.3800	2.2834	2,031.1900	2.0312	(11.045)	0	0	0
2018/09/12	R023	02/05/2019	8.45	Put	Bond Future	2,301.2100	2.3012	2,048.9200	2.0489	(10.963)	0	0	0
2018/09/12	R023	02/05/2019	8.44	Call	Bond Future	853.8300	0.8538	725.4300	0.7254	(15.038)	0	0	0
2018/09/12	R035	01/11/2018	8.93	Call	Bond Future	15.8000	0.0158	21.5400	0.0215	36.329	0	0	0
2018/09/12	R035	01/11/2018	8.92	Put	Bond Future	8,322.9400	8.3229	8,193.7400	8.1937	(1.552)	0	0	0
2018/09/12	R035	01/11/2018			Bond Future	9.9635	92.9290	9.9454	93.0636	(0.181)	0.0000	0.0000	73,881
2018/09/12	R035	01/11/2018	8.94	Call	Bond Future	16.8300	0.0168	22.8700	0.0229	35.888	0	0	0
2018/09/12	R035	01/11/2018	8.94	Put	Bond Future	8,155.3700	8.1554	8,026.7500	8.0267	(1.577)	0	0	0
2018/09/12	R035	01/11/2018	8.93	Put	Bond Future	8,239.0800	8.2391	8,110.1600	8.1102	(1.565)	0	0	0
2018/09/12	R035	01/11/2018	8.92	Call	Bond Future	14.8200	0.0148	20.2800	0.0203	36.842	0	0	0
2018/09/12	R035	07/02/2019	8.98	Call	Bond Future	347.9600	0.3480	395.8400	0.3958	13.760	0	0	0
2018/09/12	R035	07/02/2019			Bond Future	10.0568	94.7194	10.0380	94.8573	(0.187)	0.0000	0.0000	331
2018/09/12	R035	07/02/2019	8.96	Call	Bond Future	331.4400	0.3314	377.8200	0.3778	13.993	0	0	0
2018/09/12	R035	07/02/2019	8.96	Put	Bond Future	8,933.1700	8.9332	8,841.7400	8.8417	(1.023)	0	0	0
2018/09/12	R035	07/02/2019	8.98	Put	Bond Future	8,782.2400	8.7822	8,692.3100	8.6923	(1.024)	0	0	0
2018/09/12	R035	07/02/2019	8.97	Call	Bond Future	339.6200	0.3396	386.7400	0.3867	13.874	0	0	0
2018/09/12	R035	07/02/2019	8.97	Put	Bond Future	8,857.5700	8.8576	8,766.8800	8.7669	(1.024)	0	0	0
2018/09/12	R035	02/05/2019	9.74	Put	Bond Future	5,332.6500	5.3326	5,119.4600	5.1195	(3.998)	0	0	0
2018/09/12	R035	02/05/2019			Bond Future	10.1336	91.7955	10.1143	91.9351	(0.190)	0.0000	0.0000	0
2018/09/12	R035	02/05/2019	9.74	Call	Bond Future	2,420.0900	2.4201	2,346.4600	2.3465	(3.042)	0	0	0
2018/09/12	R035	02/05/2019	9.75	Call	Bond Future	2,450.7100	2.4507	2,377.2400	2.3772	(2.998)	0	0	0
2018/09/12	R035	02/05/2019	9.75	Put	Bond Future	5,287.5500	5.2875	5,074.5200	5.0745	(4.029)	0	0	0
2018/09/12	R035	02/05/2019	9.73	Call	Bond Future	2,389.4100	2.3894	2,315.6200	2.3156	(3.088)	0	0	0

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2018/09/12	R035	02/05/2019	9.73	Put	Bond Future	5,377.7800	5.3778	5,164.4300	5.1644	(3.967)	0	0	0
2018/09/12	R186	01/11/2018	8.54	Put	Bond Future	4,419.1300	4.4191	4,304.7600	4.3048	(2.588)	0	0	0
2018/09/12	R186	01/11/2018	8.90	Call	Bond Future	438.0000	0.4380	428.5800	0.4286	(2.151)	0	0	0
2018/09/12	R186	01/11/2018	9.14	Call	Bond Future	926.2900	0.9263	925.2100	0.9252	(0.117)	0	0	0
2018/09/12	R186	01/11/2018	7.96	Put	Bond Future	7,999.9100	7.9999	7,891.5400	7.8915	(1.355)	0	0	0
2018/09/12	R186	01/11/2018			Bond Future	9.2570	110.9263	9.2387	111.0342	(0.198)	0.0000	0.0000	67,859
2018/09/12	R186	01/11/2018	8.53	Call	Bond Future	86.7000	0.0867	80.5100	0.0805	(7.140)	0	0	0
2018/09/12	R186	01/11/2018	8.53	Put	Bond Future	4,476.3700	4.4764	4,362.2600	4.3623	(2.549)	0	0	0
2018/09/12	R186	01/11/2018	8.46	Put	Bond Future	4,884.5400	4.8845	4,771.8100	4.7718	(2.308)	0	0	0
2018/09/12	R186	01/11/2018	8.46	Call	Bond Future	59.8600	0.0599	55.0500	0.0550	(8.035)	0	0	5,000
2018/09/12	R186	01/11/2018	8.54	Call	Bond Future	91.4200	0.0914	84.9700	0.0850	(7.055)	0	0	0
2018/09/12	R186	01/11/2018	8.90	Put	Bond Future	2,564.7400	2.5647	2,447.4000	2.4474	(4.575)	0	0	2,500
2018/09/12	R186	01/11/2018	9.14	Put	Bond Future	1,617.2900	1.6173	1,508.2900	1.5083	(6.740)	0	0	5,000
2018/09/12	R186	01/11/2018	7.96	Call	Bond Future	2.7200	0.0027	2.2700	0.0023	(16.544)	0	0	5,000
2018/09/12	R186	01/11/2018	8.52	Call	Bond Future	82.1800	0.0822	76.1900	0.0762	(7.289)	0	0	0
2018/09/12	R186	01/11/2018	8.52	Put	Bond Future	4,533.8600	4.5339	4,419.9500	4.4200	(2.512)	0	0	0
2018/09/12	R186	07/02/2019	8.20	Call	Bond Future	199.0000	0.1990	188.5400	0.1885	(5.256)	0	0	0
2018/09/12	R186	07/02/2019	8.50	Call	Bond Future	408.7900	0.4088	434.9900	0.4350	6.409	0	0	1,000
2018/09/12	R186	07/02/2019	9.10	Put	Bond Future	2,944.0200	2.9440	2,877.4900	2.8775	(2.260)	0	0	1,000
2018/09/12	R186	07/02/2019	8.21	Put	Bond Future	7,019.1400	7.0191	6,897.8500	6.8978	(1.728)	0	0	0
2018/09/12	R186	07/02/2019	9.92	Put	Bond Future	1,038.4900	1.0385	1,022.5200	1.0225	(1.538)	0	0	1,170
2018/09/12	R186	07/02/2019			Bond Future	9.3578	107.7586	9.3384	107.8693	(0.207)	0.0000	0.0000	719
2018/09/12	R186	07/02/2019	8.20	Put	Bond Future	7,075.8100	7.0758	6,954.6300	6.9546	(1.713)	0	0	0
2018/09/12	R186	07/02/2019	8.50	Put	Bond Future	5,449.4600	5.4495	5,364.9400	5.3649	(1.551)	0	0	0
2018/09/12	R186	07/02/2019	9.10	Call	Bond Future	1,460.8400	1.4608	1,505.0300	1.5050	3.025	0	0	0
2018/09/12	R186	07/02/2019	8.21	Call	Bond Future	204.1600	0.2042	193.5900	0.1936	(5.177)	0	0	0
2018/09/12	R186	07/02/2019	9.92	Call	Bond Future	4,180.7000	4.1807	4,275.4500	4.2755	2.266	0	0	0
2018/09/12	R186	07/02/2019	8.30	Put	Bond Future	6,516.1800	6.5162	6,399.8400	6.3998	(1.785)	0	0	0
2018/09/12	R186	07/02/2019	8.22	Call	Bond Future	209.4300	0.2094	198.7400	0.1987	(5.104)	0	0	0
2018/09/12	R186	07/02/2019	8.22	Put	Bond Future	6,962.6200	6.9626	6,841.2100	6.8412	(1.744)	0	0	0
2018/09/12	R186	07/02/2019	9.27	Put	Bond Future	2,411.7700	2.4118	2,346.9100	2.3469	(2.689)	0	0	0
2018/09/12	R186	07/02/2019	9.27	Call	Bond Future	1,909.5000	1.9095	1,955.3600	1.9554	2.402	0	0	1,170
2018/09/12	R186	07/02/2019	8.30	Call	Bond Future	255.7500	0.2557	250.1300	0.2501	(2.197)	0	0	210
2018/09/12	R186	07/02/2019	8.77	Put	Bond Future	4,199.2500	4.1993	4,127.5400	4.1275	(1.708)	0	0	0
2018/09/12	R186	07/02/2019	8.77	Call	Bond Future	778.1000	0.7781	817.1100	0.8171	5.013	0	0	1,170
2018/09/12	R186	07/02/2019	9.90	Call	Bond Future	4,098.8800	4.0989	4,192.9000	4.1929	2.294	0	0	0
2018/09/12	R186	07/02/2019	9.90	Put	Bond Future	1,066.3500	1.0664	1,049.6500	1.0497	(1.566)	0	0	1,000
2018/09/12	R186	02/05/2019	9.01	Put	Bond Future	4,082.2300	4.0822	3,854.4300	3.8544	(5.580)	0	0	0
2018/09/12	R186	02/05/2019	9.02	Call	Bond Future	1,632.8200	1.6328	1,516.7700	1.5168	(7.107)	0	0	0
2018/09/12	R186	02/05/2019			Bond Future	9.4492	109.5486	9.4291	109.6604	(0.213)	0.0000	0.0000	0
2018/09/12	R186	02/05/2019	9.03	Call	Bond Future	1,656.0800	1.6561	1,539.9400	1.5399	(7.013)	0	0	0
2018/09/12	R186	02/05/2019	9.03	Put	Bond Future	4,014.3500	4.0144	3,786.3500	3.7863	(5.680)	0	0	0
2018/09/12	R186	02/05/2019	9.01	Call	Bond Future	1,609.7500	1.6097	1,493.8100	1.4938	(7.202)	0	0	0
2018/09/12	R186	02/05/2019	9.02	Put	Bond Future	4,048.1800	4.0482	3,820.2700	3.8203	(5.630)	0	0	0
2018/09/12	R197	01/11/2018			Bond Future	301.1301	301.1301	301.2710	301.2710	0.047	0.0000	0.0000	2,353
2018/09/12	R197	07/02/2019			Bond Future	299.6438	299.6438	299.7899	299.7899	0.049	0.0000	0.0000	0

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2018/09/12	R197	02/05/2019			Bond Future	304.6763	304.6763	304.8220	304.8220	0.048	0.0000	0.0000	0
2018/09/12	R202	01/11/2018			Bond Future	234.4966	234.4966	234.5050	234.5050	0.004	0.0000	0.0000	10,129
2018/09/12	R202	07/02/2019			Bond Future	235.1588	235.1588	235.1694	235.1694	0.005	0.0000	0.0000	0
2018/09/12	R202	02/05/2019			Bond Future	239.1086	239.1086	239.1170	239.1170	0.004	0.0000	0.0000	0
2018/09/12	R207	01/11/2018	6.76	Put	Bond Future	1,287.6600	1.2877	1,233.0600	1.2331	(4.240)	0	0	0
2018/09/12	R207	01/11/2018			Bond Future	7.9076	101.4960	7.8587	101.5505	(0.619)	0.0000	0.0000	19,671
2018/09/12	R207	01/11/2018	6.75	Call	Bond Future	0.5100	0.0005	0.3500	0.0004	(31.373)	0	0	0
2018/09/12	R207	01/11/2018	6.75	Put	Bond Future	1,298.9400	1.2989	1,244.3500	1.2444	(4.203)	0	0	0
2018/09/12	R207	01/11/2018	6.76	Call	Bond Future	0.5500	0.0006	0.3800	0.0004	(30.909)	0	0	0
2018/09/12	R207	01/11/2018	6.74	Call	Bond Future	0.4700	0.0005	0.3200	0.0003	(31.915)	0	0	0
2018/09/12	R207	01/11/2018	6.74	Put	Bond Future	1,310.2200	1.3102	1,255.6400	1.2556	(4.166)	0	0	0
2018/09/12	R207	07/02/2019	6.52	Call	Bond Future	0.5300	0.0005	0.5100	0.0005	(3.774)	0	0	0
2018/09/12	R207	07/02/2019	6.51	Put	Bond Future	1,399.5500	1.3996	1,343.4400	1.3434	(4.009)	0	0	0
2018/09/12	R207	07/02/2019			Bond Future	8.1041	99.8066	8.0395	99.8627	(0.797)	0.0000	0.0000	0
2018/09/12	R207	07/02/2019	6.53	Call	Bond Future	0.5600	0.0006	0.5400	0.0005	(3.571)	0	0	0
2018/09/12	R207	07/02/2019	6.53	Put	Bond Future	1,381.8700	1.3819	1,325.7600	1.3258	(4.060)	0	0	0
2018/09/12	R207	07/02/2019	6.52	Put	Bond Future	1,390.7100	1.3907	1,334.6000	1.3346	(4.035)	0	0	0
2018/09/12	R207	07/02/2019	6.51	Call	Bond Future	0.5000	0.0005	0.4800	0.0005	(4.000)	0	0	0
2018/09/12	R207	02/05/2019	7.63	Call	Bond Future	45.9200	0.0459	51.3400	0.0513	11.803	0	0	0
2018/09/12	R207	02/05/2019			Bond Future	8.4072	101.4645	8.3212	101.5209	(1.023)	0.0000	0.0000	0
2018/09/12	R207	02/05/2019	7.61	Call	Bond Future	43.2000	0.0432	48.3100	0.0483	11.829	0	0	0
2018/09/12	R207	02/05/2019	7.61	Put	Bond Future	567.9900	0.5680	516.7200	0.5167	(9.027)	0	0	0
2018/09/12	R207	02/05/2019	7.63	Put	Bond Future	557.4800	0.5575	506.5200	0.5065	(9.141)	0	0	0
2018/09/12	R207	02/05/2019	7.62	Call	Bond Future	44.4400	0.0444	49.7100	0.0497	11.859	0	0	0
2018/09/12	R207	02/05/2019	7.62	Put	Bond Future	562.6100	0.5626	511.5000	0.5115	(9.084)	0	0	0
2018/09/12	R208	01/11/2018	7.11	Put	Bond Future	2,271.5200	2.2715	2,174.9300	2.1749	(4.252)	0	0	0
2018/09/12	R208	01/11/2018			Bond Future	8.1756	97.6264	8.1297	97.7229	(0.562)	0.0000	0.0000	29,548
2018/09/12	R208	01/11/2018	7.11	Call	Bond Future	2.4800	0.0025	2.3400	0.0023	(5.645)	0	0	0
2018/09/12	R208	01/11/2018	7.12	Call	Bond Future	2.6600	0.0027	2.5100	0.0025	(5.639)	0	0	0
2018/09/12	R208	01/11/2018	7.10	Put	Bond Future	2,292.9700	2.2930	2,196.3800	2.1964	(4.212)	0	0	0
2018/09/12	R208	01/11/2018	7.12	Put	Bond Future	2,250.1000	2.2501	2,153.5000	2.1535	(4.293)	0	0	0
2018/09/12	R208	01/11/2018	7.10	Call	Bond Future	2.3200	0.0023	2.1800	0.0022	(6.034)	0	0	0
2018/09/12	R208	07/02/2019	7.07	Call	Bond Future	18.7200	0.0187	13.2800	0.0133	(29.060)	0	0	0
2018/09/12	R208	07/02/2019	7.08	Put	Bond Future	2,362.4600	2.3625	2,258.0100	2.2580	(4.421)	0	0	0
2018/09/12	R208	07/02/2019	7.06	Put	Bond Future	2,399.8600	2.3999	2,295.6700	2.2957	(4.342)	0	0	0
2018/09/12	R208	07/02/2019			Bond Future	8.3074	99.5074	8.2548	99.6063	(0.633)	0.0000	0.0000	0
2018/09/12	R208	07/02/2019	7.07	Put	Bond Future	2,381.1400	2.3811	2,276.8200	2.2768	(4.381)	0	0	0
2018/09/12	R208	07/02/2019	7.08	Call	Bond Future	19.4200	0.0194	13.8500	0.0139	(28.682)	0	0	0
2018/09/12	R208	07/02/2019	7.06	Call	Bond Future	18.0500	0.0181	12.7400	0.0127	(29.418)	0	0	0
2018/09/12	R208	02/05/2019	8.03	Put	Bond Future	1,117.0400	1.1170	1,004.2600	1.0043	(10.096)	0	0	0
2018/09/12	R208	02/05/2019	8.02	Call	Bond Future	412.0300	0.4120	399.5300	0.3995	(3.034)	0	0	0
2018/09/12	R208	02/05/2019			Bond Future	8.4408	97.7608	8.3817	97.8607	(0.700)	0.0000	0.0000	0
2018/09/12	R208	02/05/2019	8.03	Call	Bond Future	419.6300	0.4196	406.7400	0.4067	(3.072)	0	0	0
2018/09/12	R208	02/05/2019	8.02	Put	Bond Future	1,126.5000	1.1265	1,014.1100	1.0141	(9.977)	0	0	0
2018/09/12	R208	02/05/2019	8.04	Call	Bond Future	427.0000	0.4270	414.3200	0.4143	(2.970)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/12	R208	02/05/2019	8.04	Put	Bond Future	1,107.3600	1.1074	994.7900	0.9948	(10.166)	0	0	0
2018/09/12	R209	01/11/2018	1,016.00	Call	Bond Future	69,588.7200	69.5887	69,700.4700	69.7005	0.161	0	0	0
2018/09/12	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	R209	01/11/2018	9.34	Put	Bond Future	4,028.8400	4.0288	3,924.5900	3.9246	(2.588)	0	0	0
2018/09/12	R209	01/11/2018	9.97	Call	Bond Future	1,567.1000	1.5671	1,605.6500	1.6056	2.460	0	0	0
2018/09/12	R209	01/11/2018	9.98	Put	Bond Future	1,239.2300	1.2392	1,166.8600	1.1669	(5.840)	0	0	2,000
2018/09/12	R209	01/11/2018	8.98	Call	Bond Future	31.5400	0.0315	34.5400	0.0345	9.512	0	0	0
2018/09/12	R209	01/11/2018	10.00	Call	Bond Future	1,671.8500	1.6719	1,712.6900	1.7127	2.443	0	0	0
2018/09/12	R209	01/11/2018	9.64	Call	Bond Future	654.3100	0.6543	672.0500	0.6720	2.711	0	0	2,000
2018/09/12	R209	01/11/2018	9.47	Call	Bond Future	358.3300	0.3583	369.1900	0.3692	3.031	0	0	0
2018/09/12	R209	01/11/2018	9.82	Call	Bond Future	1,097.7700	1.0978	1,125.7400	1.1257	2.548	0	0	0
2018/09/12	R209	01/11/2018			Bond Future	9.9224	70.4766	9.9047	70.5883	(0.178)	0.0000	0.0000	127,165
2018/09/12	R209	01/11/2018	1,016.01	Call	Bond Future	69,588.7200	69.5887	69,700.4700	69.7005	0.161	0	0	0
2018/09/12	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	R209	01/11/2018	8.89	Put	Bond Future	7,008.7800	7.0088	6,898.9300	6.8989	(1.567)	0	0	0
2018/09/12	R209	01/11/2018	8.89	Call	Bond Future	18.8800	0.0189	20.7800	0.0208	10.064	0	0	2,000
2018/09/12	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/12	R209	01/11/2018	1,015.99	Call	Bond Future	69,588.7100	69.5887	69,700.4600	69.7005	0.161	0	0	0
2018/09/12	R209	01/11/2018	9.34	Call	Bond Future	206.4300	0.2064	213.9300	0.2139	3.633	0	0	0
2018/09/12	R209	01/11/2018	9.97	Put	Bond Future	1,267.3900	1.2674	1,194.1900	1.1942	(5.776)	0	0	0
2018/09/12	R209	01/11/2018	9.98	Call	Bond Future	1,601.6000	1.6016	1,640.9800	1.6410	2.459	0	0	0
2018/09/12	R209	01/11/2018	8.98	Put	Bond Future	6,372.2900	6.3723	6,263.5400	6.2635	(1.707)	0	0	0
2018/09/12	R209	01/11/2018	10.00	Put	Bond Future	1,184.4300	1.1844	1,113.5200	1.1135	(5.987)	0	0	5,850
2018/09/12	R209	01/11/2018	9.64	Put	Bond Future	2,470.1100	2.4701	2,376.1000	2.3761	(3.806)	0	0	0
2018/09/12	R209	01/11/2018	9.47	Put	Bond Future	3,301.2000	3.3012	3,200.3100	3.2003	(3.056)	0	0	760
2018/09/12	R209	01/11/2018	9.82	Put	Bond Future	1,748.0300	1.7480	1,664.2500	1.6643	(4.793)	0	0	760
2018/09/12	R209	01/11/2018	9.49	Call	Bond Future	387.2500	0.3873	398.7000	0.3987	2.957	0	0	0
2018/09/12	R209	01/11/2018	9.94	Call	Bond Future	1,465.8900	1.4659	1,502.1900	1.5022	2.476	0	0	0
2018/09/12	R209	01/11/2018	9.94	Put	Bond Future	1,354.6500	1.3547	1,279.2000	1.2792	(5.570)	0	0	0
2018/09/12	R209	01/11/2018	10.57	Call	Bond Future	4,199.9300	4.1999	4,280.1600	4.2802	1.910	0	0	0
2018/09/12	R209	01/11/2018	10.57	Put	Bond Future	284.9900	0.2850	253.4700	0.2535	(11.060)	0	0	0
2018/09/12	R209	01/11/2018	9.84	Call	Bond Future	1,154.9500	1.1550	1,184.2200	1.1842	2.534	0	0	0
2018/09/12	R209	01/11/2018	9.84	Put	Bond Future	1,677.4400	1.6774	1,594.9600	1.5950	(4.917)	0	0	0
2018/09/12	R209	01/11/2018	8.99	Put	Bond Future	6,302.4300	6.3024	6,193.8400	6.1938	(1.723)	0	0	0
2018/09/12	R209	01/11/2018	8.99	Call	Bond Future	33.3200	0.0333	36.4800	0.0365	9.484	0	0	760
2018/09/12	R209	01/11/2018	9.49	Put	Bond Future	3,196.1700	3.1962	3,095.8700	3.0959	(3.138)	0	0	0
2018/09/12	R209	07/02/2019	8.97	Put	Bond Future	7,242.1800	7.2422	7,149.5300	7.1495	(1.279)	0	0	0
2018/09/12	R209	07/02/2019	10.20	Put	Bond Future	1,994.3100	1.9943	1,945.7000	1.9457	(2.437)	0	0	4,000
2018/09/12	R209	07/02/2019			Bond Future	10.0029	71.8344	9.9845	71.9488	(0.184)	0.0000	0.0000	340
2018/09/12	R209	07/02/2019	8.96	Call	Bond Future	341.4400	0.3414	362.8300	0.3628	6.265	0	0	0
2018/09/12	R209	07/02/2019	8.96	Put	Bond Future	7,305.7000	7.3057	7,212.6700	7.2127	(1.273)	0	0	0
2018/09/12	R209	07/02/2019	8.97	Call	Bond Future	349.4400	0.3494	371.2100	0.3712	6.230	0	0	0
2018/09/12	R209	07/02/2019	10.20	Call	Bond Future	3,205.4200	3.2054	3,271.2300	3.2712	2.053	0	0	0
2018/09/12	R209	07/02/2019	8.95	Call	Bond Future	333.5800	0.3336	354.6100	0.3546	6.304	0	0	0
2018/09/12	R209	07/02/2019	8.95	Put	Bond Future	7,369.4600	7.3695	7,276.0700	7.2761	(1.267)	0	0	0
2018/09/12	R209	07/02/2019	9.54	Put	Bond Future	4,227.6500	4.2276	4,157.1900	4.1572	(1.667)	0	0	0
2018/09/12	R209	07/02/2019	9.54	Call	Bond Future	1,256.2200	1.2562	1,300.1800	1.3002	3.499	0	0	4,000

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2018/09/12	R209	07/02/2019	9.04	Put	Bond Future	6,812.1200		6.8121	6,722.0200	6.7220	(1.323)	0	0	0
2018/09/12	R209	07/02/2019	9.04	Call	Bond Future	417.3100		0.4173	441.6300	0.4416	5.828	0	0	4,000
2018/09/12	R209	02/05/2019	9.70	Put	Bond Future	4,545.4500		4.5455	4,340.7400	4.3407	(4.504)	0	0	0
2018/09/12	R209	02/05/2019			Bond Future	10.0726		69.8798	10.0538	69.9957	(0.187)	0.0000	0.0000	0
2018/09/12	R209	02/05/2019	9.69	Call	Bond Future	2,169.9000		2.1699	2,080.9300	2.0809	(4.100)	0	0	0
2018/09/12	R209	02/05/2019	9.69	Put	Bond Future	4,583.5900		4.5836	4,378.7800	4.3788	(4.468)	0	0	0
2018/09/12	R209	02/05/2019	9.70	Call	Bond Future	2,196.4000		2.1964	2,107.5300	2.1075	(4.046)	0	0	0
2018/09/12	R209	02/05/2019	9.68	Call	Bond Future	2,143.3600		2.1434	2,054.5200	2.0545	(4.145)	0	0	0
2018/09/12	R209	02/05/2019	9.68	Put	Bond Future	4,621.7800		4.6218	4,417.1000	4.4171	(4.429)	0	0	0
2018/09/12	R210	01/11/2018			Bond Future	185.4622		185.4622	185.4674	185.4674	0.003	0.0000	0.0000	2,675
2018/09/12	R210	07/02/2019			Bond Future	189.0739		189.0739	189.0805	189.0805	0.004	0.0000	0.0000	0
2018/09/12	R210	02/05/2019			Bond Future	189.6946		189.6946	189.6998	189.6998	0.003	0.0000	0.0000	0
2018/09/12	R212	01/11/2018			Bond Future	155.4457		155.4457	155.4961	155.4961	0.032	0.0000	0.0000	3,476
2018/09/12	R212	07/02/2019			Bond Future	156.3177		156.3177	156.3703	156.3703	0.034	0.0000	0.0000	0
2018/09/12	R212	02/05/2019			Bond Future	158.9431		158.9431	158.9950	158.9950	0.033	0.0000	0.0000	0
2018/09/12	R213	01/11/2018	8.65	Call	Bond Future	14.4300		0.0144	14.0400	0.0140	(2.703)	0	0	0
2018/09/12	R213	01/11/2018	8.64	Put	Bond Future	7,067.4100		7.0674	6,987.9700	6.9880	(1.124)	0	0	0
2018/09/12	R213	01/11/2018			Bond Future	9.7277		81.9410	9.7148	82.0200	(0.133)	0.0000	0.0000	32,893
2018/09/12	R213	01/11/2018	8.66	Call	Bond Future	15.3100		0.0153	14.9200	0.0149	(2.547)	0	0	0
2018/09/12	R213	01/11/2018	8.66	Put	Bond Future	6,932.0600		6.9321	6,852.6000	6.8526	(1.146)	0	0	0
2018/09/12	R213	01/11/2018	8.65	Put	Bond Future	6,999.6800		6.9997	6,920.2200	6.9202	(1.135)	0	0	0
2018/09/12	R213	01/11/2018	8.64	Call	Bond Future	13.5900		0.0136	13.2200	0.0132	(2.723)	0	0	0
2018/09/12	R213	07/02/2019	8.68	Call	Bond Future	254.0200		0.2540	254.3600	0.2544	0.134	0	0	0
2018/09/12	R213	07/02/2019			Bond Future	9.8197		83.5197	9.8062	83.6008	(0.137)	0.0000	0.0000	112
2018/09/12	R213	07/02/2019	8.68	Put	Bond Future	7,519.6900		7.5197	7,438.9500	7.4389	(1.074)	0	0	0
2018/09/12	R213	07/02/2019	8.69	Call	Bond Future	260.2500		0.2602	260.6500	0.2607	0.154	0	0	0
2018/09/12	R213	07/02/2019	8.70	Put	Bond Future	7,397.3100		7.3973	7,316.6800	7.3167	(1.090)	0	0	0
2018/09/12	R213	07/02/2019	8.69	Put	Bond Future	7,458.4000		7.4584	7,377.7200	7.3777	(1.082)	0	0	0
2018/09/12	R213	07/02/2019	8.70	Call	Bond Future	266.6100		0.2666	267.0600	0.2671	0.169	0	0	0
2018/09/12	R213	02/05/2019	9.49	Call	Bond Future	1,921.5000		1.9215	1,807.9600	1.8080	(5.909)	0	0	0
2018/09/12	R213	02/05/2019	9.48	Put	Bond Future	4,407.6500		4.4076	4,212.3500	4.2124	(4.431)	0	0	0
2018/09/12	R213	02/05/2019			Bond Future	9.8955		81.3600	9.8817	81.4419	(0.140)	0.0000	0.0000	0
2018/09/12	R213	02/05/2019	9.50	Call	Bond Future	1,946.9600		1.9470	1,833.3300	1.8333	(5.836)	0	0	0
2018/09/12	R213	02/05/2019	9.50	Put	Bond Future	4,335.3200		4.3353	4,139.8300	4.1398	(4.509)	0	0	0
2018/09/12	R213	02/05/2019	9.49	Put	Bond Future	4,371.4800		4.3715	4,176.0800	4.1761	(4.470)	0	0	0
2018/09/12	R213	02/05/2019	9.48	Call	Bond Future	1,895.9800		1.8960	1,782.5400	1.7825	(5.983)	0	0	0
2018/09/12	R214	01/11/2018	8.99	Put	Bond Future	7,855.3700		7.8554	7,742.8700	7.7429	(1.432)	0	0	0
2018/09/12	R214	01/11/2018	8.98	Call	Bond Future	10.7000		0.0107	13.6300	0.0136	27.383	0	0	0
2018/09/12	R214	01/11/2018			Bond Future	10.0935		69.5373	10.0758	69.6529	(0.176)	0.0000	0.0000	28,473
2018/09/12	R214	01/11/2018	8.99	Call	Bond Future	11.4100		0.0114	14.4900	0.0145	26.994	0	0	0
2018/09/12	R214	01/11/2018	8.98	Put	Bond Future	7,932.1700		7.9322	7,819.5200	7.8195	(1.420)	0	0	0
2018/09/12	R214	01/11/2018	9.00	Call	Bond Future	12.1600		0.0122	15.4000	0.0154	26.645	0	0	0
2018/09/12	R214	01/11/2018	9.00	Put	Bond Future	7,778.7200		7.7787	7,666.3800	7.6664	(1.444)	0	0	0
2018/09/12	R214	07/02/2019	9.05	Put	Bond Future	8,199.9600		8.2000	8,116.9900	8.1170	(1.012)	0	0	0

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2018/09/12	R214	07/02/2019			Bond Future	10.1769	70.8771	10.1585	70.9954	(0.181)	0.0000	0.0000	0
2018/09/12	R214	07/02/2019	9.04	Call	Bond Future	285.8300	0.2858	320.5700	0.3206	12.154	0	0	0
2018/09/12	R214	07/02/2019	9.04	Put	Bond Future	8,269.5000	8.2695	8,185.9600	8.1860	(1.010)	0	0	0
2018/09/12	R214	07/02/2019	9.05	Call	Bond Future	292.8900	0.2929	328.2000	0.3282	12.056	0	0	0
2018/09/12	R214	07/02/2019	9.03	Call	Bond Future	278.9100	0.2789	313.0700	0.3131	12.248	0	0	0
2018/09/12	R214	07/02/2019	9.03	Put	Bond Future	8,339.3000	8.3393	8,255.1800	8.2552	(1.009)	0	0	0
2018/09/12	R214	02/05/2019	9.87	Call	Bond Future	2,283.9100	2.2839	2,214.2800	2.2143	(3.049)	0	0	0
2018/09/12	R214	02/05/2019	9.85	Call	Bond Future	2,229.6600	2.2297	2,159.7400	2.1597	(3.136)	0	0	0
2018/09/12	R214	02/05/2019			Bond Future	10.2451	68.7607	10.2263	68.8805	(0.184)	0.0000	0.0000	0
2018/09/12	R214	02/05/2019	9.85	Put	Bond Future	4,816.6700	4.8167	4,626.9800	4.6270	(3.938)	0	0	0
2018/09/12	R214	02/05/2019	9.87	Put	Bond Future	4,736.1900	4.7362	4,546.7900	4.5468	(3.999)	0	0	0
2018/09/12	R214	02/05/2019	9.86	Call	Bond Future	2,256.8100	2.2568	2,186.8200	2.1868	(3.101)	0	0	0
2018/09/12	R214	02/05/2019	9.86	Put	Bond Future	4,776.4000	4.7764	4,586.6400	4.5866	(3.973)	0	0	0
2018/09/12	R248	01/11/2018	9.03	Call	Bond Future	10.1000	0.0101	14.5300	0.0145	43.861	0	0	0
2018/09/12	R248	01/11/2018			Bond Future	10.1293	88.7295	10.1115	88.8767	(0.176)	0.0000	0.0000	99,873
2018/09/12	R248	01/11/2018	9.01	Call	Bond Future	8.7700	0.0088	12.7300	0.0127	45.154	0	0	0
2018/09/12	R248	01/11/2018	9.01	Put	Bond Future	10,208.5300	10.2085	10,065.2400	10.0652	(1.404)	0	0	0
2018/09/12	R248	01/11/2018	9.03	Put	Bond Future	10,009.6500	10.0097	9,866.8300	9.8668	(1.427)	0	0	0
2018/09/12	R248	01/11/2018	9.02	Call	Bond Future	9.4100	0.0094	13.6100	0.0136	44.633	0	0	0
2018/09/12	R248	01/11/2018	9.02	Put	Bond Future	10,108.9800	10.1090	9,965.9300	9.9659	(1.415)	0	0	0
2018/09/12	R248	07/02/2019	9.06	Put	Bond Future	10,686.3200	10.6863	10,585.3300	10.5853	(0.945)	0	0	0
2018/09/12	R248	07/02/2019			Bond Future	10.2141	90.4391	10.1957	90.5897	(0.181)	0.0000	0.0000	0
2018/09/12	R248	07/02/2019	9.06	Call	Bond Future	305.6500	0.3057	355.2900	0.3553	16.241	0	0	0
2018/09/12	R248	07/02/2019	9.05	Put	Bond Future	10,777.6800	10.7777	10,675.8300	10.6758	(0.945)	0	0	0
2018/09/12	R248	07/02/2019	9.07	Call	Bond Future	313.7600	0.3138	364.2600	0.3643	16.095	0	0	0
2018/09/12	R248	07/02/2019	9.07	Put	Bond Future	10,595.3100	10.5953	10,495.1800	10.4952	(0.945)	0	0	0
2018/09/12	R248	07/02/2019	9.05	Call	Bond Future	297.7200	0.2977	346.5000	0.3465	16.385	0	0	0
2018/09/12	R248	02/05/2019	9.90	Put	Bond Future	5,981.0600	5.9811	5,747.4100	5.7474	(3.906)	0	0	0
2018/09/12	R248	02/05/2019			Bond Future	10.2836	87.5075	10.2647	87.6600	(0.184)	0.0000	0.0000	0
2018/09/12	R248	02/05/2019	9.90	Call	Bond Future	2,794.8700	2.7949	2,713.7300	2.7137	(2.903)	0	0	0
2018/09/12	R248	02/05/2019	9.91	Call	Bond Future	2,829.2600	2.8293	2,748.3300	2.7483	(2.860)	0	0	0
2018/09/12	R248	02/05/2019	9.89	Put	Bond Future	6,032.7100	6.0327	5,798.8700	5.7989	(3.876)	0	0	0
2018/09/12	R248	02/05/2019	9.91	Put	Bond Future	5,929.7700	5.9298	5,696.3300	5.6963	(3.937)	0	0	0
2018/09/12	R248	02/05/2019	9.89	Call	Bond Future	2,760.6900	2.7607	2,679.3600	2.6794	(2.946)	0	0	0
Total													918400