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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/09/2018 TO 18/09/2018

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
2018/09/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	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
2018/09/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	2025	01/11/2018			Bond Future	132.5199	132.5199	132.5207	132.5207	0.001	0.0000	0.0000	365
2018/09/18	2025	07/02/2019			Bond Future	133.6861	133.6861	133.6873	133.6873	0.001	0.0000	0.0000	0
2018/09/18	2025	02/05/2019			Bond Future	135.9307	135.9307	135.9306	135.9306	0.000	0.0000	0.0000	0
2018/09/18	2029	01/11/2018			Bond Future	100.3980	100.3980	100.3989	100.3989	0.001	0.0000	0.0000	2,938
2018/09/18	2029	07/02/2019			Bond Future	102.3531	102.3531	102.3542	102.3542	0.001	0.0000	0.0000	0
2018/09/18	2029	02/05/2019			Bond Future	102.9991	102.9991	102.9992	102.9992	0.000	0.0000	0.0000	0
2018/09/18	2030	01/11/2018	8.60	Call	Bond Future	7.4600	0.0075	9.2900	0.0093	24.531	0	0	0
2018/09/18	2030	01/11/2018	8.58	Put	Bond Future	7,281.1000	7.2811	6,991.1700	6.9912	(3.982)	0	0	0
2018/09/18	2030	01/11/2018	9.60	Put	Bond Future	1,546.6600	1.5467	1,374.1000	1.3741	(11.157)	0	0	0
2018/09/18	2030	01/11/2018			Bond Future	9.6876	90.7057	9.6408	90.9973	(0.482)	0.0000	0.0000	54,685
2018/09/18	2030	01/11/2018	8.60	Put	Bond Future	7,143.7100	7.1437	6,854.0000	6.8540	(4.055)	0	0	0
2018/09/18	2030	01/11/2018	8.58	Call	Bond Future	6.5000	0.0065	8.1100	0.0081	24.769	0	0	0
2018/09/18	2030	01/11/2018	8.90	Put	Bond Future	5,142.3800	5.1424	4,861.3900	4.8614	(5.464)	0	0	0
2018/09/18	2030	01/11/2018	8.90	Call	Bond Future	49.5800	0.0496	60.1300	0.0601	21.279	0	0	0
2018/09/18	2030	01/11/2018	8.59	Put	Bond Future	7,212.3600	7.2124	6,922.5300	6.9225	(4.019)	0	0	0
2018/09/18	2030	01/11/2018	9.60	Call	Bond Future	999.2000	0.9992	1,118.1800	1.1182	11.908	0	0	0
2018/09/18	2030	01/11/2018	8.59	Call	Bond Future	6.9700	0.0070	8.6800	0.0087	24.534	0	0	0
2018/09/18	2030	07/02/2019	8.62	Call	Bond Future	219.7300	0.2197	245.1500	0.2452	11.569	0	0	0
2018/09/18	2030	07/02/2019			Bond Future	9.7805	88.4431	9.7318	88.7405	(0.498)	0.0000	0.0000	167
2018/09/18	2030	07/02/2019	8.62	Put	Bond Future	7,694.6400	7.6946	7,422.5900	7.4226	(3.536)	0	0	0
2018/09/18	2030	07/02/2019	8.63	Call	Bond Future	225.3800	0.2254	251.3600	0.2514	11.527	0	0	0
2018/09/18	2030	07/02/2019	8.90	Call	Bond Future	456.7100	0.4567	502.7500	0.5027	10.081	0	0	1,920
2018/09/18	2030	07/02/2019	8.63	Put	Bond Future	7,632.3300	7.6323	7,360.8400	7.3608	(3.557)	0	0	0
2018/09/18	2030	07/02/2019	8.64	Call	Bond Future	231.1600	0.2312	257.7000	0.2577	11.481	0	0	0
2018/09/18	2030	07/02/2019	8.64	Put	Bond Future	7,570.2000	7.5702	7,299.2700	7.2993	(3.579)	0	0	0
2018/09/18	2030	07/02/2019	9.60	Put	Bond Future	2,944.1700	2.9442	2,771.8900	2.7719	(5.852)	0	0	0
2018/09/18	2030	07/02/2019	9.60	Call	Bond Future	1,834.4100	1.8344	1,959.6000	1.9596	6.825	0	0	1,920
2018/09/18	2030	07/02/2019	8.90	Put	Bond Future	6,052.6500	6.0526	5,801.2200	5.8012	(4.154)	0	0	0
2018/09/18	2030	07/02/2019	9.40	Put	Bond Future	3,687.2400	3.6872	3,490.3900	3.4904	(5.339)	0	0	0
2018/09/18	2030	07/02/2019	9.40	Call	Bond Future	1,325.6700	1.3257	1,426.2900	1.4263	7.590	0	0	0
2018/09/18	2030	07/02/2019	8.70	Put	Bond Future	7,201.3700	7.2014	6,934.0400	6.9340	(3.712)	0	0	0
2018/09/18	2030	07/02/2019	8.70	Call	Bond Future	268.3900	0.2684	298.5300	0.2985	11.230	0	0	0
2018/09/18	2030	02/05/2019	9.41	Call	Bond Future	1,698.7000	1.6987	1,805.0900	1.8051	6.263	0	0	0
2018/09/18	2030	02/05/2019			Bond Future	9.8658	89.9122	9.8155	90.2139	(0.510)	0.0000	0.0000	0
2018/09/18	2030	02/05/2019	9.39	Call	Bond Future	1,651.3700	1.6514	1,755.7500	1.7557	6.321	0	0	0
2018/09/18	2030	02/05/2019	9.39	Put	Bond Future	4,562.5900	4.5626	4,365.3300	4.3653	(4.323)	0	0	0
2018/09/18	2030	02/05/2019	9.41	Put	Bond Future	4,484.9500	4.4850	4,289.7000	4.2897	(4.353)	0	0	0
2018/09/18	2030	02/05/2019	9.40	Call	Bond Future	1,674.9400	1.6749	1,780.3200	1.7803	6.292	0	0	0
2018/09/18	2030	02/05/2019	9.40	Put	Bond Future	4,523.6500	4.5237	4,327.3900	4.3274	(4.339)	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
2018/09/18	2032	01/11/2018	8.77	Put	Bond Future	7,912.2200	7.9122	7,600.0200	7.6000	(3.946)	0	0	0
2018/09/18	2032	01/11/2018			Bond Future	9.8783	88.8677	9.8317	89.1817	(0.472)	0.0000	0.0000	40,844
2018/09/18	2032	01/11/2018	8.76	Call	Bond Future	6.9200	0.0069	8.6100	0.0086	24.422	0	0	0
2018/09/18	2032	01/11/2018	8.76	Put	Bond Future	7,987.4500	7.9875	7,675.1300	7.6751	(3.910)	0	0	0
2018/09/18	2032	01/11/2018	8.77	Call	Bond Future	7.4600	0.0075	9.2700	0.0093	24.263	0	0	0
2018/09/18	2032	01/11/2018	8.75	Call	Bond Future	6.4200	0.0064	8.0000	0.0080	24.611	0	0	0
2018/09/18	2032	01/11/2018	8.75	Put	Bond Future	8,062.8000	8.0628	7,750.3700	7.7504	(3.875)	0	0	0
2018/09/18	2032	07/02/2019	8.81	Call	Bond Future	262.9300	0.2629	291.8900	0.2919	11.014	0	0	0
2018/09/18	2032	07/02/2019	8.80	Put	Bond Future	8,487.7400	8.4877	8,195.7800	8.1958	(3.440)	0	0	0
2018/09/18	2032	07/02/2019			Bond Future	9.9728	90.5791	9.9243	90.8994	(0.486)	0.0000	0.0000	456
2018/09/18	2032	07/02/2019	8.82	Call	Bond Future	269.4700	0.2695	299.0500	0.2991	10.977	0	0	0
2018/09/18	2032	07/02/2019	8.82	Put	Bond Future	8,351.4500	8.3514	8,060.7200	8.0607	(3.481)	0	0	0
2018/09/18	2032	07/02/2019	8.81	Put	Bond Future	8,419.4900	8.4195	8,128.1400	8.1281	(3.460)	0	0	0
2018/09/18	2032	07/02/2019	8.80	Call	Bond Future	256.5200	0.2565	284.8700	0.2849	11.052	0	0	0
2018/09/18	2032	02/05/2019	9.62	Put	Bond Future	4,844.4300	4.8444	4,637.5600	4.6376	(4.270)	0	0	0
2018/09/18	2032	02/05/2019	9.61	Call	Bond Future	1,931.7000	1.9317	2,048.7500	2.0488	6.059	0	0	0
2018/09/18	2032	02/05/2019			Bond Future	10.0553	87.9287	10.0053	88.2537	(0.497)	0.0000	0.0000	0
2018/09/18	2032	02/05/2019	9.62	Call	Bond Future	1,957.4800	1.9575	2,075.5900	2.0756	6.034	0	0	0
2018/09/18	2032	02/05/2019	9.61	Put	Bond Future	4,886.5400	4.8865	4,678.6100	4.6786	(4.255)	0	0	0
2018/09/18	2032	02/05/2019	9.63	Call	Bond Future	1,983.4600	1.9835	2,102.6200	2.1026	6.008	0	0	0
2018/09/18	2032	02/05/2019	9.63	Put	Bond Future	4,802.6000	4.8026	4,596.7800	4.5968	(4.286)	0	0	0
2018/09/18	2033	01/11/2018			Bond Future	102.8415	102.8415	102.7158	102.7158	(0.122)	0.0000	0.0000	6,373
2018/09/18	2033	07/02/2019			Bond Future	104.8442	104.8442	104.7163	104.7163	(0.122)	0.0000	0.0000	0
2018/09/18	2033	02/05/2019			Bond Future	105.4600	105.4600	105.3288	105.3288	(0.124)	0.0000	0.0000	0
2018/09/18	2037	01/11/2018	9.03	Call	Bond Future	12.3500	0.0124	15.7500	0.0157	27.530	0	0	0
2018/09/18	2037	01/11/2018			Bond Future	10.0808	89.1657	10.0292	89.5507	(0.512)	0.0000	0.0000	52,674
2018/09/18	2037	01/11/2018	9.01	Call	Bond Future	10.6900	0.0107	13.6600	0.0137	27.783	0	0	0
2018/09/18	2037	01/11/2018	9.01	Put	Bond Future	8,559.8000	8.5598	8,177.7400	8.1777	(4.463)	0	0	0
2018/09/18	2037	01/11/2018	9.03	Put	Bond Future	8,390.2600	8.3903	8,008.6300	8.0086	(4.548)	0	0	0
2018/09/18	2037	01/11/2018	9.02	Call	Bond Future	11.4900	0.0115	14.6700	0.0147	27.676	0	0	0
2018/09/18	2037	01/11/2018	9.02	Put	Bond Future	8,474.9400	8.4749	8,093.0900	8.0931	(4.506)	0	0	0
2018/09/18	2037	07/02/2019	9.06	Put	Bond Future	9,079.3200	9.0793	8,728.0800	8.7281	(3.869)	0	0	0
2018/09/18	2037	07/02/2019	9.05	Call	Bond Future	339.1300	0.3391	379.7100	0.3797	11.966	0	0	0
2018/09/18	2037	07/02/2019			Bond Future	10.1692	86.6228	10.1157	87.0156	(0.527)	0.0000	0.0000	1,214
2018/09/18	2037	07/02/2019	9.06	Call	Bond Future	349.1900	0.3492	390.7300	0.3907	11.896	0	0	0
2018/09/18	2037	07/02/2019	9.05	Put	Bond Future	9,153.9700	9.1540	8,801.7700	8.8018	(3.848)	0	0	0
2018/09/18	2037	07/02/2019	9.07	Call	Bond Future	359.3600	0.3594	401.8600	0.4019	11.827	0	0	0
2018/09/18	2037	07/02/2019	9.07	Put	Bond Future	9,004.9000	9.0049	8,654.6200	8.6546	(3.890)	0	0	0
2018/09/18	2037	02/05/2019	9.81	Put	Bond Future	5,432.6600	5.4327	5,180.2000	5.1802	(4.647)	0	0	0
2018/09/18	2037	02/05/2019			Bond Future	10.2490	88.0616	10.1939	88.4602	(0.538)	0.0000	0.0000	0
2018/09/18	2037	02/05/2019	9.80	Call	Bond Future	2,146.9500	2.1469	2,291.8000	2.2918	6.747	0	0	0
2018/09/18	2037	02/05/2019	9.80	Put	Bond Future	5,480.0600	5.4801	5,226.2900	5.2263	(4.631)	0	0	0
2018/09/18	2037	02/05/2019	9.81	Call	Bond Future	2,175.9200	2.1759	2,322.0800	2.3221	6.717	0	0	0
2018/09/18	2037	02/05/2019	9.79	Call	Bond Future	2,118.4600	2.1185	2,262.0100	2.2620	6.776	0	0	0
2018/09/18	2037	02/05/2019	9.79	Put	Bond Future	5,528.0400	5.5280	5,272.9700	5.2730	(4.614)	0	0	0

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2018/09/18	2038	01/11/2018			Bond Future	122.7593	122.7593	122.7607	122.7607	0.001	0.0000	0.0000	9,904
2018/09/18	2038	07/02/2019			Bond Future	123.5586	123.5586	123.5605	123.5605	0.001	0.0000	0.0000	0
2018/09/18	2038	02/05/2019			Bond Future	125.6332	125.6332	125.6337	125.6337	0.000	0.0000	0.0000	0
2018/09/18	2040	01/11/2018	9.09	Put	Bond Future	9,244.7300	9.2447	8,796.3000	8.7963	(4.851)	0	0	0
2018/09/18	2040	01/11/2018	9.80	Call	Bond Future	583.1200	0.5831	686.2100	0.6862	17.679	0	0	1,770
2018/09/18	2040	01/11/2018	10.00	Put	Bond Future	2,436.9300	2.4369	2,149.9700	2.1500	(11.775)	0	0	0
2018/09/18	2040	01/11/2018			Bond Future	10.1658	92.2980	10.1090	92.7500	(0.558)	0.0000	0.0000	25,392
2018/09/18	2040	01/11/2018	9.08	Call	Bond Future	10.2700	0.0103	13.5700	0.0136	32.132	0	0	0
2018/09/18	2040	01/11/2018	9.08	Put	Bond Future	9,336.7600	9.3368	8,888.1000	8.8881	(4.805)	0	0	0
2018/09/18	2040	01/11/2018	9.20	Put	Bond Future	8,245.5200	8.2455	7,800.7100	7.8007	(5.395)	0	0	0
2018/09/18	2040	01/11/2018	9.20	Call	Bond Future	23.9600	0.0240	31.1100	0.0311	29.841	0	0	3,940
2018/09/18	2040	01/11/2018	9.80	Put	Bond Future	3,562.2700	3.5623	3,213.4000	3.2134	(9.793)	0	0	0
2018/09/18	2040	01/11/2018	9.09	Call	Bond Future	11.0600	0.0111	14.5900	0.0146	31.917	0	0	0
2018/09/18	2040	01/11/2018	10.00	Call	Bond Future	1,106.1900	1.1062	1,271.1900	1.2712	14.916	0	0	3,940
2018/09/18	2040	01/11/2018	9.10	Put	Bond Future	9,152.8800	9.1529	8,704.7000	8.7047	(4.897)	0	0	0
2018/09/18	2040	01/11/2018	9.07	Call	Bond Future	9.5300	0.0095	12.6100	0.0126	32.319	0	0	0
2018/09/18	2040	01/11/2018	9.07	Put	Bond Future	9,428.9900	9.4290	8,980.1100	8.9801	(4.761)	0	0	0
2018/09/18	2040	01/11/2018	8.50	Put	Bond Future	14,953.4300	14.9534	14,501.5000	14.5015	(3.022)	0	0	0
2018/09/18	2040	01/11/2018	8.50	Call	Bond Future	0.0700	0.0001	0.1000	0.0001	42.857	0	0	2,950
2018/09/18	2040	01/11/2018	9.10	Call	Bond Future	11.9000	0.0119	15.6800	0.0157	31.765	0	0	2,950
2018/09/18	2040	07/02/2019	9.13	Call	Bond Future	344.6500	0.3447	391.3800	0.3914	13.559	0	0	0
2018/09/18	2040	07/02/2019	9.11	Put	Bond Future	10,034.4600	10.0345	9,618.3100	9.6183	(4.147)	0	0	0
2018/09/18	2040	07/02/2019			Bond Future	10.2540	89.5648	10.1952	90.0258	(0.573)	0.0000	0.0000	100
2018/09/18	2040	07/02/2019	9.13	Put	Bond Future	9,867.1700	9.8672	9,452.9300	9.4529	(4.198)	0	0	0
2018/09/18	2040	07/02/2019	9.11	Call	Bond Future	328.0600	0.3281	372.8800	0.3729	13.662	0	0	0
2018/09/18	2040	07/02/2019	9.12	Put	Bond Future	9,950.6600	9.9507	9,535.4600	9.5355	(4.173)	0	0	0
2018/09/18	2040	07/02/2019	9.12	Call	Bond Future	336.2700	0.3363	382.0400	0.3820	13.611	0	0	0
2018/09/18	2040	02/05/2019	9.88	Put	Bond Future	5,913.2800	5.9133	5,616.5400	5.6165	(5.018)	0	0	0
2018/09/18	2040	02/05/2019	9.89	Call	Bond Future	2,337.9600	2.3380	2,510.6800	2.5107	7.388	0	0	0
2018/09/18	2040	02/05/2019			Bond Future	10.3334	91.0525	10.2729	91.5204	(0.585)	0.0000	0.0000	0
2018/09/18	2040	02/05/2019	9.90	Call	Bond Future	2,369.0800	2.3691	2,543.3300	2.5433	7.355	0	0	0
2018/09/18	2040	02/05/2019	9.90	Put	Bond Future	5,811.2800	5.8113	5,517.6000	5.5176	(5.054)	0	0	0
2018/09/18	2040	02/05/2019	9.88	Call	Bond Future	2,307.0600	2.3071	2,478.2500	2.4782	7.420	0	0	0
2018/09/18	2040	02/05/2019	9.89	Put	Bond Future	5,862.1100	5.8621	5,566.9000	5.5669	(5.036)	0	0	0
2018/09/18	2044	01/11/2018	9.12	Call	Bond Future	10.1800	0.0102	13.4600	0.0135	32.220	0	0	0
2018/09/18	2044	01/11/2018			Bond Future	10.1995	89.2462	10.1428	89.7022	(0.556)	0.0000	0.0000	38,111
2018/09/18	2044	01/11/2018	9.12	Put	Bond Future	9,440.3000	9.4403	8,987.5300	8.9875	(4.796)	0	0	0
2018/09/18	2044	01/11/2018	9.13	Call	Bond Future	10.9100	0.0109	14.4100	0.0144	32.081	0	0	0
2018/09/18	2044	01/11/2018	9.14	Put	Bond Future	9,251.7700	9.2518	8,799.4500	8.7995	(4.889)	0	0	0
2018/09/18	2044	01/11/2018	9.13	Put	Bond Future	9,345.9300	9.3459	8,893.3800	8.8934	(4.842)	0	0	0
2018/09/18	2044	01/11/2018	9.14	Call	Bond Future	11.6900	0.0117	15.4200	0.0154	31.908	0	0	0
2018/09/18	2044	07/02/2019	9.18	Put	Bond Future	9,881.6700	9.8817	9,465.3600	9.4654	(4.213)	0	0	0
2018/09/18	2044	07/02/2019			Bond Future	10.2849	86.5795	10.2262	87.0446	(0.571)	0.0000	0.0000	108
2018/09/18	2044	07/02/2019	9.17	Call	Bond Future	354.2100	0.3542	402.0100	0.4020	13.495	0	0	0
2018/09/18	2044	07/02/2019	9.17	Put	Bond Future	9,966.9000	9.9669	9,549.5900	9.5496	(4.187)	0	0	0
2018/09/18	2044	07/02/2019	9.18	Call	Bond Future	363.0400	0.3630	411.8400	0.4118	13.442	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
2018/09/18	2044	07/02/2019	9.16	Call	Bond Future	345.5500	0.3455	392.3600	0.3924	13.547	0	0	0
2018/09/18	2044	07/02/2019	9.16	Put	Bond Future	10,052.4500	10.0525	9,634.1500	9.6341	(4.161)	0	0	0
2018/09/18	2044	02/05/2019	9.90	Call	Bond Future	2,324.0000	2.3240	2,496.0500	2.4960	7.403	0	0	0
2018/09/18	2044	02/05/2019			Bond Future	10.3616	88.0176	10.3012	88.4897	(0.583)	0.0000	0.0000	0
2018/09/18	2044	02/05/2019	9.90	Put	Bond Future	6,048.6900	6.0487	5,748.5800	5.7486	(4.962)	0	0	0
2018/09/18	2044	02/05/2019	9.91	Call	Bond Future	2,355.2900	2.3553	2,528.8800	2.5289	7.370	0	0	0
2018/09/18	2044	02/05/2019	9.92	Put	Bond Future	5,944.2200	5.9442	5,647.2100	5.6472	(4.997)	0	0	0
2018/09/18	2044	02/05/2019	9.91	Put	Bond Future	5,996.4100	5.9964	5,697.8400	5.6978	(4.979)	0	0	0
2018/09/18	2044	02/05/2019	9.92	Call	Bond Future	2,386.5300	2.3865	2,561.6800	2.5617	7.339	0	0	0
2018/09/18	2046	01/11/2018			Bond Future	116.8007	116.8007	116.5776	116.5776	(0.191)	0.0000	0.0000	12,067
2018/09/18	2046	07/02/2019			Bond Future	119.0753	119.0753	118.8482	118.8482	(0.191)	0.0000	0.0000	0
2018/09/18	2046	02/05/2019			Bond Future	119.3892	119.3892	119.1572	119.1572	(0.194)	0.0000	0.0000	0
2018/09/18	2050	01/11/2018			Bond Future	122.3075	122.3075	122.3090	122.3090	0.001	0.0000	0.0000	9,987
2018/09/18	2050	07/02/2019			Bond Future	122.9180	122.9180	122.9198	122.9198	0.001	0.0000	0.0000	0
2018/09/18	2050	02/05/2019			Bond Future	124.9817	124.9817	124.9823	124.9823	0.000	0.0000	0.0000	0
2018/09/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	AL37	01/11/2018			Index Future	585.4070	585.4070	585.9660	585.9660	0.095	0.0000	0.0000	0
2018/09/18	AL37	07/02/2019			Index Future	596.6830	596.6830	597.2540	597.2540	0.096	0.0000	0.0000	0
2018/09/18	AL37	02/05/2019			Index Future	606.5990	606.5990	607.1740	607.1740	0.095	0.0000	0.0000	0
2018/09/18	AL7T	01/11/2018			Index Future	674.6960	674.6960	676.5190	676.5190	0.270	0.0000	0.0000	0
2018/09/18	AL7T	07/02/2019			Index Future	687.6910	687.6910	689.5510	689.5510	0.270	0.0000	0.0000	0
2018/09/18	AL7T	02/05/2019			Index Future	699.1190	699.1190	701.0050	701.0050	0.270	0.0000	0.0000	0
2018/09/18	ALBI	01/11/2018			Index Future	609.0430	609.0430	611.2440	611.2440	0.361	0.0000	0.0000	865
2018/09/18	ALBI	07/02/2019			Index Future	620.7730	620.7730	623.0180	623.0180	0.362	0.0000	0.0000	57
2018/09/18	ALBI	02/05/2019			Index Future	631.0890	631.0890	633.3670	633.3670	0.361	0.0000	0.0000	0
2018/09/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	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
2018/09/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/18	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/18	ES33	01/11/2018			Bond Future	11.3066		73.9595	11.2543	74.2558	(0.463)	0.0000	0.0000	9,466
2018/09/18	ES33	07/02/2019			Bond Future	11.4520		75.3838	11.3975	75.6861	(0.476)	0.0000	0.0000	0
2018/09/18	ES33	02/05/2019			Bond Future	11.5761		72.8468	11.5198	73.1535	(0.486)	0.0000	0.0000	0
2018/09/18	ES42	01/11/2018			Bond Future	11.5503		75.7578	11.4929	76.1231	(0.497)	0.0000	0.0000	7,957
2018/09/18	ES42	07/02/2019			Bond Future	11.6886		77.2165	11.6288	77.5891	(0.511)	0.0000	0.0000	0
2018/09/18	ES42	02/05/2019			Bond Future	11.8123		74.2393	11.7505	74.6175	(0.523)	0.0000	0.0000	0
2018/09/18	GOVI	01/11/2018	653.50	Put	GOVI	504,010.0000		50.4010	480,640.0000	48.0640	(4.637)	0	0	0
2018/09/18	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	01/11/2018			GOVI	603.0990		603.0990	605.4360	605.4360	0.387	0.0000	0.0000	463
2018/09/18	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	01/11/2018	653.49	Put	GOVI	503,910.0000		50.3910	480,540.0000	48.0540	(4.638)	0	0	0
2018/09/18	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	01/11/2018	653.51	Put	GOVI	504,110.0000		50.4110	480,740.0000	48.0740	(4.636)	0	0	0
2018/09/18	GOVI	07/02/2019	666.53	Put	GOVI	518,150.0000		51.8150	494,310.0000	49.4310	(4.601)	0	0	0
2018/09/18	GOVI	07/02/2019			GOVI	614.7150		614.7150	617.0990	617.0990	0.388	0.0000	0.0000	0
2018/09/18	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	07/02/2019	666.52	Put	GOVI	518,050.0000		51.8050	494,210.0000	49.4210	(4.602)	0	0	0
2018/09/18	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	07/02/2019	666.51	Put	GOVI	517,950.0000		51.7950	494,110.0000	49.4110	(4.603)	0	0	0
2018/09/18	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	02/05/2019	647.88	Put	GOVI	229,490.0000		22.9490	205,310.0000	20.5310	(10.536)	0	0	0
2018/09/18	GOVI	02/05/2019	647.86	Put	GOVI	229,290.0000		22.9290	205,110.0000	20.5110	(10.546)	0	0	0
2018/09/18	GOVI	02/05/2019			GOVI	624.9310		624.9310	627.3490	627.3490	0.387	0.0000	0.0000	0
2018/09/18	GOVI	02/05/2019	647.87	Put	GOVI	229,390.0000		22.9390	205,210.0000	20.5210	(10.541)	0	0	0
2018/09/18	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/18	IGOV	01/11/2018			Index Future	253.4410		253.4410	253.3900	253.3900	(0.020)	0.0000	0.0000	746
2018/09/18	IGOV	07/02/2019			Index Future	258.3780		258.3780	258.3260	258.3260	(0.020)	0.0000	0.0000	0
2018/09/18	IGOV	02/05/2019			Index Future	262.7170		262.7170	262.6620	262.6620	(0.021)	0.0000	0.0000	0
2018/09/18	IS01	20/09/2018			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/09/18	IS01	20/12/2018			Interest Rate Swap	102.2500		102.2500	102.2500	102.2500	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
2018/09/18	IS01	22/03/2019			Interest Rate Swap	99.6500	99.6500	99.6500	99.6500	0.000	0.0000	0.0000	0
2018/09/18	IS01	20/06/2019			Interest Rate Swap	102.1500	102.1500	102.1500	102.1500	0.000	0.0000	0.0000	0
2018/09/18	IS01	19/09/2019			Interest Rate Swap	100.1500	100.1500	100.1500	100.1500	0.000	0.0000	0.0000	0
2018/09/18	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/18	IS02	21/12/2018			Interest Rate Swap	98.9200	98.9200	98.9100	98.9100	(0.010)	0.0000	0.0000	0
2018/09/18	IS02	15/03/2019			Interest Rate Swap	99.3700	99.3700	99.3700	99.3700	0.000	0.0000	0.0000	0
2018/09/18	IS02	21/06/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2018/09/18	IS02	20/09/2019			Interest Rate Swap	102.1600	102.1600	102.1500	102.1500	(0.010)	0.0000	0.0000	0
2018/09/18	IS02	20/12/2019			Interest Rate Swap	103.2600	103.2600	103.2600	103.2600	0.000	0.0000	0.0000	0
2018/09/18	IS02	23/03/2020			Interest Rate Swap	99.4800	99.4800	99.4700	99.4700	(0.010)	0.0000	0.0000	0
2018/09/18	IS02	22/06/2020			Interest Rate Swap	103.2100	103.2100	103.2000	103.2000	(0.010)	0.0000	0.0000	0
2018/09/18	IS02	21/09/2020			Interest Rate Swap	100.3900	100.3900	100.3900	100.3900	0.000	0.0000	0.0000	0
2018/09/18	IS05	17/12/2020			Interest Rate Swap	97.3800	97.3800	97.3700	97.3700	(0.010)	0.0000	0.0000	0
2018/09/18	IS05	16/03/2021			Interest Rate Swap	96.7400	96.7400	96.7400	96.7400	0.000	0.0000	0.0000	0
2018/09/18	IS05	15/06/2021			Interest Rate Swap	96.0800	96.0800	96.0700	96.0700	(0.010)	0.0000	0.0000	0
2018/09/18	IS05	21/09/2021			Interest Rate Swap	96.4100	96.4100	96.4000	96.4000	(0.010)	0.0000	0.0000	0
2018/09/18	IS05	21/12/2021			Interest Rate Swap	98.7300	98.7300	98.7200	98.7200	(0.010)	0.0000	0.0000	51
2018/09/18	IS05	15/03/2022			Interest Rate Swap	98.9800	98.9800	98.9600	98.9600	(0.020)	0.0000	0.0000	0
2018/09/18	IS05	21/06/2022			Interest Rate Swap	100.3200	100.3200	100.2900	100.2900	(0.030)	0.0000	0.0000	0
2018/09/18	IS05	20/09/2022			Interest Rate Swap	104.3400	104.3400	104.3000	104.3000	(0.038)	0.0000	0.0000	0
2018/09/18	IS05	20/12/2022			Interest Rate Swap	105.7000	105.7000	105.6600	105.6600	(0.038)	0.0000	0.0000	0
2018/09/18	IS05	22/03/2023			Interest Rate Swap	99.2600	99.2600	99.2200	99.2200	(0.040)	0.0000	0.0000	0
2018/09/18	IS05	20/06/2023			Interest Rate Swap	105.3500	105.3500	105.3100	105.3100	(0.038)	0.0000	0.0000	0
2018/09/18	IS05	19/09/2023			Interest Rate Swap	101.0000	101.0000	100.9600	100.9600	(0.040)	0.0000	0.0000	0
2018/09/18	IS10	17/12/2025			Interest Rate Swap	98.5200	98.5200	98.4400	98.4400	(0.081)	0.0000	0.0000	0
2018/09/18	IS10	16/03/2026			Interest Rate Swap	95.6600	95.6600	95.5900	95.5900	(0.073)	0.0000	0.0000	0
2018/09/18	IS10	15/06/2026			Interest Rate Swap	94.5200	94.5200	94.4500	94.4500	(0.074)	0.0000	0.0000	0
2018/09/18	IS10	21/09/2026			Interest Rate Swap	96.7400	96.7400	96.6700	96.6700	(0.072)	0.0000	0.0000	0
2018/09/18	IS10	21/12/2026			Interest Rate Swap	100.5200	100.5200	100.4600	100.4600	(0.060)	0.0000	0.0000	0
2018/09/18	IS10	15/03/2027			Interest Rate Swap	99.1600	99.1600	99.1100	99.1100	(0.050)	0.0000	0.0000	0
2018/09/18	IS10	21/06/2027			Interest Rate Swap	101.2700	101.2700	101.2100	101.2100	(0.059)	0.0000	0.0000	0
2018/09/18	IS10	20/09/2027			Interest Rate Swap	106.6800	106.6800	106.6300	106.6300	(0.047)	0.0000	0.0000	0
2018/09/18	IS10	20/12/2027			Interest Rate Swap	107.0900	107.0900	107.0300	107.0300	(0.056)	0.0000	0.0000	0
2018/09/18	IS10	22/03/2028			Interest Rate Swap	100.8100	100.8100	100.7400	100.7400	(0.069)	0.0000	0.0000	0
2018/09/18	IS10	20/06/2028			Interest Rate Swap	107.9000	107.9000	107.8200	107.8200	(0.074)	0.0000	0.0000	0
2018/09/18	IS10	19/09/2028			Interest Rate Swap	101.6600	101.6600	101.5700	101.5700	(0.089)	0.0000	0.0000	0
2018/09/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/09/18	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
2018/09/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/18	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/18	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/18	R023	01/11/2018	10.58	Call	Bond Future	6,149.7600	6.1498	6,243.1700	6.2432	1.519	0	0	0
2018/09/18	R023	01/11/2018	10.57	Put	Bond Future	0.1400	0.0001	0.1000	0.0001	(28.571)	0	0	0
2018/09/18	R023	01/11/2018			Bond Future	8.7293	97.9559	8.7023	98.0493	(0.309)	0.0000	0.0000	38,252
2018/09/18	R023	01/11/2018	10.59	Call	Bond Future	6,181.6500	6.1816	6,275.0700	6.2751	1.511	0	0	0
2018/09/18	R023	01/11/2018	10.59	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2018/09/18	R023	01/11/2018	10.58	Put	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	0
2018/09/18	R023	01/11/2018	10.57	Call	Bond Future	6,117.8600	6.1179	6,211.2700	6.2113	1.527	0	0	0
2018/09/18	R023	07/02/2019	10.59	Call	Bond Future	5,537.3900	5.5374	5,627.3400	5.6273	1.624	0	0	0
2018/09/18	R023	07/02/2019			Bond Future	8.8534	99.8423	8.8241	99.9378	(0.331)	0.0000	0.0000	0
2018/09/18	R023	07/02/2019	10.57	Call	Bond Future	5,479.8300	5.4798	5,569.5600	5.5696	1.637	0	0	0
2018/09/18	R023	07/02/2019	10.57	Put	Bond Future	72.6100	0.0726	66.7700	0.0668	(8.043)	0	0	0
2018/09/18	R023	07/02/2019	10.59	Put	Bond Future	69.4000	0.0694	63.7800	0.0638	(8.098)	0	0	0
2018/09/18	R023	07/02/2019	10.58	Call	Bond Future	5,508.6000	5.5086	5,598.4400	5.5984	1.631	0	0	0
2018/09/18	R023	07/02/2019	10.58	Put	Bond Future	70.9900	0.0710	65.2600	0.0653	(8.072)	0	0	0
2018/09/18	R023	02/05/2019	8.45	Call	Bond Future	631.4900	0.6315	659.7700	0.6598	4.478	0	0	0
2018/09/18	R023	02/05/2019	8.44	Put	Bond Future	2,247.2400	2.2472	2,178.8100	2.1788	(3.045)	0	0	0
2018/09/18	R023	02/05/2019			Bond Future	8.9600	97.5738	8.9290	97.6701	(0.347)	0.0000	0.0000	0
2018/09/18	R023	02/05/2019	8.46	Call	Bond Future	644.1400	0.6441	672.7900	0.6728	4.448	0	0	0
2018/09/18	R023	02/05/2019	8.46	Put	Bond Future	2,209.1600	2.2092	2,141.4600	2.1415	(3.065)	0	0	0
2018/09/18	R023	02/05/2019	8.45	Put	Bond Future	2,228.1300	2.2281	2,160.0600	2.1601	(3.055)	0	0	0
2018/09/18	R023	02/05/2019	8.44	Call	Bond Future	618.9800	0.6190	646.9000	0.6469	4.511	0	0	0
2018/09/18	R035	01/11/2018	8.93	Call	Bond Future	9.7400	0.0097	12.5000	0.0125	28.337	0	0	0
2018/09/18	R035	01/11/2018	8.92	Put	Bond Future	8,655.0500	8.6550	8,272.4200	8.2724	(4.421)	0	0	0
2018/09/18	R035	01/11/2018			Bond Future	10.0089	92.5911	9.9571	92.9764	(0.517)	0.0000	0.0000	73,872
2018/09/18	R035	01/11/2018	8.94	Call	Bond Future	10.4300	0.0104	13.3700	0.0134	28.188	0	0	0
2018/09/18	R035	01/11/2018	8.94	Put	Bond Future	8,486.8000	8.4868	8,104.5200	8.1045	(4.504)	0	0	0
2018/09/18	R035	01/11/2018	8.93	Put	Bond Future	8,570.8500	8.5709	8,188.3900	8.1884	(4.462)	0	0	0
2018/09/18	R035	01/11/2018	8.92	Call	Bond Future	9.1000	0.0091	11.6900	0.0117	28.462	0	0	0
2018/09/18	R035	07/02/2019	8.98	Call	Bond Future	318.7800	0.3188	357.8300	0.3578	12.250	0	0	0
2018/09/18	R035	07/02/2019			Bond Future	10.1040	94.3742	10.0503	94.7672	(0.532)	0.0000	0.0000	298
2018/09/18	R035	07/02/2019	8.96	Call	Bond Future	303.5200	0.3035	340.9700	0.3410	12.339	0	0	0
2018/09/18	R035	07/02/2019	8.96	Put	Bond Future	9,250.4600	9.2505	8,894.9600	8.8950	(3.843)	0	0	0
2018/09/18	R035	07/02/2019	8.98	Put	Bond Future	9,098.2700	9.0983	8,744.3700	8.7444	(3.890)	0	0	0
2018/09/18	R035	07/02/2019	8.97	Call	Bond Future	311.0700	0.3111	349.3200	0.3493	12.296	0	0	0
2018/09/18	R035	07/02/2019	8.97	Put	Bond Future	9,174.2300	9.1742	8,819.5300	8.8195	(3.866)	0	0	0
2018/09/18	R035	02/05/2019	9.74	Put	Bond Future	5,384.7400	5.3847	5,130.9900	5.1310	(4.712)	0	0	0
2018/09/18	R035	02/05/2019			Bond Future	10.1823	91.4447	10.1270	91.8434	(0.543)	0.0000	0.0000	0
2018/09/18	R035	02/05/2019	9.74	Call	Bond Future	2,121.3400	2.1213	2,266.3600	2.2664	6.836	0	0	0
2018/09/18	R035	02/05/2019	9.75	Call	Bond Future	2,150.3500	2.1503	2,296.6800	2.2967	6.805	0	0	0
2018/09/18	R035	02/05/2019	9.75	Put	Bond Future	5,338.0300	5.3380	5,085.5900	5.0856	(4.729)	0	0	0
2018/09/18	R035	02/05/2019	9.73	Call	Bond Future	2,092.2900	2.0923	2,235.9800	2.2360	6.868	0	0	0

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2018/09/18	R035	02/05/2019	9.73	Put	Bond Future	5,431.5000	5.4315	5,176.4200	5.1764	(4.696)	0	0	0
2018/09/18	R186	01/11/2018	8.54	Put	Bond Future	4,613.0000	4.6130	4,347.4300	4.3474	(5.757)	0	0	0
2018/09/18	R186	01/11/2018	8.90	Call	Bond Future	306.1700	0.3062	356.4500	0.3565	16.422	0	0	0
2018/09/18	R186	01/11/2018	9.14	Call	Bond Future	727.4300	0.7274	824.3700	0.8244	13.326	0	0	0
2018/09/18	R186	01/11/2018	7.96	Put	Bond Future	8,234.3400	8.2343	7,958.2300	7.9582	(3.353)	0	0	0
2018/09/18	R186	01/11/2018			Bond Future	9.2973	110.6899	9.2502	110.9663	(0.506)	0.0000	0.0000	68,234
2018/09/18	R186	01/11/2018	8.53	Call	Bond Future	46.0300	0.0460	56.2400	0.0562	22.181	0	0	0
2018/09/18	R186	01/11/2018	8.53	Put	Bond Future	4,672.0500	4.6720	4,405.9200	4.4059	(5.696)	0	0	0
2018/09/18	R186	01/11/2018	8.46	Put	Bond Future	5,090.9300	5.0909	4,821.5300	4.8215	(5.292)	0	0	0
2018/09/18	R186	01/11/2018	8.46	Call	Bond Future	29.9000	0.0299	36.8400	0.0368	23.211	0	0	5,000
2018/09/18	R186	01/11/2018	8.54	Call	Bond Future	48.9400	0.0489	59.7100	0.0597	22.007	0	0	0
2018/09/18	R186	01/11/2018	8.90	Put	Bond Future	2,669.2600	2.6693	2,443.2000	2.4432	(8.469)	0	0	2,500
2018/09/18	R186	01/11/2018	9.14	Put	Bond Future	1,654.7800	1.6548	1,475.3800	1.4754	(10.841)	0	0	5,000
2018/09/18	R186	01/11/2018	7.96	Call	Bond Future	0.8000	0.0008	1.0300	0.0010	28.750	0	0	5,000
2018/09/18	R186	01/11/2018	8.52	Call	Bond Future	43.2300	0.0432	52.8900	0.0529	22.346	0	0	0
2018/09/18	R186	01/11/2018	8.52	Put	Bond Future	4,731.2600	4.7313	4,464.5800	4.4646	(5.637)	0	0	0
2018/09/18	R186	07/02/2019	8.20	Call	Bond Future	148.3400	0.1483	167.5800	0.1676	12.970	0	0	0
2018/09/18	R186	07/02/2019	8.50	Call	Bond Future	359.0300	0.3590	398.3900	0.3984	10.963	0	0	1,000
2018/09/18	R186	07/02/2019	9.10	Put	Bond Future	3,056.7100	3.0567	2,877.6700	2.8777	(5.857)	0	0	1,000
2018/09/18	R186	07/02/2019	8.21	Put	Bond Future	7,209.3500	7.2093	6,947.0700	6.9471	(3.638)	0	0	0
2018/09/18	R186	07/02/2019	9.92	Put	Bond Future	1,089.4000	1.0894	1,002.0900	1.0021	(8.015)	0	0	1,170
2018/09/18	R186	07/02/2019			Bond Future	9.4003	107.5167	9.3508	107.7987	(0.527)	0.0000	0.0000	719
2018/09/18	R186	07/02/2019	8.20	Put	Bond Future	7,267.0000	7.2670	7,004.2500	7.0042	(3.616)	0	0	0
2018/09/18	R186	07/02/2019	8.50	Put	Bond Future	5,641.5500	5.6415	5,398.9200	5.3989	(4.301)	0	0	0
2018/09/18	R186	07/02/2019	9.10	Call	Bond Future	1,331.6800	1.3317	1,434.6300	1.4346	7.731	0	0	0
2018/09/18	R186	07/02/2019	8.21	Call	Bond Future	152.5200	0.1525	172.2300	0.1722	12.923	0	0	0
2018/09/18	R186	07/02/2019	9.92	Call	Bond Future	3,989.7600	3.9898	4,184.4400	4.1844	4.879	0	0	0
2018/09/18	R186	07/02/2019	8.30	Put	Bond Future	6,702.2200	6.7022	6,444.9200	6.4449	(3.839)	0	0	0
2018/09/18	R186	07/02/2019	8.22	Call	Bond Future	156.8100	0.1568	176.9900	0.1770	12.869	0	0	0
2018/09/18	R186	07/02/2019	8.22	Put	Bond Future	7,151.8500	7.1518	6,890.0400	6.8900	(3.661)	0	0	0
2018/09/18	R186	07/02/2019	9.27	Put	Bond Future	2,498.4100	2.4984	2,339.9800	2.3400	(6.341)	0	0	0
2018/09/18	R186	07/02/2019	9.27	Call	Bond Future	1,754.2900	1.7543	1,877.8500	1.8778	7.043	0	0	1,170
2018/09/18	R186	07/02/2019	8.30	Call	Bond Future	199.9400	0.1999	224.6300	0.2246	12.349	0	0	210
2018/09/18	R186	07/02/2019	8.77	Put	Bond Future	4,362.1300	4.3621	4,145.3500	4.1454	(4.970)	0	0	0
2018/09/18	R186	07/02/2019	8.77	Call	Bond Future	699.1300	0.6991	764.3400	0.7643	9.327	0	0	1,170
2018/09/18	R186	07/02/2019	9.90	Call	Bond Future	3,909.1400	3.9091	4,102.0100	4.1020	4.934	0	0	0
2018/09/18	R186	07/02/2019	9.90	Put	Bond Future	1,118.4600	1.1185	1,029.3400	1.0293	(7.968)	0	0	1,000
2018/09/18	R186	02/05/2019	9.01	Put	Bond Future	4,061.2600	4.0613	3,870.1800	3.8702	(4.705)	0	0	0
2018/09/18	R186	02/05/2019	9.02	Call	Bond Future	1,364.5900	1.3646	1,460.2900	1.4603	7.013	0	0	0
2018/09/18	R186	02/05/2019			Bond Future	9.4936	109.3028	9.4420	109.5886	(0.544)	0.0000	0.0000	0
2018/09/18	R186	02/05/2019	9.03	Call	Bond Future	1,386.3500	1.3863	1,483.0500	1.4831	6.975	0	0	0
2018/09/18	R186	02/05/2019	9.03	Put	Bond Future	3,990.3600	3.9904	3,801.2800	3.8013	(4.738)	0	0	0
2018/09/18	R186	02/05/2019	9.01	Call	Bond Future	1,343.0400	1.3430	1,437.7400	1.4377	7.051	0	0	0
2018/09/18	R186	02/05/2019	9.02	Put	Bond Future	4,025.6900	4.0257	3,835.6100	3.8356	(4.722)	0	0	0
2018/09/18	R197	01/11/2018			Bond Future	301.2744	301.2744	301.2754	301.2754	0.000	0.0000	0.0000	2,353
2018/09/18	R197	07/02/2019			Bond Future	299.7908	299.7908	299.7929	299.7929	0.001	0.0000	0.0000	0

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2018/09/18	R197	02/05/2019			Bond Future	304.8243		304.8243	304.8232	304.8232	0.000	0.0000	0.0000	0
2018/09/18	R202	01/11/2018			Bond Future	234.6503		234.6503	234.6530	234.6530	0.001	0.0000	0.0000	10,129
2018/09/18	R202	07/02/2019			Bond Future	235.3157		235.3157	235.3190	235.3190	0.001	0.0000	0.0000	0
2018/09/18	R202	02/05/2019			Bond Future	239.2668		239.2668	239.2676	239.2676	0.000	0.0000	0.0000	0
2018/09/18	R207	01/11/2018	6.76	Put	Bond Future	1,296.9500		1.2969	1,258.5100	1.2585	(2.964)	0	0	0
2018/09/18	R207	01/11/2018			Bond Future	7.9164		101.4863	7.8817	101.5248	(0.437)	0.0000	0.0000	18,869
2018/09/18	R207	01/11/2018	6.75	Call	Bond Future	0.1200		0.0001	0.1400	0.0001	16.667	0	0	0
2018/09/18	R207	01/11/2018	6.75	Put	Bond Future	1,308.2600		1.3083	1,269.8100	1.2698	(2.939)	0	0	0
2018/09/18	R207	01/11/2018	6.76	Call	Bond Future	0.1300		0.0001	0.1600	0.0002	23.077	0	0	0
2018/09/18	R207	01/11/2018	6.74	Call	Bond Future	0.1100		0.0001	0.1300	0.0001	18.182	0	0	0
2018/09/18	R207	01/11/2018	6.74	Put	Bond Future	1,319.5700		1.3196	1,281.1200	1.2811	(2.914)	0	0	0
2018/09/18	R207	07/02/2019	6.52	Call	Bond Future	0.2700		0.0003	0.3400	0.0003	25.926	0	0	0
2018/09/18	R207	07/02/2019	6.51	Put	Bond Future	1,410.1500		1.4101	1,370.6800	1.3707	(2.799)	0	0	0
2018/09/18	R207	07/02/2019			Bond Future	8.1166		99.7957	8.0710	99.8353	(0.561)	0.0000	0.0000	0
2018/09/18	R207	07/02/2019	6.53	Call	Bond Future	0.2900		0.0003	0.3600	0.0004	24.138	0	0	0
2018/09/18	R207	07/02/2019	6.53	Put	Bond Future	1,392.4500		1.3925	1,352.9800	1.3530	(2.835)	0	0	0
2018/09/18	R207	07/02/2019	6.52	Put	Bond Future	1,401.3000		1.4013	1,361.8300	1.3618	(2.817)	0	0	0
2018/09/18	R207	07/02/2019	6.51	Call	Bond Future	0.2500		0.0003	0.3200	0.0003	28.000	0	0	0
2018/09/18	R207	02/05/2019	7.63	Call	Bond Future	38.7100		0.0387	44.6900	0.0447	15.448	0	0	0
2018/09/18	R207	02/05/2019			Bond Future	8.4238		101.4536	8.3637	101.4930	(0.713)	0.0000	0.0000	0
2018/09/18	R207	02/05/2019	7.61	Call	Bond Future	36.2400		0.0362	41.9400	0.0419	15.728	0	0	0
2018/09/18	R207	02/05/2019	7.61	Put	Bond Future	571.9400		0.5719	538.2600	0.5383	(5.889)	0	0	0
2018/09/18	R207	02/05/2019	7.63	Put	Bond Future	561.1800		0.5612	527.7800	0.5278	(5.952)	0	0	0
2018/09/18	R207	02/05/2019	7.62	Call	Bond Future	37.3700		0.0374	43.2000	0.0432	15.601	0	0	0
2018/09/18	R207	02/05/2019	7.62	Put	Bond Future	566.4500		0.5665	532.9000	0.5329	(5.923)	0	0	0
2018/09/18	R208	01/11/2018	7.11	Put	Bond Future	2,299.5600		2.2996	2,219.8800	2.2199	(3.465)	0	0	0
2018/09/18	R208	01/11/2018			Bond Future	8.1897		97.5968	8.1517	97.6767	(0.465)	0.0000	0.0000	29,548
2018/09/18	R208	01/11/2018	7.11	Call	Bond Future	0.9200		0.0009	1.1200	0.0011	21.739	0	0	0
2018/09/18	R208	01/11/2018	7.12	Call	Bond Future	1.0000		0.0010	1.2200	0.0012	22.000	0	0	0
2018/09/18	R208	01/11/2018	7.10	Put	Bond Future	2,321.1000		2.3211	2,241.4000	2.2414	(3.434)	0	0	0
2018/09/18	R208	01/11/2018	7.12	Put	Bond Future	2,278.0400		2.2780	2,198.3800	2.1984	(3.497)	0	0	0
2018/09/18	R208	01/11/2018	7.10	Call	Bond Future	0.8500		0.0009	1.0300	0.0010	21.176	0	0	0
2018/09/18	R208	07/02/2019	7.07	Call	Bond Future	8.8800		0.0089	10.5000	0.0105	18.243	0	0	0
2018/09/18	R208	07/02/2019	7.08	Put	Bond Future	2,383.3700		2.3834	2,303.3200	2.3033	(3.359)	0	0	0
2018/09/18	R208	07/02/2019	7.06	Put	Bond Future	2,421.3500		2.4213	2,341.1700	2.3412	(3.311)	0	0	0
2018/09/18	R208	07/02/2019			Bond Future	8.3239		99.4763	8.2804	99.5581	(0.522)	0.0000	0.0000	0
2018/09/18	R208	07/02/2019	7.07	Put	Bond Future	2,402.3500		2.4024	2,322.2300	2.3222	(3.335)	0	0	0
2018/09/18	R208	07/02/2019	7.08	Call	Bond Future	9.2800		0.0093	10.9700	0.0110	18.211	0	0	0
2018/09/18	R208	07/02/2019	7.06	Call	Bond Future	8.4900		0.0085	10.0500	0.0100	18.375	0	0	0
2018/09/18	R208	02/05/2019	8.03	Put	Bond Future	1,083.3500		1.0833	1,027.7700	1.0278	(5.130)	0	0	0
2018/09/18	R208	02/05/2019	8.02	Call	Bond Future	347.8900		0.3479	374.2800	0.3743	7.586	0	0	0
2018/09/18	R208	02/05/2019			Bond Future	8.4594		97.7294	8.4107	97.8117	(0.576)	0.0000	0.0000	0
2018/09/18	R208	02/05/2019	8.03	Call	Bond Future	354.5300		0.3545	381.2400	0.3812	7.534	0	0	0
2018/09/18	R208	02/05/2019	8.02	Put	Bond Future	1,093.7700		1.0938	1,037.8700	1.0379	(5.111)	0	0	0
2018/09/18	R208	02/05/2019	8.04	Call	Bond Future	361.5200		0.3615	388.5700	0.3886	7.482	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
2018/09/18	R208	02/05/2019	8.04	Put	Bond Future	1,073.2900	1.0733	1,018.0500	1.0181	(5.147)	0	0	0
2018/09/18	R209	01/11/2018	1,016.00	Call	Bond Future	69,301.9900	69.3020	69,626.3400	69.6263	0.468	0	0	0
2018/09/18	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	R209	01/11/2018	9.34	Put	Bond Future	4,245.1100	4.2451	3,948.7800	3.9488	(6.981)	0	0	0
2018/09/18	R209	01/11/2018	9.97	Call	Bond Future	1,321.6900	1.3217	1,479.1000	1.4791	11.910	0	0	0
2018/09/18	R209	01/11/2018	9.98	Put	Bond Future	1,278.5100	1.2785	1,114.0300	1.1140	(12.865)	0	0	2,000
2018/09/18	R209	01/11/2018	8.98	Call	Bond Future	17.1200	0.0171	21.5900	0.0216	26.110	0	0	0
2018/09/18	R209	01/11/2018	10.00	Call	Bond Future	1,420.2300	1.4202	1,585.0300	1.5850	11.604	0	0	0
2018/09/18	R209	01/11/2018	9.64	Call	Bond Future	497.4000	0.4974	576.2700	0.5763	15.856	0	0	2,000
2018/09/18	R209	01/11/2018	9.47	Call	Bond Future	252.6100	0.2526	299.1300	0.2991	18.416	0	0	0
2018/09/18	R209	01/11/2018	9.82	Call	Bond Future	888.6100	0.8886	1,009.0100	1.0090	13.549	0	0	0
2018/09/18	R209	01/11/2018			Bond Future	9.9679	70.1899	9.9164	70.5142	(0.517)	0.0000	0.0000	124,721
2018/09/18	R209	01/11/2018	1,016.01	Call	Bond Future	69,301.9900	69.3020	69,626.3400	69.6263	0.468	0	0	0
2018/09/18	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	R209	01/11/2018	8.89	Put	Bond Future	7,286.2500	7.2863	6,964.5100	6.9645	(4.416)	0	0	0
2018/09/18	R209	01/11/2018	8.89	Call	Bond Future	9.6200	0.0096	12.2300	0.0122	27.131	0	0	2,000
2018/09/18	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/18	R209	01/11/2018	1,015.99	Call	Bond Future	69,301.9800	69.3020	69,626.3300	69.6263	0.468	0	0	0
2018/09/18	R209	01/11/2018	9.34	Call	Bond Future	135.9700	0.1360	163.9900	0.1640	20.607	0	0	0
2018/09/18	R209	01/11/2018	9.97	Put	Bond Future	1,308.7100	1.3087	1,141.7700	1.1418	(12.756)	0	0	0
2018/09/18	R209	01/11/2018	9.98	Call	Bond Future	1,354.1500	1.3541	1,514.0200	1.5140	11.806	0	0	0
2018/09/18	R209	01/11/2018	8.98	Put	Bond Future	6,644.6000	6.6446	6,324.7200	6.3247	(4.814)	0	0	0
2018/09/18	R209	01/11/2018	10.00	Put	Bond Future	1,219.5400	1.2195	1,059.9900	1.0600	(13.083)	0	0	5,850
2018/09/18	R209	01/11/2018	9.64	Put	Bond Future	2,599.9300	2.5999	2,354.4500	2.3544	(9.442)	0	0	0
2018/09/18	R209	01/11/2018	9.47	Put	Bond Future	3,482.2100	3.4822	3,204.3800	3.2044	(7.979)	0	0	760
2018/09/18	R209	01/11/2018	9.82	Put	Bond Future	1,825.6000	1.8256	1,621.6500	1.6216	(11.172)	0	0	760
2018/09/18	R209	01/11/2018	9.49	Call	Bond Future	275.6200	0.2756	325.4900	0.3255	18.094	0	0	0
2018/09/18	R209	01/11/2018	9.94	Call	Bond Future	1,227.0400	1.2270	1,377.0300	1.3770	12.224	0	0	0
2018/09/18	R209	01/11/2018	9.94	Put	Bond Future	1,402.5300	1.4025	1,228.1700	1.2282	(12.432)	0	0	0
2018/09/18	R209	01/11/2018	10.57	Call	Bond Future	3,893.7200	3.8937	4,167.0400	4.1670	7.020	0	0	0
2018/09/18	R209	01/11/2018	10.57	Put	Bond Future	265.5100	0.2655	214.4800	0.2145	(19.220)	0	0	0
2018/09/18	R209	01/11/2018	9.84	Call	Bond Future	940.4900	0.9405	1,065.7700	1.0658	13.321	0	0	0
2018/09/18	R209	01/11/2018	9.84	Put	Bond Future	1,749.7100	1.7497	1,550.6400	1.5506	(11.377)	0	0	0
2018/09/18	R209	01/11/2018	8.99	Put	Bond Future	6,574.0500	6.5740	6,254.4300	6.2544	(4.862)	0	0	0
2018/09/18	R209	01/11/2018	8.99	Call	Bond Future	18.2100	0.0182	22.9400	0.0229	25.975	0	0	760
2018/09/18	R209	01/11/2018	9.49	Put	Bond Future	3,371.2700	3.3713	3,096.7900	3.0968	(8.142)	0	0	0
2018/09/18	R209	07/02/2019	8.97	Put	Bond Future	7,486.2100	7.4862	7,191.4400	7.1914	(3.938)	0	0	0
2018/09/18	R209	07/02/2019	10.20	Put	Bond Future	2,070.9000	2.0709	1,925.2500	1.9253	(7.033)	0	0	4,000
2018/09/18	R209	07/02/2019			Bond Future	10.0501	71.5416	9.9968	71.8724	(0.530)	0.0000	0.0000	340
2018/09/18	R209	07/02/2019	8.96	Call	Bond Future	293.5400	0.2935	328.8300	0.3288	12.022	0	0	0
2018/09/18	R209	07/02/2019	8.96	Put	Bond Future	7,550.6000	7.5506	7,255.1000	7.2551	(3.914)	0	0	0
2018/09/18	R209	07/02/2019	8.97	Call	Bond Future	300.6700	0.3007	336.6900	0.3367	11.980	0	0	0
2018/09/18	R209	07/02/2019	10.20	Call	Bond Future	2,989.2100	2.9892	3,174.3500	3.1744	6.194	0	0	0
2018/09/18	R209	07/02/2019	8.95	Call	Bond Future	286.5300	0.2865	321.1200	0.3211	12.072	0	0	0
2018/09/18	R209	07/02/2019	8.95	Put	Bond Future	7,615.2100	7.6152	7,319.0100	7.3190	(3.890)	0	0	0
2018/09/18	R209	07/02/2019	9.54	Put	Bond Future	4,395.5000	4.3955	4,162.9300	4.1629	(5.291)	0	0	0
2018/09/18	R209	07/02/2019	9.54	Call	Bond Future	1,131.2700	1.1313	1,229.4900	1.2295	8.682	0	0	4,000

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2018/09/18	R209	07/02/2019	9.04	Put	Bond Future	7,048.8500		7.0488	6,759.8500	6.7599	(4.100)	0	0	0
2018/09/18	R209	07/02/2019	9.04	Call	Bond Future	361.2400		0.3612	403.0300	0.4030	11.568	0	0	4,000
2018/09/18	R209	02/05/2019	9.70	Put	Bond Future	4,558.3400		4.5583	4,348.4100	4.3484	(4.605)	0	0	0
2018/09/18	R209	02/05/2019			Bond Future	10.1212		69.5823	10.0664	69.9180	(0.541)	0.0000	0.0000	0
2018/09/18	R209	02/05/2019	9.69	Call	Bond Future	1,886.6100		1.8866	2,011.3000	2.0113	6.609	0	0	0
2018/09/18	R209	02/05/2019	9.69	Put	Bond Future	4,597.8600		4.5979	4,386.8400	4.3868	(4.590)	0	0	0
2018/09/18	R209	02/05/2019	9.70	Call	Bond Future	1,911.7300		1.9117	2,037.5100	2.0375	6.579	0	0	0
2018/09/18	R209	02/05/2019	9.68	Call	Bond Future	1,861.6800		1.8617	1,985.2700	1.9853	6.639	0	0	0
2018/09/18	R209	02/05/2019	9.68	Put	Bond Future	4,637.6600		4.6377	4,425.5400	4.4255	(4.574)	0	0	0
2018/09/18	R210	01/11/2018			Bond Future	185.4721		185.4721	185.4736	185.4736	0.001	0.0000	0.0000	2,675
2018/09/18	R210	07/02/2019			Bond Future	189.0838		189.0838	189.0861	189.0861	0.001	0.0000	0.0000	0
2018/09/18	R210	02/05/2019			Bond Future	189.7040		189.7040	189.7041	189.7041	0.000	0.0000	0.0000	0
2018/09/18	R212	01/11/2018			Bond Future	155.4962		155.4962	155.4962	155.4962	0.000	0.0000	0.0000	3,476
2018/09/18	R212	07/02/2019			Bond Future	156.3691		156.3691	156.3697	156.3697	0.000	0.0000	0.0000	0
2018/09/18	R212	02/05/2019			Bond Future	158.9946		158.9946	158.9934	158.9934	(0.001)	0.0000	0.0000	0
2018/09/18	R213	01/11/2018	8.65	Call	Bond Future	5.9600		0.0060	7.4000	0.0074	24.161	0	0	0
2018/09/18	R213	01/11/2018	8.64	Put	Bond Future	7,399.6200		7.3996	7,115.9500	7.1160	(3.834)	0	0	0
2018/09/18	R213	01/11/2018			Bond Future	9.7834		81.6007	9.7367	81.8857	(0.477)	0.0000	0.0000	32,893
2018/09/18	R213	01/11/2018	8.66	Call	Bond Future	6.3800		0.0064	7.9300	0.0079	24.295	0	0	0
2018/09/18	R213	01/11/2018	8.66	Put	Bond Future	7,263.3700		7.2634	6,979.9000	6.9799	(3.903)	0	0	0
2018/09/18	R213	01/11/2018	8.65	Put	Bond Future	7,331.4500		7.3314	7,047.8700	7.0479	(3.868)	0	0	0
2018/09/18	R213	01/11/2018	8.64	Call	Bond Future	5.5600		0.0056	6.9100	0.0069	24.281	0	0	0
2018/09/18	R213	07/02/2019	8.68	Call	Bond Future	198.8600		0.1989	221.9400	0.2219	11.606	0	0	0
2018/09/18	R213	07/02/2019			Bond Future	9.8777		83.1722	9.8291	83.4630	(0.492)	0.0000	0.0000	112
2018/09/18	R213	07/02/2019	8.68	Put	Bond Future	7,812.0900		7.8121	7,544.3300	7.5443	(3.428)	0	0	0
2018/09/18	R213	07/02/2019	8.69	Call	Bond Future	204.0600		0.2041	227.6500	0.2277	11.560	0	0	0
2018/09/18	R213	07/02/2019	8.70	Put	Bond Future	7,687.6200		7.6876	7,420.9100	7.4209	(3.469)	0	0	0
2018/09/18	R213	07/02/2019	8.69	Put	Bond Future	7,749.7700		7.7498	7,482.5200	7.4825	(3.448)	0	0	0
2018/09/18	R213	07/02/2019	8.70	Call	Bond Future	209.3600		0.2094	233.4900	0.2335	11.526	0	0	0
2018/09/18	R213	02/05/2019	9.49	Call	Bond Future	1,616.8800		1.6169	1,719.8100	1.7198	6.366	0	0	0
2018/09/18	R213	02/05/2019	9.48	Put	Bond Future	4,458.0400		4.4580	4,264.9800	4.2650	(4.331)	0	0	0
2018/09/18	R213	02/05/2019			Bond Future	9.9554		81.0068	9.9054	81.3017	(0.502)	0.0000	0.0000	0
2018/09/18	R213	02/05/2019	9.50	Call	Bond Future	1,640.6200		1.6406	1,744.5500	1.7446	6.335	0	0	0
2018/09/18	R213	02/05/2019	9.50	Put	Bond Future	4,382.2500		4.3823	4,191.1900	4.1912	(4.360)	0	0	0
2018/09/18	R213	02/05/2019	9.49	Put	Bond Future	4,420.1300		4.4201	4,228.0700	4.2281	(4.345)	0	0	0
2018/09/18	R213	02/05/2019	9.48	Call	Bond Future	1,593.1000		1.5931	1,695.0300	1.6950	6.398	0	0	0
2018/09/18	R214	01/11/2018	8.99	Put	Bond Future	8,245.9400		8.2459	7,880.4600	7.8805	(4.432)	0	0	0
2018/09/18	R214	01/11/2018	8.98	Call	Bond Future	5.3600		0.0054	7.0800	0.0071	32.090	0	0	0
2018/09/18	R214	01/11/2018			Bond Future	10.1547		69.1411	10.0980	69.5084	(0.558)	0.0000	0.0000	28,473
2018/09/18	R214	01/11/2018	8.99	Call	Bond Future	5.7600		0.0058	7.5900	0.0076	31.771	0	0	0
2018/09/18	R214	01/11/2018	8.98	Put	Bond Future	8,323.0500		8.3230	7,957.4600	7.9575	(4.393)	0	0	0
2018/09/18	R214	01/11/2018	9.00	Call	Bond Future	6.1700		0.0062	8.1300	0.0081	31.767	0	0	0
2018/09/18	R214	01/11/2018	9.00	Put	Bond Future	8,168.9500		8.1689	7,803.6000	7.8036	(4.472)	0	0	0
2018/09/18	R214	07/02/2019	9.05	Put	Bond Future	8,565.7600		8.5658	8,225.4100	8.2254	(3.973)	0	0	0

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2018/09/18	R214	07/02/2019			Bond Future	10.2402	70.4726	10.1815	70.8473	(0.573)	0.0000	0.0000	0
2018/09/18	R214	07/02/2019	9.04	Call	Bond Future	247.9600	0.2480	281.5100	0.2815	13.530	0	0	0
2018/09/18	R214	07/02/2019	9.04	Put	Bond Future	8,636.1000	8.6361	8,295.0300	8.2950	(3.949)	0	0	0
2018/09/18	R214	07/02/2019	9.05	Call	Bond Future	254.2200	0.2542	288.4900	0.2885	13.480	0	0	0
2018/09/18	R214	07/02/2019	9.03	Call	Bond Future	241.8300	0.2418	274.6600	0.2747	13.576	0	0	0
2018/09/18	R214	07/02/2019	9.03	Put	Bond Future	8,706.6900	8.7067	8,364.9000	8.3649	(3.926)	0	0	0
2018/09/18	R214	02/05/2019	9.87	Call	Bond Future	1,970.6900	1.9707	2,112.8700	2.1129	7.215	0	0	0
2018/09/18	R214	02/05/2019	9.85	Call	Bond Future	1,919.8500	1.9199	2,059.5700	2.0596	7.278	0	0	0
2018/09/18	R214	02/05/2019			Bond Future	10.3102	68.3496	10.2500	68.7298	(0.584)	0.0000	0.0000	0
2018/09/18	R214	02/05/2019	9.85	Put	Bond Future	4,917.9700	4.9180	4,677.4400	4.6774	(4.891)	0	0	0
2018/09/18	R214	02/05/2019	9.87	Put	Bond Future	4,834.0800	4.8341	4,596.0100	4.5960	(4.925)	0	0	0
2018/09/18	R214	02/05/2019	9.86	Call	Bond Future	1,945.0800	1.9451	2,086.0300	2.0860	7.246	0	0	0
2018/09/18	R214	02/05/2019	9.86	Put	Bond Future	4,875.7800	4.8758	4,636.4800	4.6365	(4.908)	0	0	0
2018/09/18	R248	01/11/2018	9.03	Call	Bond Future	5.5200	0.0055	7.6400	0.0076	38.406	0	0	0
2018/09/18	R248	01/11/2018			Bond Future	10.1903	88.2270	10.1285	88.7355	(0.606)	0.0000	0.0000	99,873
2018/09/18	R248	01/11/2018	9.01	Call	Bond Future	4.7500	0.0048	6.5900	0.0066	38.737	0	0	0
2018/09/18	R248	01/11/2018	9.01	Put	Bond Future	10,706.9500	10.7069	10,200.3100	10.2003	(4.732)	0	0	0
2018/09/18	R248	01/11/2018	9.03	Put	Bond Future	10,507.5100	10.5075	10,001.1500	10.0012	(4.819)	0	0	0
2018/09/18	R248	01/11/2018	9.02	Call	Bond Future	5.1200	0.0051	7.1000	0.0071	38.672	0	0	0
2018/09/18	R248	01/11/2018	9.02	Put	Bond Future	10,607.1300	10.6071	10,100.6300	10.1006	(4.775)	0	0	0
2018/09/18	R248	07/02/2019	9.06	Put	Bond Future	11,165.5200	11.1655	10,689.3300	10.6893	(4.265)	0	0	0
2018/09/18	R248	07/02/2019			Bond Future	10.2775	89.9261	10.2134	90.4447	(0.623)	0.0000	0.0000	0
2018/09/18	R248	07/02/2019	9.06	Call	Bond Future	271.8800	0.2719	314.2800	0.3143	15.595	0	0	0
2018/09/18	R248	07/02/2019	9.05	Put	Bond Future	11,257.6800	11.2577	10,780.5500	10.7806	(4.238)	0	0	0
2018/09/18	R248	07/02/2019	9.07	Call	Bond Future	279.1600	0.2792	322.5300	0.3225	15.536	0	0	0
2018/09/18	R248	07/02/2019	9.07	Put	Bond Future	11,073.6800	11.0737	10,598.4600	10.5985	(4.291)	0	0	0
2018/09/18	R248	07/02/2019	9.05	Call	Bond Future	264.7500	0.2648	306.2100	0.3062	15.660	0	0	0
2018/09/18	R248	02/05/2019	9.90	Put	Bond Future	6,116.6700	6.1167	5,785.5600	5.7856	(5.413)	0	0	0
2018/09/18	R248	02/05/2019			Bond Future	10.3488	86.9861	10.2830	87.5125	(0.636)	0.0000	0.0000	0
2018/09/18	R248	02/05/2019	9.90	Call	Bond Future	2,409.0900	2.4091	2,604.4400	2.6044	8.109	0	0	0
2018/09/18	R248	02/05/2019	9.91	Call	Bond Future	2,441.3000	2.4413	2,638.3900	2.6384	8.073	0	0	0
2018/09/18	R248	02/05/2019	9.89	Put	Bond Future	6,170.5200	6.1705	5,837.6700	5.8377	(5.394)	0	0	0
2018/09/18	R248	02/05/2019	9.91	Put	Bond Future	6,063.2000	6.0632	5,733.8300	5.7338	(5.432)	0	0	0
2018/09/18	R248	02/05/2019	9.89	Call	Bond Future	2,377.1100	2.3771	2,570.7200	2.5707	8.145	0	0	0
Total													914567