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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/10/2018 TO 04/10/2018

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
2018/10/04	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	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
2018/10/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	2025	01/11/2018			Bond Future	132.2843	132.2843	132.3047	132.3047	0.015	0.0000	0.0000	365
2018/10/04	2025	07/02/2019			Bond Future	133.4455	133.4455	133.4658	133.4658	0.015	0.0000	0.0000	0
2018/10/04	2025	02/05/2019			Bond Future	135.6821	135.6821	135.7035	135.7035	0.016	0.0000	0.0000	0
2018/10/04	2029	01/11/2018			Bond Future	100.4225	100.4225	100.4383	100.4383	0.016	0.0000	0.0000	2,938
2018/10/04	2029	07/02/2019			Bond Future	102.3779	102.3779	102.3935	102.3935	0.015	0.0000	0.0000	0
2018/10/04	2029	02/05/2019			Bond Future	103.0213	103.0213	103.0378	103.0378	0.016	0.0000	0.0000	0
2018/10/04	2030	01/11/2018	8.60	Call	Bond Future	3.5900	0.0036	1.1300	0.0011	(68.524)	0	0	0
2018/10/04	2030	01/11/2018	8.58	Put	Bond Future	6,255.4100	6.2554	6,916.0300	6.9160	10.561	0	0	0
2018/10/04	2030	01/11/2018	9.60	Put	Bond Future	792.6200	0.7926	1,087.9300	1.0879	37.257	0	0	0
2018/10/04	2030	01/11/2018			Bond Future	9.5247	91.7279	9.6300	91.0652	1.106	0.0000	0.0000	54,746
2018/10/04	2030	01/11/2018	8.60	Put	Bond Future	6,117.6500	6.1176	6,777.8800	6.7779	10.792	0	0	0
2018/10/04	2030	01/11/2018	8.58	Call	Bond Future	3.0000	0.0030	0.9300	0.0009	(69.000)	0	0	0
2018/10/04	2030	01/11/2018	8.90	Put	Bond Future	4,112.5000	4.1125	4,751.1900	4.7512	15.530	0	0	0
2018/10/04	2030	01/11/2018	8.90	Call	Bond Future	41.8900	0.0419	17.8900	0.0179	(57.293)	0	0	0
2018/10/04	2030	01/11/2018	8.59	Put	Bond Future	6,186.4800	6.1865	6,846.9100	6.8469	10.675	0	0	0
2018/10/04	2030	01/11/2018	9.60	Call	Bond Future	1,267.3500	1.2673	899.9700	0.9000	(28.988)	0	0	0
2018/10/04	2030	01/11/2018	8.59	Call	Bond Future	3.2800	0.0033	1.0200	0.0010	(68.902)	0	0	0
2018/10/04	2030	07/02/2019	8.62	Call	Bond Future	225.5900	0.2256	162.2700	0.1623	(28.069)	0	0	0
2018/10/04	2030	07/02/2019			Bond Future	9.6113	89.4827	9.7209	88.8074	1.140	0.0000	0.0000	167
2018/10/04	2030	07/02/2019	8.62	Put	Bond Future	6,660.9000	6.6609	7,272.8600	7.2729	9.187	0	0	0
2018/10/04	2030	07/02/2019	8.63	Call	Bond Future	232.9000	0.2329	167.8800	0.1679	(27.918)	0	0	0
2018/10/04	2030	07/02/2019	8.90	Call	Bond Future	517.2000	0.5172	394.1800	0.3942	(23.786)	0	0	1,920
2018/10/04	2030	07/02/2019	8.63	Put	Bond Future	6,600.2500	6.6002	7,210.5100	7.2105	9.246	0	0	0
2018/10/04	2030	07/02/2019	8.64	Call	Bond Future	240.3900	0.2404	173.6500	0.1736	(27.763)	0	0	0
2018/10/04	2030	07/02/2019	8.64	Put	Bond Future	6,539.8300	6.5398	7,148.3700	7.1484	9.305	0	0	0
2018/10/04	2030	07/02/2019	9.60	Put	Bond Future	2,192.9100	2.1929	2,534.3400	2.5343	15.570	0	0	0
2018/10/04	2030	07/02/2019	9.60	Call	Bond Future	2,122.7500	2.1228	1,788.9000	1.7889	(15.727)	0	0	1,920
2018/10/04	2030	07/02/2019	8.90	Put	Bond Future	5,073.5400	5.0735	5,625.8000	5.6258	10.885	0	0	0
2018/10/04	2030	07/02/2019	9.40	Put	Bond Future	2,856.2100	2.8562	3,260.9200	3.2609	14.169	0	0	0
2018/10/04	2030	07/02/2019	9.40	Call	Bond Future	1,534.2400	1.5342	1,263.6700	1.2637	(17.635)	0	0	0
2018/10/04	2030	07/02/2019	8.70	Put	Bond Future	6,182.6000	6.1826	6,780.1900	6.7802	9.666	0	0	0
2018/10/04	2030	07/02/2019	8.70	Call	Bond Future	289.2200	0.2892	211.5300	0.2115	(26.862)	0	0	0
2018/10/04	2030	02/05/2019	9.41	Call	Bond Future	1,997.3900	1.9974	1,718.5000	1.7185	(13.963)	0	0	0
2018/10/04	2030	02/05/2019			Bond Future	9.6908	90.9681	9.8042	90.2816	1.170	0.0000	0.0000	0
2018/10/04	2030	02/05/2019	9.39	Call	Bond Future	1,943.5100	1.9435	1,669.5600	1.6696	(14.096)	0	0	0
2018/10/04	2030	02/05/2019	9.39	Put	Bond Future	3,798.8900	3.7989	4,211.3900	4.2114	10.858	0	0	0
2018/10/04	2030	02/05/2019	9.41	Put	Bond Future	3,727.8000	3.7278	4,135.3600	4.1354	10.933	0	0	0
2018/10/04	2030	02/05/2019	9.40	Call	Bond Future	1,970.3500	1.9703	1,693.9300	1.6939	(14.029)	0	0	0
2018/10/04	2030	02/05/2019	9.40	Put	Bond Future	3,763.2200	3.7632	4,173.2500	4.1732	10.896	0	0	0

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2018/10/04	2032	01/11/2018	8.77	Put	Bond Future	6,907.7800		6.9078	7,585.1100	7.5851	9.805	0	0	0
2018/10/04	2032	01/11/2018			Bond Future	9.7305		89.8677	9.8307	89.1883	1.029	0.0000	0.0000	41,378
2018/10/04	2032	01/11/2018	8.76	Call	Bond Future	2.7400		0.0027	0.8800	0.0009	(67.883)	0	0	0
2018/10/04	2032	01/11/2018	8.76	Put	Bond Future	6,983.2900		6.9833	7,660.7900	7.6608	9.702	0	0	0
2018/10/04	2032	01/11/2018	8.77	Call	Bond Future	3.0000		0.0030	0.9700	0.0010	(67.667)	0	0	0
2018/10/04	2032	01/11/2018	8.75	Call	Bond Future	2.5000		0.0025	0.7900	0.0008	(68.400)	0	0	0
2018/10/04	2032	01/11/2018	8.75	Put	Bond Future	7,058.9000		7.0589	7,736.5500	7.7365	9.600	0	0	0
2018/10/04	2032	07/02/2019	8.81	Call	Bond Future	223.3000		0.2233	162.1900	0.1622	(27.367)	0	0	0
2018/10/04	2032	07/02/2019	8.80	Put	Bond Future	7,429.8800		7.4299	8,062.8600	8.0629	8.519	0	0	0
2018/10/04	2032	07/02/2019			Bond Future	9.8197		91.5961	9.9237	90.9038	1.059	0.0000	0.0000	456
2018/10/04	2032	07/02/2019	8.82	Call	Bond Future	231.0800		0.2311	168.2300	0.1682	(27.198)	0	0	0
2018/10/04	2032	07/02/2019	8.82	Put	Bond Future	7,296.0100		7.2960	7,925.5200	7.9255	8.628	0	0	0
2018/10/04	2032	07/02/2019	8.81	Put	Bond Future	7,362.8100		7.3628	7,994.0600	7.9941	8.573	0	0	0
2018/10/04	2032	07/02/2019	8.80	Call	Bond Future	215.7100		0.2157	156.3300	0.1563	(27.528)	0	0	0
2018/10/04	2032	02/05/2019	9.62	Put	Bond Future	4,093.7500		4.0938	4,506.4100	4.5064	10.080	0	0	0
2018/10/04	2032	02/05/2019	9.61	Call	Bond Future	2,210.2600		2.2103	1,921.6600	1.9217	(13.057)	0	0	0
2018/10/04	2032	02/05/2019			Bond Future	9.8973		88.9616	10.0047	88.2579	1.085	0.0000	0.0000	0
2018/10/04	2032	02/05/2019	9.62	Call	Bond Future	2,239.6900		2.2397	1,948.6000	1.9486	(12.997)	0	0	0
2018/10/04	2032	02/05/2019	9.61	Put	Bond Future	4,132.2100		4.1322	4,547.3600	4.5474	10.047	0	0	0
2018/10/04	2032	02/05/2019	9.63	Call	Bond Future	2,269.3300		2.2693	1,975.7500	1.9757	(12.937)	0	0	0
2018/10/04	2032	02/05/2019	9.63	Put	Bond Future	4,055.5800		4.0556	4,465.7500	4.4657	10.114	0	0	0
2018/10/04	2033	01/11/2018			Bond Future	102.5882		102.5882	102.6044	102.6044	0.016	0.0000	0.0000	6,373
2018/10/04	2033	07/02/2019			Bond Future	104.5856		104.5856	104.6018	104.6018	0.016	0.0000	0.0000	0
2018/10/04	2033	02/05/2019			Bond Future	105.1940		105.1940	105.2110	105.2110	0.016	0.0000	0.0000	0
2018/10/04	2037	01/11/2018	9.03	Call	Bond Future	4.5800		0.0046	1.7900	0.0018	(60.917)	0	0	0
2018/10/04	2037	01/11/2018			Bond Future	9.9592		90.0765	10.0442	89.4385	0.853	0.0000	0.0000	52,307
2018/10/04	2037	01/11/2018	9.01	Call	Bond Future	3.8300		0.0038	1.4700	0.0015	(61.619)	0	0	0
2018/10/04	2037	01/11/2018	9.01	Put	Bond Future	7,642.1200		7.6421	8,277.7700	8.2778	8.318	0	0	0
2018/10/04	2037	01/11/2018	9.03	Put	Bond Future	7,471.6700		7.4717	8,106.8900	8.1069	8.502	0	0	0
2018/10/04	2037	01/11/2018	9.02	Call	Bond Future	4.1900		0.0042	1.6200	0.0016	(61.337)	0	0	0
2018/10/04	2037	01/11/2018	9.02	Put	Bond Future	7,556.8200		7.5568	8,192.2600	8.1923	8.409	0	0	0
2018/10/04	2037	07/02/2019	9.06	Put	Bond Future	8,077.3800		8.0774	8,663.6200	8.6636	7.258	0	0	0
2018/10/04	2037	07/02/2019	9.05	Call	Bond Future	264.3000		0.2643	202.1500	0.2021	(23.515)	0	0	0
2018/10/04	2037	07/02/2019			Bond Future	10.0436		87.5489	10.1316	86.8988	0.876	0.0000	0.0000	1,188
2018/10/04	2037	07/02/2019	9.06	Call	Bond Future	273.3900		0.2734	209.5100	0.2095	(23.366)	0	0	0
2018/10/04	2037	07/02/2019	9.05	Put	Bond Future	8,153.0000		8.1530	8,740.9700	8.7410	7.212	0	0	0
2018/10/04	2037	07/02/2019	9.07	Call	Bond Future	282.8100		0.2828	217.1400	0.2171	(23.221)	0	0	0
2018/10/04	2037	07/02/2019	9.07	Put	Bond Future	8,002.2100		8.0022	8,586.6600	8.5867	7.304	0	0	0
2018/10/04	2037	02/05/2019	9.81	Put	Bond Future	4,811.8100		4.8118	5,199.6000	5.1996	8.059	0	0	0
2018/10/04	2037	02/05/2019			Bond Future	10.1196		89.0022	10.2103	88.3413	0.896	0.0000	0.0000	0
2018/10/04	2037	02/05/2019	9.80	Call	Bond Future	2,464.0200		2.4640	2,193.2300	2.1932	(10.990)	0	0	0
2018/10/04	2037	02/05/2019	9.80	Put	Bond Future	4,856.5300		4.8565	5,246.5900	5.2466	8.032	0	0	0
2018/10/04	2037	02/05/2019	9.81	Call	Bond Future	2,495.6700		2.4957	2,222.6100	2.2226	(10.941)	0	0	0
2018/10/04	2037	02/05/2019	9.79	Call	Bond Future	2,432.5900		2.4326	2,164.0800	2.1641	(11.038)	0	0	0
2018/10/04	2037	02/05/2019	9.79	Put	Bond Future	4,901.5700		4.9016	5,293.9100	5.2939	8.004	0	0	0

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2018/10/04	2038	01/11/2018			Bond Future	122.5375	122.5375	122.5569	122.5569	0.016	0.0000	0.0000	9,904
2018/10/04	2038	07/02/2019			Bond Future	123.3322	123.3322	123.3514	123.3514	0.016	0.0000	0.0000	0
2018/10/04	2038	02/05/2019			Bond Future	125.3991	125.3991	125.4195	125.4195	0.016	0.0000	0.0000	0
2018/10/04	2040	01/11/2018	9.09	Put	Bond Future	8,182.9300	8.1829	8,823.0700	8.8231	7.823	0	0	0
2018/10/04	2040	01/11/2018	9.80	Call	Bond Future	561.4800	0.5615	383.4100	0.3834	(31.714)	0	0	1,770
2018/10/04	2040	01/11/2018	10.00	Put	Bond Future	1,467.1300	1.4671	1,807.7400	1.8077	23.216	0	0	0
2018/10/04	2040	01/11/2018			Bond Future	10.0340	93.3528	10.1140	92.7102	0.797	0.0000	0.0000	27,962
2018/10/04	2040	01/11/2018	9.08	Call	Bond Future	3.7000	0.0037	1.4800	0.0015	(60.000)	0	0	0
2018/10/04	2040	01/11/2018	9.08	Put	Bond Future	8,275.4000	8.2754	8,915.7400	8.9157	7.738	0	0	0
2018/10/04	2040	01/11/2018	9.20	Put	Bond Future	7,177.3700	7.1774	7,813.9900	7.8140	8.870	0	0	0
2018/10/04	2040	01/11/2018	9.20	Call	Bond Future	10.6000	0.0106	4.6600	0.0047	(56.038)	0	0	3,940
2018/10/04	2040	01/11/2018	9.80	Put	Bond Future	2,485.8400	2.4858	2,950.3300	2.9503	18.685	0	0	0
2018/10/04	2040	01/11/2018	9.60	Put	Bond Future	3,824.6600	3.8247	4,386.9600	4.3870	14.702	0	0	0
2018/10/04	2040	01/11/2018	9.60	Call	Bond Future	203.5200	0.2035	123.2600	0.1233	(39.436)	0	0	0
2018/10/04	2040	01/11/2018	9.09	Call	Bond Future	4.0500	0.0041	1.6300	0.0016	(59.753)	0	0	0
2018/10/04	2040	01/11/2018	9.10	Put	Bond Future	8,090.6300	8.0906	8,730.5500	8.7305	7.909	0	0	0
2018/10/04	2040	01/11/2018	10.00	Call	Bond Future	1,191.1800	1.1912	889.2300	0.8892	(25.349)	0	0	3,940
2018/10/04	2040	01/11/2018	9.07	Call	Bond Future	3.3700	0.0034	1.3300	0.0013	(60.534)	0	0	0
2018/10/04	2040	01/11/2018	9.07	Put	Bond Future	8,368.0400	8.3680	9,008.5600	9.0086	7.654	0	0	0
2018/10/04	2040	01/11/2018	9.10	Call	Bond Future	4.4400	0.0044	1.8000	0.0018	(59.459)	0	0	2,950
2018/10/04	2040	01/11/2018	8.50	Put	Bond Future	13,898.5700	13.8986	14,541.1300	14.5411	4.623	0	0	0
2018/10/04	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/04	2040	07/02/2019	9.13	Call	Bond Future	294.8000	0.2948	229.7600	0.2298	(22.062)	0	0	0
2018/10/04	2040	07/02/2019	9.11	Put	Bond Future	8,908.7900	8.9088	9,502.1500	9.5022	6.660	0	0	0
2018/10/04	2040	07/02/2019			Bond Future	10.1179	90.6377	10.2007	89.9828	0.818	0.0000	0.0000	100
2018/10/04	2040	07/02/2019	9.13	Put	Bond Future	8,744.4400	8.7444	9,334.2800	9.3343	6.745	0	0	0
2018/10/04	2040	07/02/2019	9.11	Call	Bond Future	275.2700	0.2753	213.7500	0.2138	(22.349)	0	0	0
2018/10/04	2040	07/02/2019	9.12	Put	Bond Future	8,826.3800	8.8264	9,418.0000	9.4180	6.703	0	0	0
2018/10/04	2040	07/02/2019	9.12	Call	Bond Future	284.8700	0.2849	221.6100	0.2216	(22.207)	0	0	0
2018/10/04	2040	02/05/2019	9.89	Call	Bond Future	2,626.9700	2.6270	2,350.9000	2.3509	(10.509)	0	0	0
2018/10/04	2040	02/05/2019	9.88	Put	Bond Future	5,108.8600	5.1089	5,500.7300	5.5007	7.670	0	0	0
2018/10/04	2040	02/05/2019			Bond Future	10.1933	92.1421	10.2785	91.4765	0.836	0.0000	0.0000	0
2018/10/04	2040	02/05/2019	9.90	Call	Bond Future	2,661.9100	2.6619	2,383.4700	2.3835	(10.460)	0	0	0
2018/10/04	2040	02/05/2019	9.90	Put	Bond Future	5,014.4800	5.0145	5,401.6200	5.4016	7.720	0	0	0
2018/10/04	2040	02/05/2019	9.89	Put	Bond Future	5,061.4900	5.0615	5,451.0000	5.4510	7.696	0	0	0
2018/10/04	2040	02/05/2019	9.88	Call	Bond Future	2,592.2700	2.5923	2,318.5600	2.3186	(10.559)	0	0	0
2018/10/04	2044	01/11/2018	9.12	Call	Bond Future	4.1800	0.0042	1.6900	0.0017	(59.569)	0	0	0
2018/10/04	2044	01/11/2018			Bond Future	10.0582	90.3904	10.1382	89.7399	0.795	0.0000	0.0000	38,002
2018/10/04	2044	01/11/2018	9.12	Put	Bond Future	8,290.1200	8.2901	8,938.1000	8.9381	7.816	0	0	0
2018/10/04	2044	01/11/2018	9.13	Call	Bond Future	4.5900	0.0046	1.8600	0.0019	(59.477)	0	0	0
2018/10/04	2044	01/11/2018	9.14	Put	Bond Future	8,100.9200	8.1009	8,748.4300	8.7484	7.993	0	0	0
2018/10/04	2044	01/11/2018	9.13	Put	Bond Future	8,195.4300	8.1954	8,843.1700	8.8432	7.904	0	0	0
2018/10/04	2044	01/11/2018	9.14	Call	Bond Future	5.0200	0.0050	2.0600	0.0021	(58.964)	0	0	0
2018/10/04	2044	07/02/2019	9.18	Put	Bond Future	8,653.3900	8.6534	9,249.5900	9.2496	6.890	0	0	0
2018/10/04	2044	07/02/2019			Bond Future	10.1390	87.7436	10.2217	87.0806	0.816	0.0000	0.0000	108
2018/10/04	2044	07/02/2019	9.17	Call	Bond Future	290.2600	0.2903	225.1000	0.2251	(22.449)	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
2018/10/04	2044	07/02/2019	9.17	Put	Bond Future	8,738.8900	8.7389	9,336.7000	9.3367	6.841	0	0	0
2018/10/04	2044	07/02/2019	9.18	Call	Bond Future	298.8200	0.2988	232.0500	0.2320	(22.345)	0	0	0
2018/10/04	2044	07/02/2019	9.16	Call	Bond Future	281.9000	0.2819	218.3300	0.2183	(22.551)	0	0	0
2018/10/04	2044	07/02/2019	9.16	Put	Bond Future	8,824.7400	8.8247	9,424.1400	9.4241	6.792	0	0	0
2018/10/04	2044	02/05/2019	9.90	Call	Bond Future	2,644.1800	2.6442	2,365.8300	2.3658	(10.527)	0	0	0
2018/10/04	2044	02/05/2019			Bond Future	10.2114	89.2000	10.2966	88.5261	0.834	0.0000	0.0000	0
2018/10/04	2044	02/05/2019	9.90	Put	Bond Future	5,186.4500	5.1864	5,581.9700	5.5820	7.626	0	0	0
2018/10/04	2044	02/05/2019	9.91	Call	Bond Future	2,679.5700	2.6796	2,398.8200	2.3988	(10.477)	0	0	0
2018/10/04	2044	02/05/2019	9.92	Put	Bond Future	5,090.4600	5.0905	5,481.1900	5.4812	7.676	0	0	0
2018/10/04	2044	02/05/2019	9.91	Put	Bond Future	5,138.2700	5.1383	5,531.3900	5.5314	7.651	0	0	0
2018/10/04	2044	02/05/2019	9.92	Call	Bond Future	2,715.1900	2.7152	2,432.0500	2.4321	(10.428)	0	0	0
2018/10/04	2046	01/11/2018			Bond Future	116.4972	116.4972	116.5157	116.5157	0.016	0.0000	0.0000	12,067
2018/10/04	2046	07/02/2019			Bond Future	118.7655	118.7655	118.7838	118.7838	0.015	0.0000	0.0000	0
2018/10/04	2046	02/05/2019			Bond Future	119.0708	119.0708	119.0903	119.0903	0.016	0.0000	0.0000	0
2018/10/04	2050	01/11/2018			Bond Future	122.4589	122.4589	122.4783	122.4783	0.016	0.0000	0.0000	10,079
2018/10/04	2050	07/02/2019			Bond Future	123.0718	123.0718	123.0911	123.0911	0.016	0.0000	0.0000	0
2018/10/04	2050	02/05/2019			Bond Future	125.1345	125.1345	125.1550	125.1550	0.016	0.0000	0.0000	0
2018/10/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	AL37	01/11/2018			Index Future	590.5190	590.5190	588.4500	588.4500	(0.350)	0.0000	0.0000	0
2018/10/04	AL37	07/02/2019			Index Future	601.8760	601.8760	599.7680	599.7680	(0.350)	0.0000	0.0000	0
2018/10/04	AL37	02/05/2019			Index Future	611.8690	611.8690	609.7270	609.7270	(0.350)	0.0000	0.0000	0
2018/10/04	AL7T	01/11/2018			Index Future	681.7220	681.7220	677.4500	677.4500	(0.627)	0.0000	0.0000	0
2018/10/04	AL7T	07/02/2019			Index Future	694.8340	694.8340	690.4800	690.4800	(0.627)	0.0000	0.0000	0
2018/10/04	AL7T	02/05/2019			Index Future	706.3710	706.3710	701.9460	701.9460	(0.626)	0.0000	0.0000	0
2018/10/04	ALBI	01/11/2018			Index Future	615.6550	615.6550	611.8270	611.8270	(0.622)	0.0000	0.0000	861
2018/10/04	ALBI	07/02/2019			Index Future	627.4960	627.4960	623.5950	623.5950	(0.622)	0.0000	0.0000	57
2018/10/04	ALBI	02/05/2019			Index Future	637.9150	637.9150	633.9500	633.9500	(0.622)	0.0000	0.0000	0
2018/10/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C030	31/01/2030			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
2018/10/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C333	15/09/2033			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
2018/10/04	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/04	ES33	01/11/2018			Bond Future	11.1547		74.8247	11.2443	74.3123	0.803	0.0000	0.0000	9,466
2018/10/04	ES33	07/02/2019			Bond Future	11.2943		76.2638	11.3875	75.7417	0.825	0.0000	0.0000	0
2018/10/04	ES33	02/05/2019			Bond Future	11.4132		73.7405	11.5095	73.2098	0.845	0.0000	0.0000	0
2018/10/04	ES42	01/11/2018			Bond Future	11.3974		76.7373	11.4770	76.2248	0.698	0.0000	0.0000	7,957
2018/10/04	ES42	07/02/2019			Bond Future	11.5298		78.2131	11.6125	77.6909	0.718	0.0000	0.0000	0
2018/10/04	ES42	02/05/2019			Bond Future	11.6481		75.2517	11.7337	74.7208	0.735	0.0000	0.0000	0
2018/10/04	GOVI	01/11/2018	653.50	Put	GOVI	435,860.0000		43.5860	476,440.0000	47.6440	9.310	0	0	0
2018/10/04	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	01/11/2018			GOVI	609.9140		609.9140	605.8560	605.8560	(0.665)	0.0000	0.0000	462
2018/10/04	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	01/11/2018	653.49	Put	GOVI	435,760.0000		43.5760	476,340.0000	47.6340	9.312	0	0	0
2018/10/04	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	01/11/2018	653.51	Put	GOVI	435,960.0000		43.5960	476,540.0000	47.6540	9.308	0	0	0
2018/10/04	GOVI	07/02/2019	666.53	Put	GOVI	448,860.0000		44.8860	490,210.0000	49.0210	9.212	0	0	0
2018/10/04	GOVI	07/02/2019			GOVI	621.6440		621.6440	617.5090	617.5090	(0.665)	0.0000	0.0000	0
2018/10/04	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	07/02/2019	666.52	Put	GOVI	448,760.0000		44.8760	490,110.0000	49.0110	9.214	0	0	0
2018/10/04	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	07/02/2019	666.51	Put	GOVI	448,660.0000		44.8660	490,010.0000	49.0010	9.216	0	0	0
2018/10/04	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	02/05/2019	647.88	Put	GOVI	159,140.0000		15.9140	201,170.0000	20.1170	26.411	0	0	0
2018/10/04	GOVI	02/05/2019	647.86	Put	GOVI	158,940.0000		15.8940	200,970.0000	20.0970	26.444	0	0	0
2018/10/04	GOVI	02/05/2019			GOVI	631.9660		631.9660	627.7630	627.7630	(0.665)	0.0000	0.0000	0
2018/10/04	GOVI	02/05/2019	647.87	Put	GOVI	159,040.0000		15.9040	201,070.0000	20.1070	26.427	0	0	0
2018/10/04	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/04	IGOV	01/11/2018			Index Future	253.1040		253.1040	253.1110	253.1110	0.003	0.0000	0.0000	746
2018/10/04	IGOV	07/02/2019			Index Future	258.0320		258.0320	258.0380	258.0380	0.002	0.0000	0.0000	0
2018/10/04	IGOV	02/05/2019			Index Future	262.3570		262.3570	262.3650	262.3650	0.003	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
2018/10/04	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/04	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/04	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0800	102.0800	0.010	0.0000	0.0000	0
2018/10/04	IS01	19/09/2019			Interest Rate Swap	100.0300	100.0300	100.0500	100.0500	0.020	0.0000	0.0000	0
2018/10/04	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/04	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/04	IS02	21/06/2019			Interest Rate Swap	99.8000	99.8000	99.8200	99.8200	0.020	0.0000	0.0000	0
2018/10/04	IS02	20/09/2019			Interest Rate Swap	102.0300	102.0300	102.0500	102.0500	0.020	0.0000	0.0000	0
2018/10/04	IS02	20/12/2019			Interest Rate Swap	103.1000	103.1000	103.1300	103.1300	0.029	0.0000	0.0000	0
2018/10/04	IS02	23/03/2020			Interest Rate Swap	99.2400	99.2400	99.2900	99.2900	0.050	0.0000	0.0000	0
2018/10/04	IS02	22/06/2020			Interest Rate Swap	102.9500	102.9500	103.0100	103.0100	0.058	0.0000	0.0000	0
2018/10/04	IS02	21/09/2020			Interest Rate Swap	100.1200	100.1200	100.1600	100.1600	0.040	0.0000	0.0000	0
2018/10/04	IS05	17/12/2020			Interest Rate Swap	97.0600	97.0600	97.1200	97.1200	0.062	0.0000	0.0000	0
2018/10/04	IS05	16/03/2021			Interest Rate Swap	96.3700	96.3700	96.4600	96.4600	0.093	0.0000	0.0000	0
2018/10/04	IS05	15/06/2021			Interest Rate Swap	95.6200	95.6200	95.7600	95.7600	0.146	0.0000	0.0000	0
2018/10/04	IS05	21/09/2021			Interest Rate Swap	95.8600	95.8600	96.0500	96.0500	0.198	0.0000	0.0000	0
2018/10/04	IS05	21/12/2021			Interest Rate Swap	98.1200	98.1200	98.3400	98.3400	0.224	0.0000	0.0000	51
2018/10/04	IS05	15/03/2022			Interest Rate Swap	98.3200	98.3200	98.5600	98.5600	0.244	0.0000	0.0000	0
2018/10/04	IS05	21/06/2022			Interest Rate Swap	99.5800	99.5800	99.8500	99.8500	0.271	0.0000	0.0000	0
2018/10/04	IS05	20/09/2022			Interest Rate Swap	103.5700	103.5700	103.8500	103.8500	0.270	0.0000	0.0000	0
2018/10/04	IS05	20/12/2022			Interest Rate Swap	104.8800	104.8800	105.1800	105.1800	0.286	0.0000	0.0000	0
2018/10/04	IS05	22/03/2023			Interest Rate Swap	98.3700	98.3700	98.6900	98.6900	0.325	0.0000	0.0000	0
2018/10/04	IS05	20/06/2023			Interest Rate Swap	104.4600	104.4600	104.7800	104.7800	0.306	0.0000	0.0000	0
2018/10/04	IS05	19/09/2023			Interest Rate Swap	100.0700	100.0700	100.4000	100.4000	0.330	0.0000	0.0000	0
2018/10/04	IS10	17/12/2025			Interest Rate Swap	97.3400	97.3400	97.8200	97.8200	0.493	0.0000	0.0000	0
2018/10/04	IS10	16/03/2026			Interest Rate Swap	94.4300	94.4300	94.9400	94.9400	0.540	0.0000	0.0000	0
2018/10/04	IS10	15/06/2026			Interest Rate Swap	93.2500	93.2500	93.7800	93.7800	0.568	0.0000	0.0000	0
2018/10/04	IS10	21/09/2026			Interest Rate Swap	95.4400	95.4400	95.9900	95.9900	0.576	0.0000	0.0000	0
2018/10/04	IS10	21/12/2026			Interest Rate Swap	99.2400	99.2400	99.7800	99.7800	0.544	0.0000	0.0000	0
2018/10/04	IS10	15/03/2027			Interest Rate Swap	97.8800	97.8800	98.4300	98.4300	0.562	0.0000	0.0000	0
2018/10/04	IS10	21/06/2027			Interest Rate Swap	99.9700	99.9700	100.5300	100.5300	0.560	0.0000	0.0000	0
2018/10/04	IS10	20/09/2027			Interest Rate Swap	105.4100	105.4100	105.9600	105.9600	0.522	0.0000	0.0000	0
2018/10/04	IS10	20/12/2027			Interest Rate Swap	105.8000	105.8000	106.3500	106.3500	0.520	0.0000	0.0000	0
2018/10/04	IS10	22/03/2028			Interest Rate Swap	99.4200	99.4200	100.0000	100.0000	0.583	0.0000	0.0000	0
2018/10/04	IS10	20/06/2028			Interest Rate Swap	106.5300	106.5300	107.1100	107.1100	0.544	0.0000	0.0000	0
2018/10/04	IS10	19/09/2028			Interest Rate Swap	100.2200	100.2200	100.8200	100.8200	0.599	0.0000	0.0000	0
2018/10/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	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
2018/10/04	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/04	R023	01/11/2018	10.58	Call	Bond Future	7,003.3000	7.0033	6,650.5600	6.6506	(5.037)	0	0	0
2018/10/04	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	R023	01/11/2018			Bond Future	8.4838	98.8095	8.5850	98.4568	1.192	0.0000	0.0000	38,201
2018/10/04	R023	01/11/2018	10.59	Call	Bond Future	7,035.2000	7.0352	6,682.4600	6.6825	(5.014)	0	0	0
2018/10/04	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	R023	01/11/2018	10.57	Call	Bond Future	6,971.3900	6.9714	6,618.6500	6.6187	(5.060)	0	0	0
2018/10/04	R023	07/02/2019	10.59	Call	Bond Future	6,347.6700	6.3477	5,992.8000	5.9928	(5.591)	0	0	0
2018/10/04	R023	07/02/2019			Bond Future	8.5889	100.7099	8.6981	100.3505	1.271	0.0000	0.0000	0
2018/10/04	R023	07/02/2019	10.57	Call	Bond Future	6,287.7000	6.2877	5,933.0900	5.9331	(5.640)	0	0	0
2018/10/04	R023	07/02/2019	10.57	Put	Bond Future	12.8000	0.0128	17.6100	0.0176	37.578	0	0	0
2018/10/04	R023	07/02/2019	10.59	Put	Bond Future	12.0000	0.0120	16.5500	0.0166	37.917	0	0	0
2018/10/04	R023	07/02/2019	10.58	Call	Bond Future	6,317.6800	6.3177	5,962.9400	5.9629	(5.615)	0	0	0
2018/10/04	R023	07/02/2019	10.58	Put	Bond Future	12.3900	0.0124	17.0700	0.0171	37.772	0	0	0
2018/10/04	R023	02/05/2019	8.45	Call	Bond Future	898.1400	0.8981	752.7300	0.7527	(16.190)	0	0	0
2018/10/04	R023	02/05/2019	8.44	Put	Bond Future	1,630.4900	1.6305	1,851.9100	1.8519	13.580	0	0	0
2018/10/04	R023	02/05/2019			Bond Future	8.6774	98.4547	8.7942	98.0894	1.346	0.0000	0.0000	0
2018/10/04	R023	02/05/2019	8.46	Call	Bond Future	913.2400	0.9132	766.3000	0.7663	(16.090)	0	0	0
2018/10/04	R023	02/05/2019	8.46	Put	Bond Future	1,597.3200	1.5973	1,815.6600	1.8157	13.669	0	0	0
2018/10/04	R023	02/05/2019	8.45	Put	Bond Future	1,613.8400	1.6138	1,833.7100	1.8337	13.624	0	0	0
2018/10/04	R023	02/05/2019	8.44	Call	Bond Future	883.1700	0.8832	739.3100	0.7393	(16.289)	0	0	0
2018/10/04	R035	01/11/2018	8.93	Call	Bond Future	3.8400	0.0038	1.4000	0.0014	(63.542)	0	0	0
2018/10/04	R035	01/11/2018	8.92	Put	Bond Future	7,616.8500	7.6168	8,290.1300	8.2901	8.839	0	0	0
2018/10/04	R035	01/11/2018			Bond Future	9.8709	93.6237	9.9609	92.9482	0.912	0.0000	0.0000	73,872
2018/10/04	R035	01/11/2018	8.94	Call	Bond Future	4.2000	0.0042	1.5400	0.0015	(63.333)	0	0	0
2018/10/04	R035	01/11/2018	8.94	Put	Bond Future	7,447.9700	7.4480	8,120.8300	8.1208	9.034	0	0	0
2018/10/04	R035	01/11/2018	8.93	Put	Bond Future	7,532.3500	7.5324	8,205.4300	8.2054	8.936	0	0	0
2018/10/04	R035	01/11/2018	8.92	Call	Bond Future	3.5000	0.0035	1.2600	0.0013	(64.000)	0	0	0
2018/10/04	R035	07/02/2019	8.98	Call	Bond Future	256.9700	0.2570	192.6400	0.1926	(25.034)	0	0	0
2018/10/04	R035	07/02/2019			Bond Future	9.9612	95.4243	10.0546	94.7359	0.937	0.0000	0.0000	298
2018/10/04	R035	07/02/2019	8.96	Call	Bond Future	242.4400	0.2424	181.2100	0.1812	(25.256)	0	0	0
2018/10/04	R035	07/02/2019	8.96	Put	Bond Future	8,139.2800	8.1393	8,766.4400	8.7664	7.705	0	0	0
2018/10/04	R035	07/02/2019	8.98	Put	Bond Future	7,986.3600	7.9864	8,610.4200	8.6104	7.814	0	0	0
2018/10/04	R035	07/02/2019	8.97	Call	Bond Future	249.6200	0.2496	186.8500	0.1868	(25.146)	0	0	0
2018/10/04	R035	07/02/2019	8.97	Put	Bond Future	8,062.6800	8.0627	8,688.3000	8.6883	7.759	0	0	0
2018/10/04	R035	02/05/2019	9.74	Put	Bond Future	4,678.8100	4.6788	5,089.1200	5.0891	8.770	0	0	0
2018/10/04	R035	02/05/2019			Bond Future	10.0351	92.5112	10.1314	91.8115	0.959	0.0000	0.0000	0
2018/10/04	R035	02/05/2019	9.74	Call	Bond Future	2,481.9800	2.4820	2,192.5300	2.1925	(11.662)	0	0	0
2018/10/04	R035	02/05/2019	9.75	Call	Bond Future	2,514.6400	2.5146	2,222.7400	2.2227	(11.608)	0	0	0
2018/10/04	R035	02/05/2019	9.75	Put	Bond Future	4,635.7500	4.6357	5,043.6100	5.0436	8.798	0	0	0
2018/10/04	R035	02/05/2019	9.73	Call	Bond Future	2,449.5400	2.4495	2,162.5500	2.1625	(11.716)	0	0	0
2018/10/04	R035	02/05/2019	9.73	Put	Bond Future	4,722.1800	4.7222	5,134.9500	5.1350	8.741	0	0	0

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2018/10/04	R186	01/11/2018	8.54	Put	Bond Future	3,491.1000	3.4911	4,116.1200	4.1161	17.903	0	0	0
2018/10/04	R186	01/11/2018	8.90	Call	Bond Future	408.7100	0.4087	236.6900	0.2367	(42.089)	0	0	0
2018/10/04	R186	01/11/2018	9.14	Call	Bond Future	1,014.3800	1.0144	683.5200	0.6835	(32.617)	0	0	0
2018/10/04	R186	01/11/2018	7.96	Put	Bond Future	7,109.0200	7.1090	7,763.9200	7.7639	9.212	0	0	0
2018/10/04	R186	01/11/2018			Bond Future	9.1067	111.8147	9.2174	111.1596	1.215	0.0000	0.0000	67,010
2018/10/04	R186	01/11/2018	8.53	Call	Bond Future	48.1400	0.0481	19.9700	0.0200	(58.517)	0	0	0
2018/10/04	R186	01/11/2018	8.53	Put	Bond Future	3,549.3900	3.5494	4,176.3200	4.1763	17.663	0	0	0
2018/10/04	R186	01/11/2018	8.46	Put	Bond Future	3,964.6900	3.9647	4,602.2800	4.6023	16.082	0	0	0
2018/10/04	R186	01/11/2018	8.46	Call	Bond Future	28.4300	0.0284	10.9200	0.0109	(61.590)	0	0	5,000
2018/10/04	R186	01/11/2018	8.54	Call	Bond Future	51.8100	0.0518	21.7300	0.0217	(58.058)	0	0	0
2018/10/04	R186	01/11/2018	8.90	Put	Bond Future	1,647.0300	1.6470	2,130.1100	2.1301	29.330	0	0	2,500
2018/10/04	R186	01/11/2018	9.14	Put	Bond Future	816.9600	0.8170	1,141.2000	1.1412	39.689	0	0	5,000
2018/10/04	R186	01/11/2018	7.96	Call	Bond Future	0.2500	0.0003	0.0500	0.0001	(80.000)	0	0	5,000
2018/10/04	R186	01/11/2018	8.52	Call	Bond Future	44.7300	0.0447	18.3500	0.0184	(58.976)	0	0	0
2018/10/04	R186	01/11/2018	8.52	Put	Bond Future	3,607.9900	3.6080	4,236.7100	4.2367	17.426	0	0	0
2018/10/04	R186	07/02/2019	8.20	Call	Bond Future	179.7000	0.1797	124.4700	0.1245	(30.735)	0	0	0
2018/10/04	R186	07/02/2019	8.50	Call	Bond Future	427.1900	0.4272	314.3700	0.3144	(26.410)	0	0	1,000
2018/10/04	R186	07/02/2019	9.10	Put	Bond Future	2,178.9900	2.1790	2,551.6400	2.5516	17.102	0	0	1,000
2018/10/04	R186	07/02/2019	8.21	Put	Bond Future	6,098.0800	6.0981	6,709.0400	6.7090	10.019	0	0	0
2018/10/04	R186	07/02/2019	9.92	Put	Bond Future	608.7200	0.6087	752.1500	0.7522	23.563	0	0	1,170
2018/10/04	R186	07/02/2019			Bond Future	9.2005	108.6605	9.3168	107.9929	1.264	0.0000	0.0000	719
2018/10/04	R186	07/02/2019	8.20	Put	Bond Future	6,154.5800	6.1546	6,766.9500	6.7670	9.950	0	0	0
2018/10/04	R186	07/02/2019	8.50	Put	Bond Future	4,565.9300	4.5659	5,120.7100	5.1207	12.150	0	0	0
2018/10/04	R186	07/02/2019	9.10	Call	Bond Future	1,597.7400	1.5977	1,302.7900	1.3028	(18.460)	0	0	0
2018/10/04	R186	07/02/2019	8.21	Call	Bond Future	185.0300	0.1850	128.3900	0.1284	(30.611)	0	0	0
2018/10/04	R186	07/02/2019	9.92	Call	Bond Future	4,652.8600	4.6529	4,128.6900	4.1287	(11.266)	0	0	0
2018/10/04	R186	07/02/2019	8.30	Put	Bond Future	5,600.8000	5.6008	6,197.3000	6.1973	10.650	0	0	0
2018/10/04	R186	07/02/2019	8.22	Call	Bond Future	190.4800	0.1905	132.4100	0.1324	(30.486)	0	0	0
2018/10/04	R186	07/02/2019	8.22	Put	Bond Future	6,041.7400	6.0417	6,651.2700	6.6513	10.089	0	0	0
2018/10/04	R186	07/02/2019	9.27	Put	Bond Future	1,699.0300	1.6990	2,015.9000	2.0159	18.650	0	0	0
2018/10/04	R186	07/02/2019	9.27	Call	Bond Future	2,098.6900	2.0987	1,747.9600	1.7480	(16.712)	0	0	1,170
2018/10/04	R186	07/02/2019	8.30	Call	Bond Future	242.3000	0.2423	171.2000	0.1712	(29.344)	0	0	210
2018/10/04	R186	07/02/2019	8.77	Put	Bond Future	3,356.7400	3.3567	3,836.1400	3.8361	14.282	0	0	0
2018/10/04	R186	07/02/2019	8.77	Call	Bond Future	837.5200	0.8375	649.3200	0.6493	(22.471)	0	0	1,170
2018/10/04	R186	07/02/2019	9.90	Call	Bond Future	4,563.1100	4.5631	4,042.9000	4.0429	(11.400)	0	0	0
2018/10/04	R186	07/02/2019	9.90	Put	Bond Future	628.6500	0.6287	776.0400	0.7760	23.445	0	0	1,000
2018/10/04	R186	02/05/2019	9.01	Put	Bond Future	3,308.3000	3.3083	3,717.3000	3.7173	12.363	0	0	0
2018/10/04	R186	02/05/2019	9.02	Call	Bond Future	1,776.2300	1.7762	1,504.1500	1.5041	(15.318)	0	0	0
2018/10/04	R186	02/05/2019			Bond Future	9.2850	110.4643	9.4065	109.7858	1.309	0.0000	0.0000	0
2018/10/04	R186	02/05/2019	9.03	Call	Bond Future	1,801.0600	1.8011	1,526.4800	1.5265	(15.245)	0	0	0
2018/10/04	R186	02/05/2019	9.03	Put	Bond Future	3,243.5600	3.2436	3,647.5400	3.6475	12.455	0	0	0
2018/10/04	R186	02/05/2019	9.01	Call	Bond Future	1,751.5900	1.7516	1,482.0300	1.4820	(15.389)	0	0	0
2018/10/04	R186	02/05/2019	9.02	Put	Bond Future	3,275.8200	3.2758	3,682.3000	3.6823	12.408	0	0	0
2018/10/04	R197	01/11/2018			Bond Future	300.9325	300.9325	300.7768	300.7768	(0.052)	0.0000	0.0000	2,353
2018/10/04	R197	07/02/2019			Bond Future	299.4445	299.4445	299.2846	299.2846	(0.053)	0.0000	0.0000	0
2018/10/04	R197	02/05/2019			Bond Future	304.4633	304.4633	304.3025	304.3025	(0.053)	0.0000	0.0000	0

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2018/10/04	R202	01/11/2018			Bond Future	234.6633	234.6633	234.7004	234.7004	0.016	0.0000	0.0000	10,129
2018/10/04	R202	07/02/2019			Bond Future	235.3298	235.3298	235.3668	235.3668	0.016	0.0000	0.0000	0
2018/10/04	R202	02/05/2019			Bond Future	239.2741	239.2741	239.3131	239.3131	0.016	0.0000	0.0000	0
2018/10/04	R207	01/11/2018	6.76	Put	Bond Future	726.2700	0.7263	773.6100	0.7736	6.518	0	0	0
2018/10/04	R207	01/11/2018			Bond Future	7.4049	102.0569	7.4472	102.0096	0.571	0.0000	0.0000	18,869
2018/10/04	R207	01/11/2018	6.75	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/04	R207	01/11/2018	6.75	Put	Bond Future	737.5900	0.7376	784.9300	0.7849	6.418	0	0	0
2018/10/04	R207	01/11/2018	6.76	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/04	R207	01/11/2018	6.74	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2018/10/04	R207	01/11/2018	6.74	Put	Bond Future	748.9100	0.7489	796.2500	0.7963	6.321	0	0	0
2018/10/04	R207	07/02/2019	6.52	Call	Bond Future	7.6500	0.0077	5.7700	0.0058	(24.575)	0	0	0
2018/10/04	R207	07/02/2019	6.51	Put	Bond Future	838.3800	0.8384	884.6600	0.8847	5.520	0	0	0
2018/10/04	R207	07/02/2019			Bond Future	7.4525	100.3748	7.5074	100.3267	0.738	0.0000	0.0000	0
2018/10/04	R207	07/02/2019	6.53	Call	Bond Future	7.8000	0.0078	5.8800	0.0059	(24.615)	0	0	0
2018/10/04	R207	07/02/2019	6.53	Put	Bond Future	820.8900	0.8209	867.1000	0.8671	5.629	0	0	0
2018/10/04	R207	07/02/2019	6.52	Put	Bond Future	829.6100	0.8296	875.8600	0.8759	5.575	0	0	0
2018/10/04	R207	07/02/2019	6.51	Call	Bond Future	7.5500	0.0076	5.7000	0.0057	(24.503)	0	0	0
2018/10/04	R207	02/05/2019	7.63	Call	Bond Future	220.3000	0.2203	193.7000	0.1937	(12.074)	0	0	0
2018/10/04	R207	02/05/2019			Bond Future	7.5317	102.0411	7.6055	101.9923	0.980	0.0000	0.0000	0
2018/10/04	R207	02/05/2019	7.61	Call	Bond Future	211.5000	0.2115	185.4400	0.1854	(12.322)	0	0	0
2018/10/04	R207	02/05/2019	7.61	Put	Bond Future	159.6700	0.1597	182.4500	0.1825	14.267	0	0	0
2018/10/04	R207	02/05/2019	7.63	Put	Bond Future	155.2400	0.1552	177.4800	0.1775	14.326	0	0	0
2018/10/04	R207	02/05/2019	7.62	Call	Bond Future	216.0400	0.2160	189.7100	0.1897	(12.188)	0	0	0
2018/10/04	R207	02/05/2019	7.62	Put	Bond Future	157.5900	0.1576	180.1000	0.1801	14.284	0	0	0
2018/10/04	R208	01/11/2018	7.11	Put	Bond Future	1,647.2800	1.6473	1,721.1100	1.7211	4.482	0	0	0
2018/10/04	R208	01/11/2018			Bond Future	7.8794	98.2507	7.9147	98.1759	0.449	0.0000	0.0000	29,067
2018/10/04	R208	01/11/2018	7.11	Call	Bond Future	2.4600	0.0025	1.5400	0.0015	(37.398)	0	0	0
2018/10/04	R208	01/11/2018	7.12	Call	Bond Future	2.5800	0.0026	1.6200	0.0016	(37.209)	0	0	0
2018/10/04	R208	01/11/2018	7.10	Put	Bond Future	1,668.7800	1.6688	1,742.6500	1.7426	4.427	0	0	0
2018/10/04	R208	01/11/2018	7.12	Put	Bond Future	1,625.8000	1.6258	1,699.5900	1.6996	4.539	0	0	0
2018/10/04	R208	01/11/2018	7.10	Call	Bond Future	2.3500	0.0024	1.4700	0.0015	(37.447)	0	0	0
2018/10/04	R208	07/02/2019	7.07	Call	Bond Future	30.6800	0.0307	25.6800	0.0257	(16.297)	0	0	0
2018/10/04	R208	07/02/2019	7.08	Put	Bond Future	1,741.4300	1.7414	1,812.3900	1.8124	4.075	0	0	0
2018/10/04	R208	07/02/2019	7.06	Put	Bond Future	1,778.9800	1.7790	1,850.1300	1.8501	3.999	0	0	0
2018/10/04	R208	07/02/2019			Bond Future	7.9721	100.1403	8.0123	100.0642	0.504	0.0000	0.0000	0
2018/10/04	R208	07/02/2019	7.07	Put	Bond Future	1,760.1900	1.7602	1,831.2500	1.8313	4.037	0	0	0
2018/10/04	R208	07/02/2019	7.08	Call	Bond Future	31.3000	0.0313	26.2000	0.0262	(16.294)	0	0	0
2018/10/04	R208	07/02/2019	7.06	Call	Bond Future	30.0800	0.0301	25.1700	0.0252	(16.323)	0	0	0
2018/10/04	R208	02/05/2019	8.03	Put	Bond Future	624.1400	0.6241	663.0400	0.6630	6.233	0	0	0
2018/10/04	R208	02/05/2019	8.02	Call	Bond Future	559.1400	0.5591	521.1700	0.5212	(6.791)	0	0	0
2018/10/04	R208	02/05/2019			Bond Future	8.0623	98.4032	8.1076	98.3259	0.562	0.0000	0.0000	0
2018/10/04	R208	02/05/2019	8.03	Call	Bond Future	569.1100	0.5691	530.7800	0.5308	(6.735)	0	0	0
2018/10/04	R208	02/05/2019	8.02	Put	Bond Future	631.2300	0.6312	670.4900	0.6705	6.220	0	0	0
2018/10/04	R208	02/05/2019	8.04	Call	Bond Future	578.8700	0.5789	540.1800	0.5402	(6.684)	0	0	0
2018/10/04	R208	02/05/2019	8.04	Put	Bond Future	616.8500	0.6169	655.3900	0.6554	6.248	0	0	0

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2018/10/04	R209 01/11/2018	1,016.00	Call	Bond Future	70,191.8000	70.1918	69,619.8300	69.6198	(0.815)	0	0	0
2018/10/04	R209 01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	R209 01/11/2018	9.34	Put	Bond Future	3,342.7500	3.3427	3,859.7600	3.8598	15.467	0	0	0
2018/10/04	R209 01/11/2018	9.97	Call	Bond Future	1,579.1700	1.5792	1,218.5200	1.2185	(22.838)	0	0	0
2018/10/04	R209 01/11/2018	9.98	Put	Bond Future	654.3500	0.6544	860.5900	0.8606	31.518	0	0	2,000
2018/10/04	R209 01/11/2018	8.98	Call	Bond Future	8.5900	0.0086	3.4900	0.0035	(59.371)	0	0	0
2018/10/04	R209 01/11/2018	10.00	Call	Bond Future	1,702.4700	1.7025	1,326.7500	1.3268	(22.069)	0	0	0
2018/10/04	R209 01/11/2018	9.64	Call	Bond Future	545.9700	0.5460	366.3300	0.3663	(32.903)	0	0	2,000
2018/10/04	R209 01/11/2018	9.47	Call	Bond Future	255.1300	0.2551	155.2600	0.1553	(39.145)	0	0	0
2018/10/04	R209 01/11/2018	9.82	Call	Bond Future	1,032.1000	1.0321	752.8000	0.7528	(27.061)	0	0	0
2018/10/04	R209 01/11/2018			Bond Future	9.8274	71.0797	9.9174	70.5077	0.916	0.0000	0.0000	123,205
2018/10/04	R209 01/11/2018	1,016.01	Call	Bond Future	70,191.8000	70.1918	69,619.8300	69.6198	(0.815)	0	0	0
2018/10/04	R209 01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	R209 01/11/2018	8.89	Put	Bond Future	6,390.8400	6.3908	6,960.3000	6.9603	8.911	0	0	0
2018/10/04	R209 01/11/2018	8.89	Call	Bond Future	4.0200	0.0040	1.5100	0.0015	(62.438)	0	0	2,000
2018/10/04	R209 01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/04	R209 01/11/2018	1,015.99	Call	Bond Future	70,191.7900	70.1918	69,619.8200	69.6198	(0.815)	0	0	0
2018/10/04	R209 01/11/2018	9.34	Call	Bond Future	123.4200	0.1234	68.4600	0.0685	(44.531)	0	0	0
2018/10/04	R209 01/11/2018	9.97	Put	Bond Future	676.3800	0.6764	887.7000	0.8877	31.243	0	0	0
2018/10/04	R209 01/11/2018	9.98	Call	Bond Future	1,619.8000	1.6198	1,254.0700	1.2541	(22.579)	0	0	0
2018/10/04	R209 01/11/2018	8.98	Put	Bond Future	5,746.2600	5.7463	6,313.1300	6.3131	9.865	0	0	0
2018/10/04	R209 01/11/2018	10.00	Put	Bond Future	611.9700	0.6120	808.2200	0.8082	32.069	0	0	5,850
2018/10/04	R209 01/11/2018	9.64	Put	Bond Future	1,758.6900	1.7587	2,151.0200	2.1510	22.308	0	0	0
2018/10/04	R209 01/11/2018	9.47	Put	Bond Future	2,594.9200	2.5949	3,067.0200	3.0670	18.193	0	0	760
2018/10/04	R209 01/11/2018	9.82	Put	Bond Future	1,079.2800	1.0793	1,371.9500	1.3719	27.117	0	0	760
2018/10/04	R209 01/11/2018	9.49	Call	Bond Future	282.0900	0.2821	173.9000	0.1739	(38.353)	0	0	0
2018/10/04	R209 01/11/2018	9.94	Call	Bond Future	1,460.1800	1.4602	1,115.1000	1.1151	(23.633)	0	0	0
2018/10/04	R209 01/11/2018	9.94	Put	Bond Future	745.8600	0.7459	972.7500	0.9728	30.420	0	0	0
2018/10/04	R209 01/11/2018	10.57	Call	Bond Future	4,588.4800	4.5885	4,047.4000	4.0474	(11.792)	0	0	0
2018/10/04	R209 01/11/2018	10.57	Put	Bond Future	70.4600	0.0705	101.3500	0.1013	43.840	0	0	0
2018/10/04	R209 01/11/2018	9.84	Call	Bond Future	1,097.9200	1.0979	807.3800	0.8074	(26.463)	0	0	0
2018/10/04	R209 01/11/2018	9.84	Put	Bond Future	1,017.3300	1.0173	1,298.7600	1.2988	27.664	0	0	0
2018/10/04	R209 01/11/2018	8.99	Put	Bond Future	5,675.3400	5.6753	6,241.8200	6.2418	9.981	0	0	0
2018/10/04	R209 01/11/2018	8.99	Call	Bond Future	9.3100	0.0093	3.8200	0.0038	(58.969)	0	0	760
2018/10/04	R209 01/11/2018	9.49	Put	Bond Future	2,487.9300	2.4879	2,951.7100	2.9517	18.641	0	0	0
2018/10/04	R209 07/02/2019	8.97	Put	Bond Future	6,553.7700	6.5538	7,071.7800	7.0718	7.904	0	0	0
2018/10/04	R209 07/02/2019	10.20	Put	Bond Future	1,464.4100	1.4644	1,676.1800	1.6762	14.461	0	0	4,000
2018/10/04	R209 07/02/2019			Bond Future	9.9051	72.4468	9.9981	71.8638	0.939	0.0000	0.0000	340
2018/10/04	R209 07/02/2019	8.96	Call	Bond Future	266.0400	0.2660	202.5900	0.2026	(23.850)	0	0	0
2018/10/04	R209 07/02/2019	8.96	Put	Bond Future	6,617.9300	6.6179	7,137.4000	7.1374	7.849	0	0	0
2018/10/04	R209 07/02/2019	8.97	Call	Bond Future	273.4000	0.2734	208.4900	0.2085	(23.742)	0	0	0
2018/10/04	R209 07/02/2019	10.20	Call	Bond Future	3,287.8900	3.2879	2,916.7400	2.9167	(11.288)	0	0	0
2018/10/04	R209 07/02/2019	8.95	Call	Bond Future	258.8400	0.2588	196.8400	0.1968	(23.953)	0	0	0
2018/10/04	R209 07/02/2019	8.95	Put	Bond Future	6,682.3500	6.6824	7,203.2700	7.2033	7.795	0	0	0
2018/10/04	R209 07/02/2019	9.54	Put	Bond Future	3,539.7000	3.5397	3,925.9000	3.9259	10.911	0	0	0
2018/10/04	R209 07/02/2019	9.54	Call	Bond Future	1,180.6400	1.1806	983.9200	0.9839	(16.662)	0	0	4,000
2018/10/04	R209 07/02/2019	9.04	Put	Bond Future	6,117.4800	6.1175	6,623.7600	6.6238	8.276	0	0	0

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2018/10/04	R209	07/02/2019	9.04	Call	Bond Future	335.0400	0.3350	258.4000	0.2584	(22.875)	0	0	4,000
2018/10/04	R209	02/05/2019	9.70	Put	Bond Future	3,900.7200	3.9007	4,242.2700	4.2423	8.756	0	0	0
2018/10/04	R209	02/05/2019			Bond Future	9.9722	70.5017	10.0679	69.9091	0.959	0.0000	0.0000	0
2018/10/04	R209	02/05/2019	9.69	Call	Bond Future	2,145.6000	2.1456	1,896.6900	1.8967	(11.601)	0	0	0
2018/10/04	R209	02/05/2019	9.69	Put	Bond Future	3,937.4500	3.9375	4,281.0900	4.2811	8.727	0	0	0
2018/10/04	R209	02/05/2019	9.70	Call	Bond Future	2,173.5100	2.1735	1,922.5100	1.9225	(11.548)	0	0	0
2018/10/04	R209	02/05/2019	9.68	Call	Bond Future	2,117.6700	2.1177	1,870.8600	1.8709	(11.655)	0	0	0
2018/10/04	R209	02/05/2019	9.68	Put	Bond Future	3,974.2500	3.9743	4,319.9900	4.3200	8.700	0	0	0
2018/10/04	R210	01/11/2018			Bond Future	185.6912	185.6912	185.7201	185.7201	0.016	0.0000	0.0000	2,675
2018/10/04	R210	07/02/2019			Bond Future	189.3067	189.3067	189.3355	189.3355	0.015	0.0000	0.0000	0
2018/10/04	R210	02/05/2019			Bond Future	189.9248	189.9248	189.9552	189.9552	0.016	0.0000	0.0000	0
2018/10/04	R212	01/11/2018			Bond Future	155.4630	155.4630	155.4861	155.4861	0.015	0.0000	0.0000	3,476
2018/10/04	R212	07/02/2019			Bond Future	156.3349	156.3349	156.3578	156.3578	0.015	0.0000	0.0000	0
2018/10/04	R212	02/05/2019			Bond Future	158.9550	158.9550	158.9793	158.9793	0.015	0.0000	0.0000	0
2018/10/04	R213	01/11/2018	8.65	Call	Bond Future	2.3400	0.0023	0.7500	0.0008	(67.949)	0	0	0
2018/10/04	R213	01/11/2018	8.64	Put	Bond Future	6,488.1400	6.4881	7,102.9900	7.1030	9.477	0	0	0
2018/10/04	R213	01/11/2018			Bond Future	9.6354	82.5088	9.7356	81.8925	1.040	0.0000	0.0000	32,893
2018/10/04	R213	01/11/2018	8.66	Call	Bond Future	2.5700	0.0026	0.8300	0.0008	(67.704)	0	0	0
2018/10/04	R213	01/11/2018	8.66	Put	Bond Future	6,351.5000	6.3515	6,966.0700	6.9661	9.676	0	0	0
2018/10/04	R213	01/11/2018	8.65	Put	Bond Future	6,419.7700	6.4198	7,034.4900	7.0345	9.575	0	0	0
2018/10/04	R213	01/11/2018	8.64	Call	Bond Future	2.1400	0.0021	0.6800	0.0007	(68.224)	0	0	0
2018/10/04	R213	07/02/2019	8.68	Call	Bond Future	192.5800	0.1926	139.8800	0.1399	(27.365)	0	0	0
2018/10/04	R213	07/02/2019			Bond Future	9.7243	84.0957	9.8284	83.4676	1.070	0.0000	0.0000	112
2018/10/04	R213	07/02/2019	8.68	Put	Bond Future	6,882.3100	6.8823	7,457.6500	7.4576	8.360	0	0	0
2018/10/04	R213	07/02/2019	8.69	Call	Bond Future	198.1500	0.1982	144.1500	0.1441	(27.252)	0	0	0
2018/10/04	R213	07/02/2019	8.70	Put	Bond Future	6,758.6100	6.7586	7,331.3200	7.3313	8.474	0	0	0
2018/10/04	R213	07/02/2019	8.69	Put	Bond Future	6,820.3600	6.8204	7,394.4000	7.3944	8.417	0	0	0
2018/10/04	R213	07/02/2019	8.70	Call	Bond Future	203.8500	0.2039	148.5200	0.1485	(27.143)	0	0	0
2018/10/04	R213	02/05/2019	9.49	Call	Bond Future	1,947.6800	1.9477	1,690.6900	1.6907	(13.195)	0	0	0
2018/10/04	R213	02/05/2019	9.48	Put	Bond Future	3,848.5800	3.8486	4,232.2600	4.2323	9.969	0	0	0
2018/10/04	R213	02/05/2019			Bond Future	9.7973	81.9446	9.9046	81.3062	1.096	0.0000	0.0000	0
2018/10/04	R213	02/05/2019	9.50	Call	Bond Future	1,974.0200	1.9740	1,714.7600	1.7148	(13.134)	0	0	0
2018/10/04	R213	02/05/2019	9.50	Put	Bond Future	3,777.7600	3.7778	4,156.9000	4.1569	10.036	0	0	0
2018/10/04	R213	02/05/2019	9.49	Put	Bond Future	3,813.0400	3.8130	4,194.4500	4.1944	10.003	0	0	0
2018/10/04	R213	02/05/2019	9.48	Call	Bond Future	1,921.5300	1.9215	1,666.8100	1.6668	(13.256)	0	0	0
2018/10/04	R214	01/11/2018	8.99	Put	Bond Future	7,320.3200	7.3203	7,842.9300	7.8429	7.139	0	0	0
2018/10/04	R214	01/11/2018	8.98	Call	Bond Future	1.8600	0.0019	0.7200	0.0007	(61.290)	0	0	0
2018/10/04	R214	01/11/2018			Bond Future	10.0133	70.0630	10.0933	69.5392	0.798	0.0000	0.0000	28,473
2018/10/04	R214	01/11/2018	8.99	Call	Bond Future	2.0400	0.0020	0.8000	0.0008	(60.784)	0	0	0
2018/10/04	R214	01/11/2018	8.98	Put	Bond Future	7,397.6500	7.3976	7,920.3600	7.9204	7.066	0	0	0
2018/10/04	R214	01/11/2018	9.00	Call	Bond Future	2.2400	0.0022	0.8800	0.0009	(60.714)	0	0	0
2018/10/04	R214	01/11/2018	9.00	Put	Bond Future	7,243.1200	7.2431	7,765.6100	7.7656	7.214	0	0	0
2018/10/04	R214	07/02/2019	9.05	Put	Bond Future	7,589.5100	7.5895	8,075.4300	8.0754	6.403	0	0	0
2018/10/04	R214	07/02/2019			Bond Future	10.0944	71.4105	10.1770	70.8767	0.818	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
2018/10/04	R214	07/02/2019	9.04	Call	Bond Future	208.5600	0.2086	162.0100	0.1620	(22.320)	0	0	0
2018/10/04	R214	07/02/2019	9.04	Put	Bond Future	7,658.8000	7.6588	8,146.0600	8.1461	6.362	0	0	0
2018/10/04	R214	07/02/2019	9.05	Call	Bond Future	215.8700	0.2159	167.9800	0.1680	(22.185)	0	0	0
2018/10/04	R214	07/02/2019	9.03	Call	Bond Future	201.4500	0.2014	156.2100	0.1562	(22.457)	0	0	0
2018/10/04	R214	07/02/2019	9.03	Put	Bond Future	7,728.4100	7.7284	8,216.9800	8.2170	6.322	0	0	0
2018/10/04	R214	02/05/2019	9.87	Call	Bond Future	2,239.5600	2.2396	2,009.7300	2.0097	(10.262)	0	0	0
2018/10/04	R214	02/05/2019	9.85	Call	Bond Future	2,182.1900	2.1822	1,956.1600	1.9562	(10.358)	0	0	0
2018/10/04	R214	02/05/2019			Bond Future	10.1604	69.3023	10.2453	68.7597	0.835	0.0000	0.0000	0
2018/10/04	R214	02/05/2019	9.85	Put	Bond Future	4,227.5900	4.2276	4,544.1900	4.5442	7.489	0	0	0
2018/10/04	R214	02/05/2019	9.87	Put	Bond Future	4,150.2300	4.1502	4,463.0300	4.4630	7.537	0	0	0
2018/10/04	R214	02/05/2019	9.86	Call	Bond Future	2,210.6800	2.2107	1,982.7500	1.9828	(10.310)	0	0	0
2018/10/04	R214	02/05/2019	9.86	Put	Bond Future	4,188.6600	4.1887	4,503.3600	4.5034	7.513	0	0	0
2018/10/04	R248	01/11/2018	9.03	Call	Bond Future	1.9400	0.0019	0.8000	0.0008	(58.763)	0	0	0
2018/10/04	R248	01/11/2018			Bond Future	10.0436	89.4426	10.1135	88.8601	0.695	0.0000	0.0000	101,273
2018/10/04	R248	01/11/2018	9.01	Call	Bond Future	1.5900	0.0016	0.6500	0.0007	(59.119)	0	0	0
2018/10/04	R248	01/11/2018	9.01	Put	Bond Future	9,488.2000	9.4882	10,069.8300	10.0698	6.130	0	0	0
2018/10/04	R248	01/11/2018	9.03	Put	Bond Future	9,288.3400	9.2883	9,869.7700	9.8698	6.260	0	0	0
2018/10/04	R248	01/11/2018	9.02	Call	Bond Future	1.7500	0.0018	0.7200	0.0007	(58.857)	0	0	0
2018/10/04	R248	01/11/2018	9.02	Put	Bond Future	9,388.1700	9.3882	9,969.7100	9.9697	6.194	0	0	0
2018/10/04	R248	07/02/2019	9.06	Put	Bond Future	9,871.9100	9.8719	10,420.1600	10.4202	5.554	0	0	0
2018/10/04	R248	07/02/2019			Bond Future	10.1259	91.1629	10.1982	90.5693	0.714	0.0000	0.0000	0
2018/10/04	R248	07/02/2019	9.06	Call	Bond Future	215.0600	0.2151	169.7000	0.1697	(21.092)	0	0	0
2018/10/04	R248	07/02/2019	9.05	Put	Bond Future	9,964.5200	9.9645	10,513.9800	10.5140	5.514	0	0	0
2018/10/04	R248	07/02/2019	9.07	Call	Bond Future	221.9000	0.2219	175.3200	0.1753	(20.991)	0	0	0
2018/10/04	R248	07/02/2019	9.07	Put	Bond Future	9,779.6300	9.7796	10,326.6600	10.3267	5.594	0	0	0
2018/10/04	R248	07/02/2019	9.05	Call	Bond Future	208.3800	0.2084	164.2300	0.1642	(21.187)	0	0	0
2018/10/04	R248	02/05/2019	9.90	Put	Bond Future	5,213.1600	5.2132	5,561.1800	5.5612	6.676	0	0	0
2018/10/04	R248	02/05/2019			Bond Future	10.1929	88.2424	10.2673	87.6389	0.730	0.0000	0.0000	0
2018/10/04	R248	02/05/2019	9.90	Call	Bond Future	2,761.8800	2.7619	2,506.4400	2.5064	(9.249)	0	0	0
2018/10/04	R248	02/05/2019	9.91	Call	Bond Future	2,798.4700	2.7985	2,540.8800	2.5409	(9.205)	0	0	0
2018/10/04	R248	02/05/2019	9.89	Put	Bond Future	5,262.6400	5.2626	5,612.8200	5.6128	6.654	0	0	0
2018/10/04	R248	02/05/2019	9.91	Put	Bond Future	5,164.0700	5.1641	5,509.9400	5.5099	6.698	0	0	0
2018/10/04	R248	02/05/2019	9.89	Call	Bond Future	2,725.5300	2.7255	2,472.2500	2.4722	(9.293)	0	0	0
Total													915445