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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/10/2018 TO 11/10/2018

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
2018/10/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	2025	01/11/2018			Bond Future	132.5413	132.5413	132.5617	132.5617	0.015	0.0000	0.0000	522
2018/10/11	2025	07/02/2019			Bond Future	133.7074	133.7074	133.7283	133.7283	0.016	0.0000	0.0000	0
2018/10/11	2025	02/05/2019			Bond Future	135.9500	135.9500	135.9714	135.9714	0.016	0.0000	0.0000	0
2018/10/11	2025	01/08/2019			Bond Future	138.4100	138.4100	138.4269	138.4269	0.012	0.0000	0.0000	0
2018/10/11	2029	01/11/2018			Bond Future	100.7188	100.7188	100.7343	100.7343	0.015	0.0000	0.0000	1,568
2018/10/11	2029	07/02/2019			Bond Future	102.6797	102.6797	102.6957	102.6957	0.016	0.0000	0.0000	1,386
2018/10/11	2029	02/05/2019			Bond Future	103.3295	103.3295	103.3458	103.3458	0.016	0.0000	0.0000	0
2018/10/11	2029	01/08/2019			Bond Future	105.2300	105.2300	105.2476	105.2476	0.017	0.0000	0.0000	0
2018/10/11	2030	01/11/2018	8.60	Call	Bond Future	0.2000	0.0002	0.0800	0.0001	(60.000)	0	0	0
2018/10/11	2030	01/11/2018	8.58	Put	Bond Future	7,008.6600	7.0087	7,286.0500	7.2861	3.958	0	0	0
2018/10/11	2030	01/11/2018	9.60	Put	Bond Future	994.4400	0.9944	1,134.9500	1.1350	14.130	0	0	0
2018/10/11	2030	01/11/2018			Bond Future	9.6449	90.9718	9.6894	90.6943	0.461	0.0000	0.0000	55,144
2018/10/11	2030	01/11/2018	8.60	Put	Bond Future	6,870.3600	6.8704	7,147.7200	7.1477	4.037	0	0	0
2018/10/11	2030	01/11/2018	8.58	Call	Bond Future	0.1500	0.0002	0.0600	0.0001	(60.000)	0	0	0
2018/10/11	2030	01/11/2018	8.90	Put	Bond Future	4,832.2300	4.8322	5,107.0800	5.1071	5.688	0	0	0
2018/10/11	2030	01/11/2018	8.90	Call	Bond Future	5.5200	0.0055	2.8900	0.0029	(47.645)	0	0	0
2018/10/11	2030	01/11/2018	8.59	Put	Bond Future	6,939.4700	6.9395	7,216.8500	7.2168	3.997	0	0	0
2018/10/11	2030	01/11/2018	9.60	Call	Bond Future	713.0700	0.7131	576.1000	0.5761	(19.208)	0	0	0
2018/10/11	2030	01/11/2018	8.59	Call	Bond Future	0.1700	0.0002	0.0700	0.0001	(58.824)	0	0	0
2018/10/11	2030	07/02/2019	8.62	Call	Bond Future	127.9800	0.1280	108.2300	0.1082	(15.432)	0	0	0
2018/10/11	2030	07/02/2019	10.20	Put	Bond Future	1,013.1700	1.0132	1,089.9400	1.0899	7.577	0	0	4,000
2018/10/11	2030	07/02/2019			Bond Future	9.7365	88.7118	9.7828	88.4287	0.476	0.0000	0.0000	167
2018/10/11	2030	07/02/2019	9.68	Put	Bond Future	2,209.6300	2.2096	2,350.3600	2.3504	6.369	0	0	0
2018/10/11	2030	07/02/2019	9.68	Call	Bond Future	1,862.8200	1.8628	1,720.4700	1.7205	(7.642)	0	0	4,000
2018/10/11	2030	07/02/2019	9.18	Put	Bond Future	4,172.6700	4.1727	4,383.0500	4.3831	5.042	0	0	0
2018/10/11	2030	07/02/2019	9.18	Call	Bond Future	675.4500	0.6755	602.7500	0.6027	(10.763)	0	0	4,000
2018/10/11	2030	07/02/2019	8.62	Put	Bond Future	7,334.1400	7.3341	7,597.4700	7.5975	3.590	0	0	0
2018/10/11	2030	07/02/2019	8.63	Call	Bond Future	132.0900	0.1321	111.8100	0.1118	(15.353)	0	0	0
2018/10/11	2030	07/02/2019	8.90	Call	Bond Future	308.3500	0.3084	267.9300	0.2679	(13.108)	0	0	1,920
2018/10/11	2030	07/02/2019	10.20	Call	Bond Future	3,790.2600	3.7903	3,583.9500	3.5839	(5.443)	0	0	0
2018/10/11	2030	07/02/2019	8.63	Put	Bond Future	7,270.2900	7.2703	7,533.0900	7.5331	3.615	0	0	0
2018/10/11	2030	07/02/2019	8.64	Call	Bond Future	136.3100	0.1363	115.4800	0.1155	(15.281)	0	0	0
2018/10/11	2030	07/02/2019	8.64	Put	Bond Future	7,206.6000	7.2066	7,468.8500	7.4688	3.639	0	0	0
2018/10/11	2030	07/02/2019	9.60	Put	Bond Future	2,469.7400	2.4697	2,621.6800	2.6217	6.152	0	0	0
2018/10/11	2030	07/02/2019	9.60	Call	Bond Future	1,628.7300	1.6287	1,497.5900	1.4976	(8.052)	0	0	1,920
2018/10/11	2030	07/02/2019	8.90	Put	Bond Future	5,635.5400	5.6355	5,878.2000	5.8782	4.306	0	0	0
2018/10/11	2030	07/02/2019	9.40	Put	Bond Future	3,208.6700	3.2087	3,388.9400	3.3889	5.618	0	0	0
2018/10/11	2030	07/02/2019	9.40	Call	Bond Future	1,115.8500	1.1158	1,013.0400	1.0130	(9.214)	0	0	0
2018/10/11	2030	07/02/2019	8.70	Put	Bond Future	6,828.3200	6.8283	7,087.0600	7.0871	3.789	0	0	0
2018/10/11	2030	07/02/2019	8.70	Call	Bond Future	164.0900	0.1641	139.7500	0.1397	(14.833)	0	0	0

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2018/10/11	2030	02/05/2019	9.41	Call	Bond Future	1,623.8500	1.6238	1,514.1600	1.5142	(6.755)	0	0	0
2018/10/11	2030	02/05/2019			Bond Future	9.8202	90.1852	9.8681	89.8979	0.488	0.0000	0.0000	0
2018/10/11	2030	02/05/2019	9.39	Call	Bond Future	1,576.0500	1.5760	1,468.4800	1.4685	(6.825)	0	0	0
2018/10/11	2030	02/05/2019	9.39	Put	Bond Future	4,214.3200	4.2143	4,394.0000	4.3940	4.264	0	0	0
2018/10/11	2030	02/05/2019	9.41	Put	Bond Future	4,137.1500	4.1371	4,314.7100	4.3147	4.292	0	0	0
2018/10/11	2030	02/05/2019	9.40	Call	Bond Future	1,599.8500	1.5999	1,491.2200	1.4912	(6.790)	0	0	0
2018/10/11	2030	02/05/2019	9.40	Put	Bond Future	4,175.6100	4.1756	4,354.2300	4.3542	4.278	0	0	0
2018/10/11	2030	01/08/2019	9.91	Put	Bond Future	0.0000	0.0000	315.7400	0.3157	100.000	0	0	0
2018/10/11	2030	01/08/2019			Bond Future	9.9100	9.9100	9.9637	87.5298	0.542	0.0000	0.0000	0
2018/10/11	2030	01/08/2019	9.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2030	01/08/2019	9.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2030	01/08/2019	9.90	Put	Bond Future	0.0000	0.0000	374.6700	0.3747	100.000	0	0	0
2018/10/11	2030	01/08/2019	9.92	Put	Bond Future	0.0000	0.0000	256.8700	0.2569	100.000	0	0	0
2018/10/11	2030	01/08/2019	9.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2032	01/11/2018	8.77	Put	Bond Future	7,615.8100	7.6158	7,914.6300	7.9146	3.924	0	0	0
2018/10/11	2032	01/11/2018			Bond Future	9.8353	89.1568	9.8798	88.8579	0.452	0.0000	0.0000	42,725
2018/10/11	2032	01/11/2018	8.76	Call	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	0
2018/10/11	2032	01/11/2018	8.76	Put	Bond Future	7,691.5600	7.6916	7,990.3900	7.9904	3.885	0	0	0
2018/10/11	2032	01/11/2018	8.77	Call	Bond Future	0.1800	0.0002	0.0700	0.0001	(61.111)	0	0	0
2018/10/11	2032	01/11/2018	8.75	Call	Bond Future	0.1400	0.0001	0.0500	0.0001	(64.286)	0	0	0
2018/10/11	2032	01/11/2018	8.75	Put	Bond Future	7,767.3900	7.7674	8,066.2300	8.0662	3.847	0	0	0
2018/10/11	2032	07/02/2019	8.81	Call	Bond Future	133.1800	0.1332	112.5100	0.1125	(15.520)	0	0	0
2018/10/11	2032	07/02/2019	8.80	Put	Bond Future	8,067.9100	8.0679	8,352.7500	8.3527	3.531	0	0	0
2018/10/11	2032	07/02/2019			Bond Future	9.9286	90.8713	9.9748	90.5664	0.465	0.0000	0.0000	456
2018/10/11	2032	07/02/2019	8.82	Call	Bond Future	137.5400	0.1375	116.2900	0.1163	(15.450)	0	0	0
2018/10/11	2032	07/02/2019	8.82	Put	Bond Future	7,927.2700	7.9273	8,210.9800	8.2110	3.579	0	0	0
2018/10/11	2032	07/02/2019	8.81	Put	Bond Future	7,997.4900	7.9975	8,281.7800	8.2818	3.555	0	0	0
2018/10/11	2032	07/02/2019	8.80	Call	Bond Future	128.9400	0.1289	108.8200	0.1088	(15.604)	0	0	0
2018/10/11	2032	02/05/2019	9.62	Put	Bond Future	4,464.7100	4.4647	4,651.9800	4.6520	4.194	0	0	0
2018/10/11	2032	02/05/2019	9.61	Call	Bond Future	1,847.9100	1.8479	1,726.8400	1.7268	(6.552)	0	0	0
2018/10/11	2032	02/05/2019			Bond Future	10.0097	88.2255	10.0573	87.9160	0.476	0.0000	0.0000	0
2018/10/11	2032	02/05/2019	9.62	Call	Bond Future	1,874.5300	1.8745	1,752.3300	1.7523	(6.519)	0	0	0
2018/10/11	2032	02/05/2019	9.61	Put	Bond Future	4,505.9800	4.5060	4,694.3800	4.6944	4.181	0	0	0
2018/10/11	2032	02/05/2019	9.63	Call	Bond Future	1,901.3500	1.9013	1,778.0300	1.7780	(6.486)	0	0	0
2018/10/11	2032	02/05/2019	9.63	Put	Bond Future	4,423.7200	4.4237	4,609.8700	4.6099	4.208	0	0	0
2018/10/11	2032	01/08/2019	10.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2032	01/08/2019	10.11	Put	Bond Future	0.0000	0.0000	232.9900	0.2330	100.000	0	0	0
2018/10/11	2032	01/08/2019			Bond Future	10.1000	10.1000	10.1465	89.5165	0.461	0.0000	0.0000	0
2018/10/11	2032	01/08/2019	10.10	Put	Bond Future	0.0000	0.0000	296.9400	0.2969	100.000	0	0	0
2018/10/11	2032	01/08/2019	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2032	01/08/2019	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2032	01/08/2019	10.09	Put	Bond Future	0.0000	0.0000	360.9600	0.3610	100.000	0	0	0
2018/10/11	2033	01/11/2018			Bond Future	102.8269	102.8269	102.8431	102.8431	0.016	0.0000	0.0000	6,373
2018/10/11	2033	07/02/2019			Bond Future	104.8289	104.8289	104.8455	104.8455	0.016	0.0000	0.0000	0
2018/10/11	2033	02/05/2019			Bond Future	105.4425	105.4425	105.4597	105.4597	0.016	0.0000	0.0000	0
2018/10/11	2033	01/08/2019			Bond Future	107.3600	107.3600	107.4002	107.4002	0.037	0.0000	0.0000	0

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2018/10/11	2037	01/11/2018	9.03	Call	Bond Future	0.3700	0.0004	0.1200	0.0001	(67.568)	0	0	0
2018/10/11	2037	01/11/2018			Bond Future	10.0441	89.4390	10.1087	88.9587	0.643	0.0000	0.0000	52,970
2018/10/11	2037	01/11/2018	9.01	Call	Bond Future	0.2900	0.0003	0.0900	0.0001	(68.966)	0	0	0
2018/10/11	2037	01/11/2018	9.01	Put	Bond Future	8,276.1400	8.2761	8,756.2100	8.7562	5.801	0	0	0
2018/10/11	2037	01/11/2018	9.03	Put	Bond Future	8,105.0200	8.1050	8,585.0400	8.5850	5.923	0	0	0
2018/10/11	2037	01/11/2018	9.02	Call	Bond Future	0.3300	0.0003	0.1100	0.0001	(66.667)	0	0	0
2018/10/11	2037	01/11/2018	9.02	Put	Bond Future	8,190.5200	8.1905	8,670.5700	8.6706	5.861	0	0	0
2018/10/11	2037	07/02/2019	9.06	Put	Bond Future	8,627.7000	8.6277	9,081.7500	9.0817	5.263	0	0	0
2018/10/11	2037	07/02/2019	9.05	Call	Bond Future	168.2200	0.1682	133.4800	0.1335	(20.652)	0	0	0
2018/10/11	2037	07/02/2019			Bond Future	10.1316	86.8989	10.1985	86.4091	0.661	0.0000	0.0000	1,188
2018/10/11	2037	07/02/2019	9.06	Call	Bond Future	173.6600	0.1737	137.9500	0.1380	(20.563)	0	0	0
2018/10/11	2037	07/02/2019	9.05	Put	Bond Future	8,706.9700	8.7070	9,161.9900	9.1620	5.226	0	0	0
2018/10/11	2037	07/02/2019	9.07	Call	Bond Future	179.2300	0.1792	142.5500	0.1426	(20.465)	0	0	0
2018/10/11	2037	07/02/2019	9.07	Put	Bond Future	8,548.6800	8.5487	9,001.7600	9.0018	5.300	0	0	0
2018/10/11	2037	02/05/2019	9.81	Put	Bond Future	5,033.6800	5.0337	5,340.9400	5.3409	6.104	0	0	0
2018/10/11	2037	02/05/2019			Bond Future	10.2102	88.3421	10.2792	87.8447	0.675	0.0000	0.0000	0
2018/10/11	2037	02/05/2019	9.80	Call	Bond Future	2,028.0300	2.0280	1,839.7600	1.8398	(9.283)	0	0	0
2018/10/11	2037	02/05/2019	9.80	Put	Bond Future	5,080.6700	5.0807	5,389.7300	5.3897	6.083	0	0	0
2018/10/11	2037	02/05/2019	9.81	Call	Bond Future	2,057.4100	2.0574	1,867.3400	1.8673	(9.238)	0	0	0
2018/10/11	2037	02/05/2019	9.79	Call	Bond Future	1,998.8900	1.9989	1,812.4100	1.8124	(9.329)	0	0	0
2018/10/11	2037	02/05/2019	9.79	Put	Bond Future	5,128.0000	5.1280	5,438.8500	5.4388	6.062	0	0	0
2018/10/11	2037	01/08/2019	10.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2037	01/08/2019			Bond Future	10.3000	10.3000	10.3689	85.1889	0.669	0.0000	0.0000	0
2018/10/11	2037	01/08/2019	10.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2037	01/08/2019	10.29	Put	Bond Future	0.0000	0.0000	560.6800	0.5607	100.000	0	0	0
2018/10/11	2037	01/08/2019	10.31	Put	Bond Future	0.0000	0.0000	418.0800	0.4181	100.000	0	0	0
2018/10/11	2037	01/08/2019	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2037	01/08/2019	10.30	Put	Bond Future	0.0000	0.0000	489.3400	0.4893	100.000	0	0	0
2018/10/11	2038	01/11/2018			Bond Future	122.6716	122.6716	122.6908	122.6908	0.016	0.0000	0.0000	6,394
2018/10/11	2038	07/02/2019			Bond Future	123.4687	123.4687	123.4886	123.4886	0.016	0.0000	0.0000	3,452
2018/10/11	2038	02/05/2019			Bond Future	125.5397	125.5397	125.5599	125.5599	0.016	0.0000	0.0000	0
2018/10/11	2038	01/08/2019			Bond Future	127.8000	127.8000	127.8180	127.8180	0.014	0.0000	0.0000	0
2018/10/11	2040	01/11/2018	9.09	Put	Bond Future	8,861.8500	8.8618	9,375.3400	9.3753	5.794	0	0	0
2018/10/11	2040	01/11/2018	9.80	Call	Bond Future	266.0500	0.2661	171.9000	0.1719	(35.388)	0	0	1,770
2018/10/11	2040	01/11/2018	10.00	Put	Bond Future	1,678.9000	1.6789	1,995.1000	1.9951	18.834	0	0	0
2018/10/11	2040	01/11/2018			Bond Future	10.1190	92.6701	10.1836	92.1564	0.639	0.0000	0.0000	28,587
2018/10/11	2040	01/11/2018	9.08	Call	Bond Future	0.2600	0.0003	0.0800	0.0001	(69.231)	0	0	0
2018/10/11	2040	01/11/2018	9.08	Put	Bond Future	8,954.6300	8.9546	9,468.1500	9.4682	5.735	0	0	0
2018/10/11	2040	01/11/2018	9.20	Put	Bond Future	7,850.5700	7.8506	8,363.5400	8.3635	6.534	0	0	0
2018/10/11	2040	01/11/2018	9.20	Call	Bond Future	1.1300	0.0011	0.4000	0.0004	(64.602)	0	0	3,940
2018/10/11	2040	01/11/2018	9.80	Put	Bond Future	2,873.0800	2.8731	3,292.6300	3.2926	14.603	0	0	0
2018/10/11	2040	01/11/2018	9.60	Put	Bond Future	4,371.1500	4.3712	4,854.6100	4.8546	11.060	0	0	0
2018/10/11	2040	01/11/2018	9.60	Call	Bond Future	67.3400	0.0673	37.1000	0.0371	(44.906)	0	0	0
2018/10/11	2040	01/11/2018	9.09	Call	Bond Future	0.3000	0.0003	0.0900	0.0001	(70.000)	0	0	0
2018/10/11	2040	01/11/2018	9.10	Put	Bond Future	8,769.2000	8.7692	9,282.6700	9.2827	5.855	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
2018/10/11	2040	01/11/2018	10.00	Call	Bond Future	720.2800	0.7203	522.7800	0.5228	(27.420)	0	0	3,940
2018/10/11	2040	01/11/2018	9.07	Call	Bond Future	0.2300	0.0002	0.0700	0.0001	(69.565)	0	0	0
2018/10/11	2040	01/11/2018	9.07	Put	Bond Future	9,047.5700	9.0476	9,561.1100	9.5611	5.676	0	0	0
2018/10/11	2040	01/11/2018	9.10	Call	Bond Future	0.3400	0.0003	0.1100	0.0001	(67.647)	0	0	2,950
2018/10/11	2040	01/11/2018	8.50	Put	Bond Future	14,581.2400	14.5812	15,094.9400	15.0949	3.523	0	0	0
2018/10/11	2040	01/11/2018	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/11	2040	07/02/2019	9.13	Call	Bond Future	177.8800	0.1779	140.9700	0.1410	(20.750)	0	0	0
2018/10/11	2040	07/02/2019	9.11	Put	Bond Future	9,496.3000	9.4963	9,985.2400	9.9852	5.149	0	0	0
2018/10/11	2040	07/02/2019			Bond Future	10.2059	89.9416	10.2728	89.4177	0.656	0.0000	0.0000	100
2018/10/11	2040	07/02/2019	9.13	Put	Bond Future	9,323.6100	9.3236	9,810.5500	9.8105	5.223	0	0	0
2018/10/11	2040	07/02/2019	9.11	Call	Bond Future	166.6900	0.1667	131.7800	0.1318	(20.943)	0	0	0
2018/10/11	2040	07/02/2019	9.12	Put	Bond Future	9,409.8100	9.4098	9,897.7600	9.8978	5.186	0	0	0
2018/10/11	2040	07/02/2019	9.12	Call	Bond Future	172.2100	0.1722	136.3100	0.1363	(20.847)	0	0	0
2018/10/11	2040	02/05/2019	9.89	Call	Bond Future	2,243.0900	2.2431	2,037.7300	2.0377	(9.155)	0	0	0
2018/10/11	2040	02/05/2019	9.88	Put	Bond Future	5,434.5800	5.4346	5,763.1400	5.7631	6.046	0	0	0
2018/10/11	2040	02/05/2019			Bond Future	10.2838	91.4353	10.3528	90.9033	0.670	0.0000	0.0000	0
2018/10/11	2040	02/05/2019	9.90	Call	Bond Future	2,275.2200	2.2752	2,067.9300	2.0679	(9.111)	0	0	0
2018/10/11	2040	02/05/2019	9.90	Put	Bond Future	5,334.5700	5.3346	5,659.2800	5.6593	6.087	0	0	0
2018/10/11	2040	02/05/2019	9.89	Put	Bond Future	5,384.3900	5.3844	5,711.0300	5.7110	6.066	0	0	0
2018/10/11	2040	02/05/2019	9.88	Call	Bond Future	2,211.2100	2.2112	2,007.7700	2.0078	(9.200)	0	0	0
2018/10/11	2040	01/08/2019	10.37	Put	Bond Future	0.0000	0.0000	544.5900	0.5446	100.000	0	0	0
2018/10/11	2040	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2040	01/08/2019			Bond Future	10.3700	10.3700	10.4416	88.0529	0.691	0.0000	0.0000	0
2018/10/11	2040	01/08/2019	10.37	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2040	01/08/2019	10.36	Put	Bond Future	0.0000	0.0000	621.0400	0.6210	100.000	0	0	0
2018/10/11	2040	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2040	01/08/2019	10.38	Put	Bond Future	0.0000	0.0000	468.2600	0.4683	100.000	0	0	0
2018/10/11	2044	01/11/2018	9.12	Call	Bond Future	0.2900	0.0003	0.0900	0.0001	(68.966)	0	0	0
2018/10/11	2044	01/11/2018			Bond Future	10.1484	89.6573	10.2181	89.0979	0.687	0.0000	0.0000	38,243
2018/10/11	2044	01/11/2018	9.12	Put	Bond Future	9,019.3400	9.0193	9,578.5300	9.5785	6.200	0	0	0
2018/10/11	2044	01/11/2018	9.13	Call	Bond Future	0.3300	0.0003	0.1000	0.0001	(69.697)	0	0	0
2018/10/11	2044	01/11/2018	9.14	Put	Bond Future	8,829.3900	8.8294	9,388.5100	9.3885	6.332	0	0	0
2018/10/11	2044	01/11/2018	9.13	Put	Bond Future	8,924.2800	8.9243	9,483.4400	9.4834	6.266	0	0	0
2018/10/11	2044	01/11/2018	9.14	Call	Bond Future	0.3800	0.0004	0.1100	0.0001	(71.053)	0	0	0
2018/10/11	2044	07/02/2019	9.18	Put	Bond Future	9,294.3800	9.2944	9,822.7400	9.8227	5.685	0	0	0
2018/10/11	2044	07/02/2019			Bond Future	10.2323	86.9960	10.3045	86.4256	0.705	0.0000	0.0000	108
2018/10/11	2044	07/02/2019	9.17	Call	Bond Future	186.1500	0.1861	145.2800	0.1453	(21.955)	0	0	0
2018/10/11	2044	07/02/2019	9.17	Put	Bond Future	9,382.3300	9.3823	9,911.8300	9.9118	5.644	0	0	0
2018/10/11	2044	07/02/2019	9.18	Call	Bond Future	192.2600	0.1923	150.2500	0.1503	(21.851)	0	0	0
2018/10/11	2044	07/02/2019	9.16	Call	Bond Future	180.1900	0.1802	140.4500	0.1404	(22.054)	0	0	0
2018/10/11	2044	07/02/2019	9.16	Put	Bond Future	9,470.5800	9.4706	10,001.2100	10.0012	5.603	0	0	0
2018/10/11	2044	02/05/2019	9.90	Call	Bond Future	2,235.5400	2.2355	2,015.2400	2.0152	(9.854)	0	0	0
2018/10/11	2044	02/05/2019			Bond Future	10.3074	88.4409	10.3817	87.8615	0.720	0.0000	0.0000	0
2018/10/11	2044	02/05/2019	9.90	Put	Bond Future	5,536.9100	5.5369	5,895.9700	5.8960	6.485	0	0	0
2018/10/11	2044	02/05/2019	9.91	Call	Bond Future	2,267.9100	2.2679	2,045.5100	2.0455	(9.806)	0	0	0
2018/10/11	2044	02/05/2019	9.92	Put	Bond Future	5,434.6400	5.4346	5,789.5100	5.7895	6.530	0	0	0
2018/10/11	2044	02/05/2019	9.91	Put	Bond Future	5,485.7100	5.4857	5,842.6700	5.8427	6.507	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
2018/10/11	2044	02/05/2019	9.92	Call	Bond Future	2,300.2700	2.3003	2,075.7800	2.0758	(9.759)	0	0	0
2018/10/11	2044	01/08/2019	10.40	Put	Bond Future	0.0000	0.0000	518.5300	0.5185	100.000	0	0	0
2018/10/11	2044	01/08/2019			Bond Future	10.3900	10.3900	10.4675	85.0808	0.746	0.0000	0.0000	0
2018/10/11	2044	01/08/2019	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2044	01/08/2019	10.39	Put	Bond Future	0.0000	0.0000	595.8100	0.5958	100.000	0	0	0
2018/10/11	2044	01/08/2019	10.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2044	01/08/2019	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	2044	01/08/2019	10.38	Put	Bond Future	0.0000	0.0000	673.2200	0.6732	100.000	0	0	0
2018/10/11	2046	01/11/2018			Bond Future	116.6256	116.6256	116.6438	116.6438	0.016	0.0000	0.0000	9,367
2018/10/11	2046	07/02/2019			Bond Future	118.8961	118.8961	118.9151	118.9151	0.016	0.0000	0.0000	2,715
2018/10/11	2046	02/05/2019			Bond Future	119.2050	119.2050	119.2246	119.2246	0.016	0.0000	0.0000	0
2018/10/11	2046	01/08/2019			Bond Future	121.4000	121.4000	121.4183	121.4183	0.015	0.0000	0.0000	0
2018/10/11	2050	01/11/2018			Bond Future	122.5932	122.5932	122.6124	122.6124	0.016	0.0000	0.0000	7,454
2018/10/11	2050	07/02/2019			Bond Future	123.2088	123.2088	123.2286	123.2286	0.016	0.0000	0.0000	2,630
2018/10/11	2050	02/05/2019			Bond Future	125.2753	125.2753	125.2955	125.2955	0.016	0.0000	0.0000	0
2018/10/11	2050	01/08/2019			Bond Future	125.7700	125.7700	125.7837	125.7837	0.011	0.0000	0.0000	0
2018/10/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	AL37	01/11/2018			Index Future	587.8510	587.8510	586.9280	586.9280	(0.157)	0.0000	0.0000	0
2018/10/11	AL37	07/02/2019			Index Future	599.1550	599.1550	598.2130	598.2130	(0.157)	0.0000	0.0000	0
2018/10/11	AL37	02/05/2019			Index Future	609.1090	609.1090	608.1540	608.1540	(0.157)	0.0000	0.0000	0
2018/10/11	AL37	01/08/2019			Index Future	620.2200	620.2200	619.2290	619.2290	(0.160)	0.0000	0.0000	0
2018/10/11	AL7T	01/11/2018			Index Future	676.6280	676.6280	674.8950	674.8950	(0.256)	0.0000	0.0000	0
2018/10/11	AL7T	07/02/2019			Index Future	689.6390	689.6390	687.8710	687.8710	(0.256)	0.0000	0.0000	0
2018/10/11	AL7T	02/05/2019			Index Future	701.0960	701.0960	699.3020	699.3020	(0.256)	0.0000	0.0000	0
2018/10/11	AL7T	01/08/2019			Index Future	713.8800	713.8800	712.0370	712.0370	(0.258)	0.0000	0.0000	0
2018/10/11	ALBI	01/11/2018			Index Future	611.3970	611.3970	608.9320	608.9320	(0.403)	0.0000	0.0000	857
2018/10/11	ALBI	07/02/2019			Index Future	623.1540	623.1540	620.6400	620.6400	(0.403)	0.0000	0.0000	57
2018/10/11	ALBI	02/05/2019			Index Future	633.5060	633.5060	630.9540	630.9540	(0.403)	0.0000	0.0000	0
2018/10/11	ALBI	01/08/2019			Index Future	645.0600	645.0600	642.4440	642.4440	(0.406)	0.0000	0.0000	0
2018/10/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C025	31/01/2025			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
2018/10/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C303	28/02/2033			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/11	ES33	01/11/2018			Bond Future	11.2562	74.2450	11.3153	73.9105	0.525	0.0000	0.0000	9,466
2018/10/11	ES33	07/02/2019			Bond Future	11.3999	75.6728	11.4614	75.3316	0.540	0.0000	0.0000	0
2018/10/11	ES33	02/05/2019			Bond Future	11.5222	73.1404	11.5858	72.7940	0.552	0.0000	0.0000	0
2018/10/11	ES33	01/08/2019			Bond Future	11.6600	11.6600	11.7219	74.1191	0.531	0.0000	0.0000	0
2018/10/11	ES42	01/11/2018			Bond Future	11.4843	76.1779	11.5485	75.7690	0.559	0.0000	0.0000	7,957
2018/10/11	ES42	07/02/2019			Bond Future	11.6202	77.6428	11.6870	77.2258	0.575	0.0000	0.0000	0
2018/10/11	ES42	02/05/2019			Bond Future	11.7416	74.6724	11.8107	74.2490	0.589	0.0000	0.0000	0
2018/10/11	ES42	01/08/2019			Bond Future	11.8700	11.8700	11.9429	75.6005	0.614	0.0000	0.0000	0
2018/10/11	GOVI	01/11/2018	653.50	Put	GOVI	482,000.0000	48.2000	508,730.0000	50.8730	5.546	0	0	0
2018/10/11	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	01/11/2018			GOVI	605.3000	605.3000	602.6270	602.6270	(0.442)	0.0000	0.0000	461
2018/10/11	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	01/11/2018	653.49	Put	GOVI	481,900.0000	48.1900	508,630.0000	50.8630	5.547	0	0	0
2018/10/11	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	01/11/2018	653.51	Put	GOVI	482,100.0000	48.2100	508,830.0000	50.8830	5.544	0	0	0
2018/10/11	GOVI	07/02/2019	666.53	Put	GOVI	495,900.0000	49.5900	523,160.0000	52.3160	5.497	0	0	0
2018/10/11	GOVI	07/02/2019			GOVI	616.9400	616.9400	614.2140	614.2140	(0.442)	0.0000	0.0000	0
2018/10/11	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	07/02/2019	666.52	Put	GOVI	495,800.0000	49.5800	523,060.0000	52.3060	5.498	0	0	0
2018/10/11	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	07/02/2019	666.51	Put	GOVI	495,700.0000	49.5700	522,960.0000	52.2960	5.499	0	0	0
2018/10/11	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	02/05/2019	647.88	Put	GOVI	206,910.0000	20.6910	234,590.0000	23.4590	13.378	0	0	0
2018/10/11	GOVI	02/05/2019	647.86	Put	GOVI	206,710.0000	20.6710	234,390.0000	23.4390	13.391	0	0	0
2018/10/11	GOVI	02/05/2019			GOVI	627.1890	627.1890	624.4210	624.4210	(0.441)	0.0000	0.0000	0
2018/10/11	GOVI	02/05/2019	647.87	Put	GOVI	206,810.0000	20.6810	234,490.0000	23.4490	13.384	0	0	0
2018/10/11	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	01/08/2019	638.68	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	28,780.0000	2.8780	100.000	0	0	0
2018/10/11	GOVI	01/08/2019			GOVI	638.6300	638.6300	635.7920	635.7920	(0.444)	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
2018/10/11	GOVI	01/08/2019	638.69	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	28,980.0000	2.8980	100.000	0	0	0
2018/10/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	28,880.0000	2.8880	100.000	0	0	0
2018/10/11	GOVI	01/08/2019	638.67	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/11	IGOV	01/11/2018			Index Future	253.4740	253.4740	253.5130	253.5130	0.015	0.0000	0.0000	746
2018/10/11	IGOV	07/02/2019			Index Future	258.4090	258.4090	258.4490	258.4490	0.015	0.0000	0.0000	0
2018/10/11	IGOV	02/05/2019			Index Future	262.7430	262.7430	262.7850	262.7850	0.016	0.0000	0.0000	0
2018/10/11	IGOV	01/08/2019			Index Future	267.5900	267.5900	267.6210	267.6210	0.012	0.0000	0.0000	0
2018/10/11	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/11	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/11	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.0800	102.0800	0.000	0.0000	0.0000	0
2018/10/11	IS01	19/09/2019			Interest Rate Swap	100.0500	100.0500	100.0500	100.0500	0.000	0.0000	0.0000	0
2018/10/11	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/11	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/10/11	IS02	21/06/2019			Interest Rate Swap	99.8100	99.8100	99.8100	99.8100	0.000	0.0000	0.0000	0
2018/10/11	IS02	20/09/2019			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2018/10/11	IS02	20/12/2019			Interest Rate Swap	103.1300	103.1300	103.1200	103.1200	(0.010)	0.0000	0.0000	0
2018/10/11	IS02	23/03/2020			Interest Rate Swap	99.2800	99.2800	99.2800	99.2800	0.000	0.0000	0.0000	0
2018/10/11	IS02	22/06/2020			Interest Rate Swap	103.0100	103.0100	103.0100	103.0100	0.000	0.0000	0.0000	0
2018/10/11	IS02	21/09/2020			Interest Rate Swap	100.1700	100.1700	100.1800	100.1800	0.010	0.0000	0.0000	0
2018/10/11	IS05	17/12/2020			Interest Rate Swap	97.1300	97.1300	97.1400	97.1400	0.010	0.0000	0.0000	0
2018/10/11	IS05	16/03/2021			Interest Rate Swap	96.4700	96.4700	96.4900	96.4900	0.021	0.0000	0.0000	0
2018/10/11	IS05	15/06/2021			Interest Rate Swap	95.7800	95.7800	95.8000	95.8000	0.021	0.0000	0.0000	0
2018/10/11	IS05	21/09/2021			Interest Rate Swap	96.0800	96.0800	96.0900	96.0900	0.010	0.0000	0.0000	0
2018/10/11	IS05	21/12/2021			Interest Rate Swap	98.3900	98.3900	98.4000	98.4000	0.010	0.0000	0.0000	51
2018/10/11	IS05	15/03/2022			Interest Rate Swap	98.6400	98.6400	98.6400	98.6400	0.000	0.0000	0.0000	0
2018/10/11	IS05	21/06/2022			Interest Rate Swap	99.9500	99.9500	99.9400	99.9400	(0.010)	0.0000	0.0000	0
2018/10/11	IS05	20/09/2022			Interest Rate Swap	103.9800	103.9800	103.9600	103.9600	(0.019)	0.0000	0.0000	0
2018/10/11	IS05	20/12/2022			Interest Rate Swap	105.3300	105.3300	105.3100	105.3100	(0.019)	0.0000	0.0000	0
2018/10/11	IS05	22/03/2023			Interest Rate Swap	98.8600	98.8600	98.8400	98.8400	(0.020)	0.0000	0.0000	0
2018/10/11	IS05	20/06/2023			Interest Rate Swap	104.9700	104.9700	104.9600	104.9600	(0.010)	0.0000	0.0000	0
2018/10/11	IS05	19/09/2023			Interest Rate Swap	100.6100	100.6100	100.6000	100.6000	(0.010)	0.0000	0.0000	0
2018/10/11	IS10	17/12/2025			Interest Rate Swap	98.0100	98.0100	98.1400	98.1400	0.133	0.0000	0.0000	0
2018/10/11	IS10	16/03/2026			Interest Rate Swap	95.1400	95.1400	95.2800	95.2800	0.147	0.0000	0.0000	0
2018/10/11	IS10	15/06/2026			Interest Rate Swap	94.0000	94.0000	94.1400	94.1400	0.149	0.0000	0.0000	0
2018/10/11	IS10	21/09/2026			Interest Rate Swap	96.2300	96.2300	96.3700	96.3700	0.145	0.0000	0.0000	0
2018/10/11	IS10	21/12/2026			Interest Rate Swap	100.0300	100.0300	100.1800	100.1800	0.150	0.0000	0.0000	0
2018/10/11	IS10	15/03/2027			Interest Rate Swap	98.6800	98.6800	98.8600	98.8600	0.182	0.0000	0.0000	0
2018/10/11	IS10	21/06/2027			Interest Rate Swap	100.7800	100.7800	100.9800	100.9800	0.198	0.0000	0.0000	0
2018/10/11	IS10	20/09/2027			Interest Rate Swap	106.2300	106.2300	106.4300	106.4300	0.188	0.0000	0.0000	0
2018/10/11	IS10	20/12/2027			Interest Rate Swap	106.6600	106.6600	106.8400	106.8400	0.169	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
2018/10/11	IS10	22/03/2028			Interest Rate Swap	100.3800	100.3800	100.5200	100.5200	0.139	0.0000	0.0000	0
2018/10/11	IS10	20/06/2028			Interest Rate Swap	107.5400	107.5400	107.6300	107.6300	0.084	0.0000	0.0000	0
2018/10/11	IS10	19/09/2028			Interest Rate Swap	101.3000	101.3000	101.3700	101.3700	0.069	0.0000	0.0000	0
2018/10/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/10/11	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/11	R023	01/11/2018	10.58	Call	Bond Future	6,548.3500	6.5484	6,393.3500	6.3934	(2.367)	0	0	0
2018/10/11	R023	01/11/2018	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R023	01/11/2018			Bond Future	8.6143	98.3546	8.6590	98.1996	0.518	0.0000	0.0000	38,781
2018/10/11	R023	01/11/2018	10.59	Call	Bond Future	6,580.2500	6.5802	6,425.2500	6.4252	(2.356)	0	0	0
2018/10/11	R023	01/11/2018	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R023	01/11/2018	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R023	01/11/2018	10.57	Call	Bond Future	6,516.4400	6.5164	6,361.4400	6.3614	(2.379)	0	0	0
2018/10/11	R023	07/02/2019	10.59	Call	Bond Future	5,890.4800	5.8905	5,734.6000	5.7346	(2.646)	0	0	0
2018/10/11	R023	07/02/2019			Bond Future	8.7299	100.2460	8.7783	100.0877	0.553	0.0000	0.0000	2,266
2018/10/11	R023	07/02/2019	10.57	Call	Bond Future	5,830.9000	5.8309	5,675.1600	5.6752	(2.671)	0	0	0
2018/10/11	R023	07/02/2019	10.57	Put	Bond Future	19.9500	0.0200	22.5000	0.0225	12.782	0	0	0
2018/10/11	R023	07/02/2019	10.59	Put	Bond Future	18.7600	0.0188	21.1700	0.0212	12.846	0	0	0
2018/10/11	R023	07/02/2019	10.58	Call	Bond Future	5,860.6800	5.8607	5,704.8800	5.7049	(2.658)	0	0	0
2018/10/11	R023	07/02/2019	10.58	Put	Bond Future	19.3400	0.0193	21.8300	0.0218	12.875	0	0	0
2018/10/11	R023	02/05/2019	8.45	Call	Bond Future	695.7200	0.6957	638.2400	0.6382	(8.262)	0	0	0
2018/10/11	R023	02/05/2019	8.44	Put	Bond Future	1,900.9600	1.9010	2,004.5000	2.0045	5.447	0	0	0
2018/10/11	R023	02/05/2019			Bond Future	8.8280	97.9839	8.8796	97.8236	0.584	0.0000	0.0000	0
2018/10/11	R023	02/05/2019	8.46	Call	Bond Future	708.7300	0.7087	650.5700	0.6506	(8.206)	0	0	0
2018/10/11	R023	02/05/2019	8.46	Put	Bond Future	1,863.6100	1.8636	1,965.7800	1.9658	5.482	0	0	0
2018/10/11	R023	02/05/2019	8.45	Put	Bond Future	1,882.2200	1.8822	1,985.0700	1.9851	5.464	0	0	0
2018/10/11	R023	02/05/2019	8.44	Call	Bond Future	682.8400	0.6828	626.0500	0.6260	(8.317)	0	0	0
2018/10/11	R023	01/08/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R023	01/08/2019			Bond Future	8.9400	8.9400	8.9966	99.6046	0.633	0.0000	0.0000	0
2018/10/11	R023	01/08/2019	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R023	01/08/2019	8.93	Put	Bond Future	0.0000	0.0000	195.1700	0.1952	100.000	0	0	0
2018/10/11	R023	01/08/2019	8.95	Put	Bond Future	0.0000	0.0000	136.5100	0.1365	100.000	0	0	0
2018/10/11	R023	01/08/2019	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R023	01/08/2019	8.94	Put	Bond Future	0.0000	0.0000	165.8400	0.1658	100.000	0	0	0
2018/10/11	R035	01/11/2018	8.93	Call	Bond Future	0.2500	0.0003	0.0800	0.0001	(68.000)	0	0	0
2018/10/11	R035	01/11/2018	8.92	Put	Bond Future	8,361.2100	8.3612	8,803.2500	8.8033	5.287	0	0	0
2018/10/11	R035	01/11/2018			Bond Future	9.9705	92.8761	10.0301	92.4339	0.597	0.0000	0.0000	74,701

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
2018/10/11	R035	01/11/2018	8.94	Call	Bond Future	0.2800	0.0003	0.0900	0.0001	(67.857)	0	0	0
2018/10/11	R035	01/11/2018	8.94	Put	Bond Future	8,191.6900	8.1917	8,633.6900	8.6337	5.396	0	0	0
2018/10/11	R035	01/11/2018	8.93	Put	Bond Future	8,276.4000	8.2764	8,718.4200	8.7184	5.341	0	0	0
2018/10/11	R035	01/11/2018	8.92	Call	Bond Future	0.2200	0.0002	0.0700	0.0001	(68.182)	0	0	0
2018/10/11	R035	07/02/2019	8.98	Call	Bond Future	160.8400	0.1608	129.4500	0.1295	(19.516)	0	0	0
2018/10/11	R035	07/02/2019			Bond Future	10.0646	94.6622	10.1264	94.2112	0.614	0.0000	0.0000	298
2018/10/11	R035	07/02/2019	8.96	Call	Bond Future	150.7600	0.1508	121.0600	0.1211	(19.700)	0	0	0
2018/10/11	R035	07/02/2019	8.96	Put	Bond Future	8,809.7800	8.8098	9,231.0300	9.2310	4.782	0	0	0
2018/10/11	R035	07/02/2019	8.98	Put	Bond Future	8,652.4100	8.6524	9,071.9700	9.0720	4.849	0	0	0
2018/10/11	R035	07/02/2019	8.97	Call	Bond Future	155.7300	0.1557	125.1900	0.1252	(19.611)	0	0	0
2018/10/11	R035	07/02/2019	8.97	Put	Bond Future	8,730.9700	8.7310	9,151.3800	9.1514	4.815	0	0	0
2018/10/11	R035	02/05/2019	9.74	Put	Bond Future	4,972.9100	4.9729	5,256.4600	5.2565	5.702	0	0	0
2018/10/11	R035	02/05/2019			Bond Future	10.1417	91.7371	10.2053	91.2793	0.628	0.0000	0.0000	0
2018/10/11	R035	02/05/2019	9.74	Call	Bond Future	2,001.9900	2.0020	1,827.6900	1.8277	(8.706)	0	0	0
2018/10/11	R035	02/05/2019	9.75	Call	Bond Future	2,031.9600	2.0320	1,855.9700	1.8560	(8.661)	0	0	0
2018/10/11	R035	02/05/2019	9.75	Put	Bond Future	4,927.1600	4.9272	5,209.0200	5.2090	5.721	0	0	0
2018/10/11	R035	02/05/2019	9.73	Call	Bond Future	1,972.2600	1.9723	1,799.6600	1.7997	(8.751)	0	0	0
2018/10/11	R035	02/05/2019	9.73	Put	Bond Future	5,018.9900	5.0190	5,304.2400	5.3042	5.683	0	0	0
2018/10/11	R035	01/08/2019	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R035	01/08/2019	10.22	Put	Bond Future	0.0000	0.0000	508.4800	0.5085	100.000	0	0	0
2018/10/11	R035	01/08/2019			Bond Future	10.2300	10.2300	10.2918	92.9410	0.604	0.0000	0.0000	0
2018/10/11	R035	01/08/2019	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R035	01/08/2019	10.24	Put	Bond Future	0.0000	0.0000	366.4300	0.3664	100.000	0	0	0
2018/10/11	R035	01/08/2019	10.23	Put	Bond Future	0.0000	0.0000	437.4100	0.4374	100.000	0	0	0
2018/10/11	R035	01/08/2019	10.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R186	01/11/2018	8.54	Put	Bond Future	4,245.6600	4.2457	4,504.2400	4.5042	6.090	0	0	0
2018/10/11	R186	01/11/2018	8.90	Call	Bond Future	132.6200	0.1326	91.7400	0.0917	(30.825)	0	0	0
2018/10/11	R186	01/11/2018	9.14	Call	Bond Future	501.5700	0.5016	393.0500	0.3930	(21.636)	0	0	0
2018/10/11	R186	01/11/2018	7.96	Put	Bond Future	7,908.8800	7.9089	8,170.4300	8.1704	3.307	0	0	0
2018/10/11	R186	01/11/2018			Bond Future	9.2420	111.0146	9.2865	110.7530	0.481	0.0000	0.0000	68,065
2018/10/11	R186	01/11/2018	8.53	Call	Bond Future	5.6300	0.0056	2.9300	0.0029	(47.957)	0	0	0
2018/10/11	R186	01/11/2018	8.53	Put	Bond Future	4,306.9900	4.3070	4,565.8400	4.5658	6.010	0	0	0
2018/10/11	R186	01/11/2018	8.46	Put	Bond Future	4,739.0600	4.7391	4,999.2400	4.9992	5.490	0	0	0
2018/10/11	R186	01/11/2018	8.46	Call	Bond Future	2.6900	0.0027	1.3200	0.0013	(50.929)	0	0	5,000
2018/10/11	R186	01/11/2018	8.54	Call	Bond Future	6.2600	0.0063	3.2900	0.0033	(47.444)	0	0	0
2018/10/11	R186	01/11/2018	8.90	Put	Bond Future	2,171.0500	2.1710	2,391.7200	2.3917	10.164	0	0	2,500
2018/10/11	R186	01/11/2018	9.14	Put	Bond Future	1,104.2600	1.1043	1,257.2900	1.2573	13.858	0	0	5,000
2018/10/11	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/11	R186	01/11/2018	8.52	Call	Bond Future	5.0600	0.0051	2.6100	0.0026	(48.419)	0	0	0
2018/10/11	R186	01/11/2018	8.52	Put	Bond Future	4,368.4300	4.3684	4,627.5300	4.6275	5.931	0	0	0
2018/10/11	R186	07/02/2019	8.20	Call	Bond Future	100.3100	0.1003	84.1200	0.0841	(16.140)	0	0	0
2018/10/11	R186	07/02/2019	8.50	Call	Bond Future	267.2500	0.2673	231.1300	0.2311	(13.515)	0	0	1,000
2018/10/11	R186	07/02/2019	9.10	Put	Bond Future	2,587.3600	2.5874	2,747.0400	2.7470	6.172	0	0	1,000
2018/10/11	R186	07/02/2019	8.21	Put	Bond Future	6,832.4700	6.8325	7,082.6700	7.0827	3.662	0	0	0
2018/10/11	R186	07/02/2019	9.92	Put	Bond Future	742.0200	0.7420	803.4000	0.8034	8.272	0	0	1,170
2018/10/11	R186	07/02/2019			Bond Future	9.3427	107.8448	9.3896	107.5779	0.501	0.0000	0.0000	719
2018/10/11	R186	07/02/2019	8.20	Put	Bond Future	6,890.9500	6.8910	7,141.6100	7.1416	3.638	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
2018/10/11	R186	07/02/2019	8.50	Put	Bond Future	5,221.7500	5.2217	5,452.4800	5.4525	4.419	0	0	0
2018/10/11	R186	07/02/2019	9.10	Call	Bond Future	1,190.3500	1.1903	1,083.1800	1.0832	(9.003)	0	0	0
2018/10/11	R186	07/02/2019	8.21	Call	Bond Future	103.6600	0.1037	87.0100	0.0870	(16.062)	0	0	0
2018/10/11	R186	07/02/2019	9.92	Call	Bond Future	3,970.4000	3.9704	3,764.9300	3.7649	(5.175)	0	0	0
2018/10/11	R186	07/02/2019	8.30	Put	Bond Future	6,314.8200	6.3148	6,560.1900	6.5602	3.886	0	0	0
2018/10/11	R186	07/02/2019	8.22	Call	Bond Future	107.1000	0.1071	89.9800	0.0900	(15.985)	0	0	0
2018/10/11	R186	07/02/2019	8.22	Put	Bond Future	6,774.1200	6.7741	7,023.8500	7.0238	3.687	0	0	0
2018/10/11	R186	07/02/2019	9.27	Put	Bond Future	2,038.0700	2.0381	2,174.5300	2.1745	6.696	0	0	0
2018/10/11	R186	07/02/2019	9.27	Call	Bond Future	1,621.9700	1.6220	1,491.5800	1.4916	(8.039)	0	0	1,170
2018/10/11	R186	07/02/2019	8.30	Call	Bond Future	140.5600	0.1406	119.0800	0.1191	(15.282)	0	0	210
2018/10/11	R186	07/02/2019	8.77	Put	Bond Future	3,907.3800	3.9074	4,109.8300	4.1098	5.181	0	0	0
2018/10/11	R186	07/02/2019	8.77	Call	Bond Future	572.4000	0.5724	508.0000	0.5080	(11.251)	0	0	1,170
2018/10/11	R186	07/02/2019	9.90	Call	Bond Future	3,885.0400	3.8850	3,681.3100	3.6813	(5.244)	0	0	0
2018/10/11	R186	07/02/2019	9.90	Put	Bond Future	766.3400	0.7663	829.4600	0.8295	8.237	0	0	1,000
2018/10/11	R186	02/05/2019	10.07	Call	Bond Future	4,648.7800	4.6488	4,451.5900	4.4516	(4.242)	0	0	0
2018/10/11	R186	02/05/2019	9.01	Put	Bond Future	3,704.4100	3.7044	3,877.4100	3.8774	4.670	0	0	0
2018/10/11	R186	02/05/2019	9.02	Call	Bond Future	1,340.8200	1.3408	1,242.1500	1.2422	(7.359)	0	0	0
2018/10/11	R186	02/05/2019			Bond Future	9.4335	109.6360	9.4823	109.3654	0.518	0.0000	0.0000	0
2018/10/11	R186	02/05/2019	9.03	Call	Bond Future	1,362.4900	1.3625	1,262.7700	1.2628	(7.319)	0	0	0
2018/10/11	R186	02/05/2019	9.03	Put	Bond Future	3,633.3300	3.6333	3,804.2400	3.8042	4.704	0	0	0
2018/10/11	R186	02/05/2019	9.30	Call	Bond Future	2,023.4500	2.0234	1,895.3900	1.8954	(6.329)	0	0	200
2018/10/11	R186	02/05/2019	10.07	Put	Bond Future	1,191.6300	1.1916	1,265.0700	1.2651	6.163	0	0	200
2018/10/11	R186	02/05/2019	9.01	Call	Bond Future	1,319.3600	1.3194	1,221.7300	1.2217	(7.400)	0	0	0
2018/10/11	R186	02/05/2019	9.02	Put	Bond Future	3,668.7500	3.6688	3,840.7100	3.8407	4.687	0	0	0
2018/10/11	R186	02/05/2019	9.30	Put	Bond Future	2,767.7800	2.7678	2,910.3500	2.9104	5.151	0	0	0
2018/10/11	R186	02/05/2019	8.70	Put	Bond Future	4,922.6300	4.9226	5,127.2400	5.1272	4.157	0	0	0
2018/10/11	R186	02/05/2019	8.70	Call	Bond Future	747.1500	0.7472	681.1300	0.6811	(8.836)	0	0	200
2018/10/11	R186	01/08/2019	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R186	01/08/2019			Bond Future	9.5300	9.5300	9.5848	106.0580	0.575	0.0000	0.0000	0
2018/10/11	R186	01/08/2019	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R186	01/08/2019	9.52	Put	Bond Future	0.0000	0.0000	348.1000	0.3481	100.000	0	0	0
2018/10/11	R186	01/08/2019	9.54	Put	Bond Future	0.0000	0.0000	240.4200	0.2404	100.000	0	0	0
2018/10/11	R186	01/08/2019	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R186	01/08/2019	9.53	Put	Bond Future	0.0000	0.0000	294.2400	0.2942	100.000	0	0	0
2018/10/11	R197	01/11/2018			Bond Future	300.4466	300.4466	300.4925	300.4925	0.015	0.0000	0.0000	953
2018/10/11	R197	07/02/2019			Bond Future	298.9488	298.9488	298.9961	298.9961	0.016	0.0000	0.0000	1,400
2018/10/11	R197	02/05/2019			Bond Future	303.9630	303.9630	304.0114	304.0114	0.016	0.0000	0.0000	0
2018/10/11	R197	01/08/2019			Bond Future	302.0000	302.0000	302.0520	302.0520	0.017	0.0000	0.0000	0
2018/10/11	R202	01/11/2018			Bond Future	236.0208	236.0208	236.0576	236.0576	0.016	0.0000	0.0000	8,082
2018/10/11	R202	07/02/2019			Bond Future	236.7134	236.7134	236.7514	236.7514	0.016	0.0000	0.0000	2,057
2018/10/11	R202	02/05/2019			Bond Future	240.6839	240.6839	240.7226	240.7226	0.016	0.0000	0.0000	0
2018/10/11	R202	01/08/2019			Bond Future	241.1100	241.1100	241.1402	241.1402	0.013	0.0000	0.0000	0
2018/10/11	R207	01/11/2018	6.76	Put	Bond Future	635.8000	0.6358	594.4200	0.5944	(6.508)	0	0	0
2018/10/11	R207	01/11/2018			Bond Future	7.3242	102.1474	7.2874	102.1888	(0.504)	0.0000	0.0000	18,869
2018/10/11	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	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
2018/10/11	R207	01/11/2018	6.75	Put	Bond Future	647.1100	0.6471	605.7400	0.6057	(6.393)	0	0	0
2018/10/11	R207	01/11/2018	6.76	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2018/10/11	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2018/10/11	R207	01/11/2018	6.74	Put	Bond Future	658.4300	0.6584	617.0600	0.6171	(6.283)	0	0	0
2018/10/11	R207	07/02/2019	6.52	Call	Bond Future	12.7500	0.0127	15.3200	0.0153	20.157	0	0	0
2018/10/11	R207	07/02/2019	6.51	Put	Bond Future	751.4300	0.7514	712.0600	0.7121	(5.239)	0	0	0
2018/10/11	R207	07/02/2019			Bond Future	7.3475	100.4667	7.2998	100.5086	(0.650)	0.0000	0.0000	62
2018/10/11	R207	07/02/2019	6.53	Call	Bond Future	13.0200	0.0130	15.6500	0.0156	20.200	0	0	0
2018/10/11	R207	07/02/2019	6.53	Put	Bond Future	734.1500	0.7342	694.8900	0.6949	(5.348)	0	0	0
2018/10/11	R207	07/02/2019	6.52	Put	Bond Future	742.7500	0.7428	703.4300	0.7034	(5.294)	0	0	0
2018/10/11	R207	07/02/2019	6.51	Call	Bond Future	12.5600	0.0126	15.0800	0.0151	20.064	0	0	0
2018/10/11	R207	02/05/2019	7.63	Call	Bond Future	270.7100	0.2707	298.6700	0.2987	10.328	0	0	0
2018/10/11	R207	02/05/2019			Bond Future	7.3892	102.1355	7.3241	102.1786	(0.881)	0.0000	0.0000	0
2018/10/11	R207	02/05/2019	7.61	Call	Bond Future	260.9100	0.2609	288.4500	0.2884	10.555	0	0	0
2018/10/11	R207	02/05/2019	7.61	Put	Bond Future	114.7400	0.1147	99.1000	0.0991	(13.631)	0	0	0
2018/10/11	R207	02/05/2019	7.63	Put	Bond Future	111.3100	0.1113	96.0900	0.0961	(13.674)	0	0	0
2018/10/11	R207	02/05/2019	7.62	Call	Bond Future	265.9400	0.2659	293.6900	0.2937	10.435	0	0	0
2018/10/11	R207	02/05/2019	7.62	Put	Bond Future	113.1500	0.1131	97.7200	0.0977	(13.637)	0	0	0
2018/10/11	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R207	01/08/2019	7.33	Call	Bond Future	0.0000	0.0000	38.0700	0.0381	100.000	0	0	0
2018/10/11	R207	01/08/2019			Bond Future	7.3400	7.3400	7.2418	100.3981	(1.338)	0.0000	0.0000	0
2018/10/11	R207	01/08/2019	7.34	Call	Bond Future	0.0000	0.0000	42.3900	0.0424	100.000	0	0	0
2018/10/11	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R207	01/08/2019	7.35	Call	Bond Future	0.0000	0.0000	46.7000	0.0467	100.000	0	0	0
2018/10/11	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R208	01/11/2018	7.11	Put	Bond Future	1,633.9800	1.6340	1,696.9600	1.6970	3.854	0	0	0
2018/10/11	R208	01/11/2018			Bond Future	7.8738	98.2624	7.9038	98.1990	0.381	0.0000	0.0000	29,067
2018/10/11	R208	01/11/2018	7.11	Call	Bond Future	0.9000	0.0009	0.5100	0.0005	(43.333)	0	0	0
2018/10/11	R208	01/11/2018	7.12	Call	Bond Future	0.9500	0.0010	0.5400	0.0005	(43.158)	0	0	0
2018/10/11	R208	01/11/2018	7.10	Put	Bond Future	1,655.5300	1.6555	1,718.5400	1.7185	3.806	0	0	0
2018/10/11	R208	01/11/2018	7.12	Put	Bond Future	1,612.4300	1.6124	1,675.3900	1.6754	3.905	0	0	0
2018/10/11	R208	01/11/2018	7.10	Call	Bond Future	0.8400	0.0008	0.4800	0.0005	(42.857)	0	0	0
2018/10/11	R208	07/02/2019	7.07	Call	Bond Future	31.1100	0.0311	26.6400	0.0266	(14.368)	0	0	0
2018/10/11	R208	07/02/2019	7.08	Put	Bond Future	1,730.1800	1.7302	1,790.4700	1.7905	3.485	0	0	0
2018/10/11	R208	07/02/2019	7.06	Put	Bond Future	1,767.6700	1.7677	1,828.1400	1.8281	3.421	0	0	0
2018/10/11	R208	07/02/2019			Bond Future	7.9659	100.1520	8.0002	100.0871	0.430	0.0000	0.0000	0
2018/10/11	R208	07/02/2019	7.07	Put	Bond Future	1,748.9100	1.7489	1,809.2900	1.8093	3.452	0	0	0
2018/10/11	R208	07/02/2019	7.08	Call	Bond Future	31.7600	0.0318	27.2000	0.0272	(14.358)	0	0	0
2018/10/11	R208	07/02/2019	7.06	Call	Bond Future	30.4800	0.0305	26.1000	0.0261	(14.370)	0	0	0
2018/10/11	R208	02/05/2019	8.03	Put	Bond Future	601.5200	0.6015	633.9300	0.6339	5.388	0	0	0
2018/10/11	R208	02/05/2019	8.02	Call	Bond Future	549.2200	0.5492	516.5900	0.5166	(5.941)	0	0	0
2018/10/11	R208	02/05/2019			Bond Future	8.0548	98.4159	8.0932	98.3506	0.476	0.0000	0.0000	0
2018/10/11	R208	02/05/2019	8.03	Call	Bond Future	559.2200	0.5592	526.2700	0.5263	(5.892)	0	0	0
2018/10/11	R208	02/05/2019	8.02	Put	Bond Future	608.5800	0.6086	641.3100	0.6413	5.378	0	0	0
2018/10/11	R208	02/05/2019	8.04	Call	Bond Future	569.0100	0.5690	535.7400	0.5357	(5.847)	0	0	0
2018/10/11	R208	02/05/2019	8.04	Put	Bond Future	594.2600	0.5943	626.3500	0.6263	5.400	0	0	0
2018/10/11	R208	01/08/2019	8.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2018/10/11	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	53.7600	0.0538	100.000	0	0	0
2018/10/11	R208	01/08/2019			Bond Future	8.1600	8.1600	8.2060	100.1411	0.563	0.0000	0.0000	0
2018/10/11	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	68.7100	0.0687	100.000	0	0	0
2018/10/11	R208	01/08/2019	8.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R208	01/08/2019	8.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	83.6600	0.0837	100.000	0	0	0
2018/10/11	R209	01/11/2018	1,016.00	Call	Bond Future	69,522.5700	69.5226	69,148.4700	69.1485	(0.538)	0	0	0
2018/10/11	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R209	01/11/2018	9.34	Put	Bond Future	3,915.3600	3.9154	4,276.8400	4.2768	9.232	0	0	0
2018/10/11	R209	01/11/2018	9.97	Call	Bond Future	1,008.8700	1.0089	796.0500	0.7961	(21.095)	0	0	0
2018/10/11	R209	01/11/2018	9.98	Put	Bond Future	747.5200	0.7475	904.5600	0.9046	21.008	0	0	2,000
2018/10/11	R209	01/11/2018	8.98	Call	Bond Future	0.7700	0.0008	0.2900	0.0003	(62.338)	0	0	0
2018/10/11	R209	01/11/2018	10.00	Call	Bond Future	1,115.4500	1.1155	890.0200	0.8900	(20.210)	0	0	0
2018/10/11	R209	01/11/2018	9.64	Call	Bond Future	229.4600	0.2295	153.3400	0.1533	(33.174)	0	0	2,000
2018/10/11	R209	01/11/2018	9.47	Call	Bond Future	75.0600	0.0751	44.3100	0.0443	(40.967)	0	0	0
2018/10/11	R209	01/11/2018	9.82	Call	Bond Future	566.1200	0.5661	418.7700	0.4188	(26.028)	0	0	0
2018/10/11	R209	01/11/2018			Bond Future	9.9328	70.4104	9.9925	70.0363	0.600	0.0000	0.0000	122,707
2018/10/11	R209	01/11/2018	1,016.01	Call	Bond Future	69,522.5700	69.5226	69,148.4700	69.1485	(0.538)	0	0	0
2018/10/11	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R209	01/11/2018	8.89	Put	Bond Future	7,056.3200	7.0563	7,430.2400	7.4302	5.299	0	0	0
2018/10/11	R209	01/11/2018	8.89	Call	Bond Future	0.2700	0.0003	0.0900	0.0001	(66.667)	0	0	2,000
2018/10/11	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R209	01/11/2018	1,015.99	Call	Bond Future	69,522.5600	69.5226	69,148.4600	69.1485	(0.538)	0	0	0
2018/10/11	R209	01/11/2018	9.34	Call	Bond Future	26.8000	0.0268	14.1800	0.0142	(47.090)	0	0	0
2018/10/11	R209	01/11/2018	9.97	Put	Bond Future	775.3100	0.7753	936.5900	0.9366	20.802	0	0	0
2018/10/11	R209	01/11/2018	9.98	Call	Bond Future	1,043.7400	1.0437	826.6800	0.8267	(20.796)	0	0	0
2018/10/11	R209	01/11/2018	8.98	Put	Bond Future	6,407.6700	6.4077	6,781.2900	6.7813	5.831	0	0	0
2018/10/11	R209	01/11/2018	10.00	Put	Bond Future	694.1800	0.6942	842.8500	0.8428	21.417	0	0	5,850
2018/10/11	R209	01/11/2018	9.64	Put	Bond Future	2,111.4100	2.1114	2,409.3900	2.4094	14.113	0	0	0
2018/10/11	R209	01/11/2018	9.47	Put	Bond Future	3,084.0800	3.0841	3,427.4300	3.4274	11.133	0	0	760
2018/10/11	R209	01/11/2018	9.82	Put	Bond Future	1,282.5300	1.2825	1,509.2800	1.5093	17.680	0	0	760
2018/10/11	R209	01/11/2018	9.49	Call	Bond Future	86.5700	0.0866	51.9000	0.0519	(40.049)	0	0	0
2018/10/11	R209	01/11/2018	9.94	Call	Bond Future	908.1600	0.9082	708.2300	0.7082	(22.015)	0	0	0
2018/10/11	R209	01/11/2018	9.94	Put	Bond Future	863.0700	0.8631	1,037.2400	1.0372	20.180	0	0	0
2018/10/11	R209	01/11/2018	10.57	Call	Bond Future	3,899.9500	3.9000	3,540.6100	3.5406	(9.214)	0	0	0
2018/10/11	R209	01/11/2018	10.57	Put	Bond Future	51.1600	0.0512	65.9200	0.0659	28.851	0	0	0
2018/10/11	R209	01/11/2018	9.84	Call	Bond Future	616.2900	0.6163	460.2300	0.4602	(25.322)	0	0	0
2018/10/11	R209	01/11/2018	9.84	Put	Bond Future	1,204.9300	1.2049	1,422.9700	1.4230	18.096	0	0	0
2018/10/11	R209	01/11/2018	8.99	Put	Bond Future	6,336.1300	6.3361	6,709.6900	6.7097	5.896	0	0	0
2018/10/11	R209	01/11/2018	8.99	Call	Bond Future	0.8700	0.0009	0.3300	0.0003	(62.069)	0	0	760
2018/10/11	R209	01/11/2018	9.49	Put	Bond Future	2,961.6400	2.9616	3,301.0700	3.3011	11.461	0	0	0
2018/10/11	R209	07/02/2019	8.97	Put	Bond Future	7,136.9400	7.1369	7,486.2900	7.4863	4.895	0	0	0
2018/10/11	R209	07/02/2019	10.20	Put	Bond Future	1,636.4400	1.6364	1,786.0100	1.7860	9.140	0	0	4,000
2018/10/11	R209	07/02/2019			Bond Future	10.0141	71.7644	10.0758	71.3829	0.616	0.0000	0.0000	340
2018/10/11	R209	07/02/2019	8.96	Call	Bond Future	169.0200	0.1690	137.6600	0.1377	(18.554)	0	0	0
2018/10/11	R209	07/02/2019	8.96	Put	Bond Future	7,203.2500	7.2033	7,553.4100	7.5534	4.861	0	0	0
2018/10/11	R209	07/02/2019	8.97	Call	Bond Future	174.2300	0.1742	142.0600	0.1421	(18.464)	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
2018/10/11	R209	07/02/2019	10.20	Call	Bond Future	2,777.5800	2.7776	2,545.6300	2.5456	(8.351)	0	0	0
2018/10/11	R209	07/02/2019	8.95	Call	Bond Future	163.9400	0.1639	133.3800	0.1334	(18.641)	0	0	0
2018/10/11	R209	07/02/2019	8.95	Put	Bond Future	7,269.7900	7.2698	7,620.7500	7.6208	4.828	0	0	0
2018/10/11	R209	07/02/2019	9.54	Put	Bond Future	3,931.7500	3.9318	4,200.4500	4.2005	6.834	0	0	0
2018/10/11	R209	07/02/2019	9.54	Call	Bond Future	890.3500	0.8903	777.5300	0.7775	(12.671)	0	0	4,000
2018/10/11	R209	07/02/2019	9.04	Put	Bond Future	6,683.1800	6.6832	7,025.9400	7.0259	5.129	0	0	0
2018/10/11	R209	07/02/2019	9.04	Call	Bond Future	218.4000	0.2184	179.6400	0.1796	(17.747)	0	0	4,000
2018/10/11	R209	02/05/2019	9.70	Put	Bond Future	4,228.9000	4.2289	4,464.0400	4.4640	5.560	0	0	0
2018/10/11	R209	02/05/2019			Bond Future	10.0842	69.8086	10.1476	69.4211	0.628	0.0000	0.0000	0
2018/10/11	R209	02/05/2019	9.69	Call	Bond Future	1,783.1700	1.7832	1,632.2600	1.6323	(8.463)	0	0	0
2018/10/11	R209	02/05/2019	9.69	Put	Bond Future	4,268.1000	4.2681	4,504.6500	4.5046	5.542	0	0	0
2018/10/11	R209	02/05/2019	9.70	Call	Bond Future	1,808.6100	1.8086	1,656.2900	1.6563	(8.422)	0	0	0
2018/10/11	R209	02/05/2019	9.68	Call	Bond Future	1,757.9300	1.7579	1,608.4100	1.6084	(8.505)	0	0	0
2018/10/11	R209	02/05/2019	9.68	Put	Bond Future	4,307.5900	4.3076	4,545.5300	4.5455	5.524	0	0	0
2018/10/11	R209	01/08/2019	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R209	01/08/2019	10.15	Put	Bond Future	0.0000	0.0000	451.0600	0.4511	100.000	0	0	0
2018/10/11	R209	01/08/2019			Bond Future	10.1600	10.1600	10.2246	70.6850	0.636	0.0000	0.0000	0
2018/10/11	R209	01/08/2019	10.17	Put	Bond Future	0.0000	0.0000	329.7700	0.3298	100.000	0	0	0
2018/10/11	R209	01/08/2019	10.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R209	01/08/2019	10.16	Put	Bond Future	0.0000	0.0000	390.3800	0.3904	100.000	0	0	0
2018/10/11	R209	01/08/2019	10.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R210	01/11/2018			Bond Future	185.8912	185.8912	185.9198	185.9198	0.015	0.0000	0.0000	1,976
2018/10/11	R210	07/02/2019			Bond Future	189.5103	189.5103	189.5399	189.5399	0.016	0.0000	0.0000	712
2018/10/11	R210	02/05/2019			Bond Future	190.1342	190.1342	190.1646	190.1646	0.016	0.0000	0.0000	0
2018/10/11	R210	01/08/2019			Bond Future	193.6400	193.6400	193.6637	193.6637	0.012	0.0000	0.0000	0
2018/10/11	R212	01/11/2018			Bond Future	155.4776	155.4776	155.5007	155.5007	0.015	0.0000	0.0000	2,920
2018/10/11	R212	07/02/2019			Bond Future	156.3495	156.3495	156.3733	156.3733	0.015	0.0000	0.0000	1,526
2018/10/11	R212	02/05/2019			Bond Future	158.9719	158.9719	158.9963	158.9963	0.015	0.0000	0.0000	0
2018/10/11	R212	01/08/2019			Bond Future	161.8300	161.8300	161.8509	161.8509	0.013	0.0000	0.0000	0
2018/10/11	R213	01/11/2018	8.65	Call	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2018/10/11	R213	01/11/2018	8.64	Put	Bond Future	7,131.1100	7.1311	7,402.3300	7.4023	3.803	0	0	0
2018/10/11	R213	01/11/2018			Bond Future	9.7403	81.8638	9.7847	81.5925	0.456	0.0000	0.0000	32,893
2018/10/11	R213	01/11/2018	8.66	Call	Bond Future	0.1500	0.0002	0.0600	0.0001	(60.000)	0	0	0
2018/10/11	R213	01/11/2018	8.66	Put	Bond Future	6,994.0800	6.9941	7,265.2800	7.2653	3.878	0	0	0
2018/10/11	R213	01/11/2018	8.65	Put	Bond Future	7,062.5600	7.0626	7,333.7700	7.3338	3.840	0	0	0
2018/10/11	R213	01/11/2018	8.64	Call	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	0
2018/10/11	R213	07/02/2019	8.68	Call	Bond Future	119.2700	0.1193	100.9500	0.1010	(15.360)	0	0	0
2018/10/11	R213	07/02/2019			Bond Future	9.8333	83.4380	9.8795	83.1613	0.470	0.0000	0.0000	112
2018/10/11	R213	07/02/2019	8.68	Put	Bond Future	7,466.6400	7.4666	7,725.0500	7.7250	3.461	0	0	0
2018/10/11	R213	07/02/2019	8.69	Call	Bond Future	123.1000	0.1231	104.2800	0.1043	(15.288)	0	0	0
2018/10/11	R213	07/02/2019	8.70	Put	Bond Future	7,339.4300	7.3394	7,596.8400	7.5968	3.507	0	0	0
2018/10/11	R213	07/02/2019	8.69	Put	Bond Future	7,402.9500	7.4029	7,660.8600	7.6609	3.484	0	0	0
2018/10/11	R213	07/02/2019	8.70	Call	Bond Future	127.0300	0.1270	107.7100	0.1077	(15.209)	0	0	0
2018/10/11	R213	02/05/2019	9.49	Call	Bond Future	1,548.1900	1.5482	1,442.1600	1.4422	(6.849)	0	0	0
2018/10/11	R213	02/05/2019	9.48	Put	Bond Future	4,119.3200	4.1193	4,295.1500	4.2951	4.268	0	0	0

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2018/10/11	R213	02/05/2019			Bond Future	9.9096	81.2768	9.9572	80.9960	0.481	0.0000	0.0000	0
2018/10/11	R213	02/05/2019	9.50	Call	Bond Future	1,572.1700	1.5722	1,465.0800	1.4651	(6.812)	0	0	0
2018/10/11	R213	02/05/2019	9.50	Put	Bond Future	4,043.7600	4.0438	4,217.4700	4.2175	4.296	0	0	0
2018/10/11	R213	02/05/2019	9.49	Put	Bond Future	4,081.4000	4.0814	4,256.1700	4.2562	4.282	0	0	0
2018/10/11	R213	02/05/2019	9.48	Call	Bond Future	1,524.4200	1.5244	1,419.4500	1.4194	(6.886)	0	0	0
2018/10/11	R213	01/08/2019	9.99	Put	Bond Future	0.0000	0.0000	304.5000	0.3045	100.000	0	0	0
2018/10/11	R213	01/08/2019	9.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R213	01/08/2019			Bond Future	9.9900	9.9900	10.0425	82.4706	0.526	0.0000	0.0000	0
2018/10/11	R213	01/08/2019	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R213	01/08/2019	9.98	Put	Bond Future	0.0000	0.0000	362.6500	0.3627	100.000	0	0	0
2018/10/11	R213	01/08/2019	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R213	01/08/2019	10.00	Put	Bond Future	0.0000	0.0000	246.4100	0.2464	100.000	0	0	0
2018/10/11	R214	01/11/2018	8.99	Put	Bond Future	7,908.6400	7.9086	8,326.7200	8.3267	5.286	0	0	0
2018/10/11	R214	01/11/2018	8.98	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2018/10/11	R214	01/11/2018			Bond Future	10.1035	69.4728	10.1681	69.0546	0.640	0.0000	0.0000	28,465
2018/10/11	R214	01/11/2018	8.99	Call	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2018/10/11	R214	01/11/2018	8.98	Put	Bond Future	7,986.1300	7.9861	8,404.2200	8.4042	5.235	0	0	0
2018/10/11	R214	01/11/2018	9.00	Call	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2018/10/11	R214	01/11/2018	9.00	Put	Bond Future	7,831.2600	7.8313	8,249.3200	8.2493	5.338	0	0	0
2018/10/11	R214	07/02/2019	9.05	Put	Bond Future	8,109.7600	8.1098	8,508.5800	8.5086	4.918	0	0	0
2018/10/11	R214	07/02/2019			Bond Future	10.1875	70.8088	10.2544	70.3823	0.656	0.0000	0.0000	0
2018/10/11	R214	07/02/2019	9.04	Call	Bond Future	130.0800	0.1301	103.2300	0.1032	(20.641)	0	0	0
2018/10/11	R214	07/02/2019	9.04	Put	Bond Future	8,182.0900	8.1821	8,581.6600	8.5817	4.883	0	0	0
2018/10/11	R214	07/02/2019	9.05	Call	Bond Future	134.3500	0.1344	106.7500	0.1068	(20.543)	0	0	0
2018/10/11	R214	07/02/2019	9.03	Call	Bond Future	125.9200	0.1259	99.8100	0.0998	(20.735)	0	0	0
2018/10/11	R214	07/02/2019	9.03	Put	Bond Future	8,254.6500	8.2547	8,654.9600	8.6550	4.850	0	0	0
2018/10/11	R214	02/05/2019	9.87	Call	Bond Future	1,898.1300	1.8981	1,727.8600	1.7279	(8.970)	0	0	0
2018/10/11	R214	02/05/2019	9.85	Call	Bond Future	1,845.5600	1.8456	1,678.4000	1.6784	(9.057)	0	0	0
2018/10/11	R214	02/05/2019			Bond Future	10.2561	68.6911	10.3248	68.2580	0.669	0.0000	0.0000	0
2018/10/11	R214	02/05/2019	9.85	Put	Bond Future	4,502.2000	4.5022	4,768.1200	4.7681	5.906	0	0	0
2018/10/11	R214	02/05/2019	9.87	Put	Bond Future	4,420.0400	4.4200	4,682.8500	4.6829	5.946	0	0	0
2018/10/11	R214	02/05/2019	9.86	Call	Bond Future	1,871.8400	1.8718	1,703.1300	1.7031	(9.013)	0	0	0
2018/10/11	R214	02/05/2019	9.86	Put	Bond Future	4,461.0600	4.4611	4,725.4300	4.7254	5.926	0	0	0
2018/10/11	R214	01/08/2019	10.34	Put	Bond Future	0.0000	0.0000	382.4200	0.3824	100.000	0	0	0
2018/10/11	R214	01/08/2019			Bond Future	10.3300	10.3300	10.4014	69.5007	0.691	0.0000	0.0000	0
2018/10/11	R214	01/08/2019	10.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R214	01/08/2019	10.33	Put	Bond Future	0.0000	0.0000	445.0200	0.4450	100.000	0	0	0
2018/10/11	R214	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R214	01/08/2019	10.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R214	01/08/2019	10.32	Put	Bond Future	0.0000	0.0000	507.7100	0.5077	100.000	0	0	0
2018/10/11	R248	01/11/2018	9.03	Call	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2018/10/11	R248	01/11/2018			Bond Future	10.1236	88.7760	10.1984	88.1615	0.738	0.0000	0.0000	101,273
2018/10/11	R248	01/11/2018	9.01	Call	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	0
2018/10/11	R248	01/11/2018	9.01	Put	Bond Future	10,153.3400	10.1533	10,767.8200	10.7678	6.052	0	0	0
2018/10/11	R248	01/11/2018	9.03	Put	Bond Future	9,953.1600	9.9532	10,567.6200	10.5676	6.174	0	0	0
2018/10/11	R248	01/11/2018	9.02	Call	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	0

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2018/10/11	R248	01/11/2018	9.02	Put	Bond Future	10,053.1700	10.0532	10,667.6300	10.6676	6.112	0	0	0
2018/10/11	R248	07/02/2019	9.06	Put	Bond Future	10,472.9500	10.4730	11,066.2000	11.0662	5.665	0	0	0
2018/10/11	R248	07/02/2019			Bond Future	10.2087	90.4831	10.2861	89.8566	0.758	0.0000	0.0000	0
2018/10/11	R248	07/02/2019	9.06	Call	Bond Future	136.3500	0.1363	103.0800	0.1031	(24.400)	0	0	0
2018/10/11	R248	07/02/2019	9.05	Put	Bond Future	10,567.5600	10.5676	11,161.7900	11.1618	5.623	0	0	0
2018/10/11	R248	07/02/2019	9.07	Call	Bond Future	141.1800	0.1412	106.8800	0.1069	(24.295)	0	0	0
2018/10/11	R248	07/02/2019	9.07	Put	Bond Future	10,378.6600	10.3787	10,970.8800	10.9709	5.706	0	0	0
2018/10/11	R248	07/02/2019	9.05	Call	Bond Future	131.6700	0.1317	99.3800	0.0994	(24.523)	0	0	0
2018/10/11	R248	02/05/2019	9.90	Put	Bond Future	5,509.7100	5.5097	5,898.9800	5.8990	7.065	0	0	0
2018/10/11	R248	02/05/2019			Bond Future	10.2781	87.5521	10.3576	86.9156	0.774	0.0000	0.0000	0
2018/10/11	R248	02/05/2019	9.90	Call	Bond Future	2,368.1900	2.3682	2,120.9500	2.1209	(10.440)	0	0	0
2018/10/11	R248	02/05/2019	9.91	Call	Bond Future	2,402.0000	2.4020	2,152.4400	2.1524	(10.390)	0	0	0
2018/10/11	R248	02/05/2019	9.89	Put	Bond Future	5,561.9800	5.5620	5,953.5700	5.9536	7.040	0	0	0
2018/10/11	R248	02/05/2019	9.91	Put	Bond Future	5,457.8400	5.4578	5,844.7900	5.8448	7.090	0	0	0
2018/10/11	R248	02/05/2019	9.89	Call	Bond Future	2,334.6300	2.3346	2,089.7100	2.0897	(10.491)	0	0	0
2018/10/11	R248	01/08/2019	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R248	01/08/2019	10.34	Put	Bond Future	0.0000	0.0000	755.5300	0.7555	100.000	0	0	0
2018/10/11	R248	01/08/2019			Bond Future	10.3500	10.3500	10.4357	88.4979	0.828	0.0000	0.0000	0
2018/10/11	R248	01/08/2019	10.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/11	R248	01/08/2019	10.36	Put	Bond Future	0.0000	0.0000	596.5900	0.5966	100.000	0	0	0
2018/10/11	R248	01/08/2019	10.35	Put	Bond Future	0.0000	0.0000	676.0000	0.6760	100.000	0	0	0
2018/10/11	R248	01/08/2019	10.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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