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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/10/2018 TO 24/10/2018

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
2018/10/24	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/24	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	2025	01/11/2018			Bond Future	132.5715		132.5715	132.5942	132.5942	0.017	0.0000	0.0000	529
2018/10/24	2025	07/02/2019			Bond Future	133.7396		133.7396	133.7624	133.7624	0.017	0.0000	0.0000	21
2018/10/24	2025	02/05/2019			Bond Future	135.9822		135.9822	136.0065	136.0065	0.018	0.0000	0.0000	0
2018/10/24	2025	01/08/2019			Bond Future	138.4287		138.4287	138.4523	138.4523	0.017	0.0000	0.0000	0
2018/10/24	2029	01/11/2018			Bond Future	100.6078		100.6078	100.7951	100.7951	0.186	0.0000	0.0000	1,648
2018/10/24	2029	07/02/2019			Bond Future	102.5677		102.5677	102.7583	102.7583	0.186	0.0000	0.0000	2,954
2018/10/24	2029	02/05/2019			Bond Future	103.2152		103.2152	103.4098	103.4098	0.189	0.0000	0.0000	0
2018/10/24	2029	01/08/2019			Bond Future	105.1075		105.1075	105.3048	105.3048	0.188	0.0000	0.0000	0
2018/10/24	2030	01/11/2018	8.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2030	01/11/2018	8.58	Put	Bond Future	6,600.3200		6.6003	7,803.0700	7.8031	18.223	0	0	0
2018/10/24	2030	01/11/2018	9.60	Put	Bond Future	499.2500		0.4992	1,229.1600	1.2292	146.201	0	0	0
2018/10/24	2030	01/11/2018			Bond Future	9.5798		91.3800	9.7728	90.1773	2.014	0.0000	0.0000	48,623
2018/10/24	2030	01/11/2018	8.60	Put	Bond Future	6,461.9700		6.4620	7,664.7200	7.6647	18.613	0	0	0
2018/10/24	2030	01/11/2018	8.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2030	01/11/2018	8.90	Put	Bond Future	4,418.6500		4.4187	5,621.2700	5.6213	27.217	0	0	0
2018/10/24	2030	01/11/2018	8.90	Call	Bond Future	0.1300		0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	2030	01/11/2018	8.59	Put	Bond Future	6,531.1100		6.5311	7,733.8600	7.7339	18.416	0	0	0
2018/10/24	2030	01/11/2018	9.60	Call	Bond Future	626.0700		0.6261	153.2300	0.1532	(75.525)	0	0	0
2018/10/24	2030	01/11/2018	8.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2030	07/02/2019	8.62	Call	Bond Future	125.5200		0.1255	60.9400	0.0609	(51.450)	0	0	0
2018/10/24	2030	07/02/2019	10.20	Put	Bond Future	807.6800		0.8077	1,160.2000	1.1602	43.646	0	0	4,000
2018/10/24	2030	07/02/2019			Bond Future	9.6688		89.1274	9.8697	87.9013	2.078	0.0000	0.0000	28,967
2018/10/24	2030	07/02/2019	9.68	Put	Bond Future	1,896.3400		1.8963	2,542.4900	2.5425	34.074	0	0	0
2018/10/24	2030	07/02/2019	9.68	Call	Bond Future	1,965.1200		1.9651	1,385.1600	1.3852	(29.513)	0	0	4,000
2018/10/24	2030	07/02/2019	9.18	Put	Bond Future	3,782.9900		3.7830	4,734.0000	4.7340	25.139	0	0	0
2018/10/24	2030	07/02/2019	9.18	Call	Bond Future	701.3600		0.7014	426.2600	0.4263	(39.224)	0	0	4,000
2018/10/24	2030	07/02/2019	8.62	Put	Bond Future	6,916.0900		6.9161	8,077.6200	8.0776	16.795	0	0	0
2018/10/24	2030	07/02/2019	8.63	Call	Bond Future	129.7600		0.1298	63.2200	0.0632	(51.279)	0	0	0
2018/10/24	2030	07/02/2019	8.90	Call	Bond Future	313.5800		0.3136	170.2000	0.1702	(45.724)	0	0	1,320
2018/10/24	2030	07/02/2019	10.20	Call	Bond Future	4,000.3600		4.0004	3,126.7700	3.1268	(21.838)	0	0	0
2018/10/24	2030	07/02/2019	8.63	Put	Bond Future	6,852.3700		6.8524	8,011.9400	8.0119	16.922	0	0	0
2018/10/24	2030	07/02/2019	8.64	Call	Bond Future	134.1100		0.1341	65.5800	0.0656	(51.100)	0	0	0
2018/10/24	2030	07/02/2019	8.64	Put	Bond Future	6,788.8100		6.7888	7,946.3900	7.9464	17.051	0	0	0
2018/10/24	2030	07/02/2019	9.60	Put	Bond Future	2,141.2300		2.1412	2,837.8000	2.8378	32.531	0	0	0
2018/10/24	2030	07/02/2019	9.60	Call	Bond Future	1,715.8100		1.7158	1,186.2700	1.1863	(30.862)	0	0	1,320
2018/10/24	2030	07/02/2019	8.90	Put	Bond Future	5,225.1800		5.2252	6,307.9100	6.3079	20.721	0	0	0
2018/10/24	2030	07/02/2019	9.40	Put	Bond Future	2,846.7000		2.8467	3,668.6200	3.6686	28.873	0	0	0
2018/10/24	2030	07/02/2019	9.40	Call	Bond Future	1,169.4700		1.1695	765.2800	0.7653	(34.562)	0	0	0
2018/10/24	2030	07/02/2019	8.70	Put	Bond Future	6,411.5400		6.4115	7,556.1200	7.5561	17.852	0	0	0
2018/10/24	2030	07/02/2019	8.70	Call	Bond Future	162.9000		0.1629	81.3700	0.0814	(50.049)	0	0	0

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2018/10/24	2030	02/05/2019	8.90	Put	Bond Future	0.0000	0.0000	7,023.0600	7.0231	100.000	0	0	0
2018/10/24	2030	02/05/2019	9.41	Call	Bond Future	1,655.1200	1.6551	1,214.2800	1.2143	(26.635)	0	0	0
2018/10/24	2030	02/05/2019			Bond Future	9.7501	90.6085	9.9579	89.3626	2.132	0.0000	0.0000	0
2018/10/24	2030	02/05/2019	10.20	Call	Bond Future	0.0000	0.0000	3,459.3300	3.4593	100.000	0	0	0
2018/10/24	2030	02/05/2019	10.20	Put	Bond Future	0.0000	0.0000	2,038.3200	2.0383	100.000	0	0	3,000
2018/10/24	2030	02/05/2019	9.39	Call	Bond Future	1,605.1700	1.6052	1,173.7000	1.1737	(26.880)	0	0	0
2018/10/24	2030	02/05/2019	9.39	Put	Bond Future	3,820.1300	3.8201	4,634.5400	4.6345	21.319	0	0	0
2018/10/24	2030	02/05/2019	8.90	Call	Bond Future	0.0000	0.0000	427.2000	0.4272	100.000	0	0	3,000
2018/10/24	2030	02/05/2019	9.41	Put	Bond Future	3,745.1100	3.7451	4,550.1500	4.5501	21.496	0	0	0
2018/10/24	2030	02/05/2019	9.40	Call	Bond Future	1,630.0400	1.6300	1,193.8800	1.1939	(26.758)	0	0	3,000
2018/10/24	2030	02/05/2019	9.40	Put	Bond Future	3,782.4900	3.7825	4,592.2100	4.5922	21.407	0	0	0
2018/10/24	2030	01/08/2019	9.91	Put	Bond Future	3,131.0300	3.1310	3,750.0600	3.7501	19.771	0	0	0
2018/10/24	2030	01/08/2019			Bond Future	9.8420	88.2471	10.0583	86.9779	2.198	0.0000	0.0000	0
2018/10/24	2030	01/08/2019	9.92	Call	Bond Future	3,565.5000	3.5655	2,911.6800	2.9117	(18.337)	0	0	0
2018/10/24	2030	01/08/2019	9.90	Put	Bond Future	3,157.1700	3.1572	3,779.8300	3.7798	19.722	0	0	0
2018/10/24	2030	01/08/2019	9.91	Call	Bond Future	3,532.5800	3.5326	2,882.3800	2.8824	(18.406)	0	0	0
2018/10/24	2030	01/08/2019	9.92	Put	Bond Future	3,105.0800	3.1051	3,720.4900	3.7205	19.819	0	0	0
2018/10/24	2030	01/08/2019	9.90	Call	Bond Future	3,499.7900	3.4998	2,853.2200	2.8532	(18.475)	0	0	0
2018/10/24	2032	01/11/2018	8.77	Put	Bond Future	7,241.9200	7.2419	8,603.0300	8.6030	18.795	0	0	0
2018/10/24	2032	01/11/2018			Bond Future	9.7801	89.5305	9.9830	88.1694	2.074	0.0000	0.0000	32,510
2018/10/24	2032	01/11/2018	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2032	01/11/2018	8.76	Put	Bond Future	7,317.6900	7.3177	8,678.8000	8.6788	18.600	0	0	0
2018/10/24	2032	01/11/2018	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2032	01/11/2018	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2032	01/11/2018	8.75	Put	Bond Future	7,393.5400	7.3935	8,754.6500	8.7547	18.409	0	0	0
2018/10/24	2032	07/02/2019	8.81	Call	Bond Future	125.9300	0.1259	58.3400	0.0583	(53.673)	0	0	0
2018/10/24	2032	07/02/2019	8.80	Put	Bond Future	7,680.2000	7.6802	9,002.1700	9.0022	17.213	0	0	0
2018/10/24	2032	07/02/2019			Bond Future	9.8713	91.2518	10.0820	89.8643	2.135	0.0000	0.0000	22,044
2018/10/24	2032	07/02/2019	8.82	Call	Bond Future	130.2800	0.1303	60.5900	0.0606	(53.492)	0	0	0
2018/10/24	2032	07/02/2019	8.82	Put	Bond Future	7,539.5500	7.5396	8,857.3600	8.8574	17.479	0	0	0
2018/10/24	2032	07/02/2019	8.81	Put	Bond Future	7,609.7800	7.6098	8,929.6900	8.9297	17.345	0	0	0
2018/10/24	2032	07/02/2019	8.80	Call	Bond Future	121.6900	0.1217	56.1600	0.0562	(53.850)	0	0	0
2018/10/24	2032	02/05/2019	9.62	Put	Bond Future	4,051.8500	4.0519	4,955.9200	4.9559	22.313	0	0	0
2018/10/24	2032	02/05/2019	9.61	Call	Bond Future	1,821.8000	1.8218	1,321.1700	1.3212	(27.480)	0	0	0
2018/10/24	2032	02/05/2019			Bond Future	9.9503	88.6131	10.1679	87.2031	2.187	0.0000	0.0000	0
2018/10/24	2032	02/05/2019	9.62	Call	Bond Future	1,849.2500	1.8493	1,343.3400	1.3433	(27.358)	0	0	0
2018/10/24	2032	02/05/2019	9.61	Put	Bond Future	4,092.2900	4.0923	5,001.6400	5.0016	22.221	0	0	0
2018/10/24	2032	02/05/2019	9.63	Call	Bond Future	1,876.9200	1.8769	1,365.7400	1.3657	(27.235)	0	0	0
2018/10/24	2032	02/05/2019	9.63	Put	Bond Future	4,011.7100	4.0117	4,910.5100	4.9105	22.404	0	0	0
2018/10/24	2032	01/08/2019	10.10	Call	Bond Future	3,947.5600	3.9476	3,212.1400	3.2121	(18.630)	0	0	0
2018/10/24	2032	01/08/2019	10.11	Put	Bond Future	3,511.2900	3.5113	4,208.2900	4.2083	19.850	0	0	0
2018/10/24	2032	01/08/2019			Bond Future	10.0366	90.2201	10.2623	88.7838	2.248	0.0000	0.0000	0
2018/10/24	2032	01/08/2019	10.10	Put	Bond Future	3,540.8900	3.5409	4,241.8300	4.2418	19.796	0	0	0
2018/10/24	2032	01/08/2019	10.11	Call	Bond Future	3,981.9100	3.9819	3,242.5500	3.2425	(18.568)	0	0	0
2018/10/24	2032	01/08/2019	10.09	Call	Bond Future	3,913.3400	3.9133	3,181.8800	3.1819	(18.691)	0	0	0
2018/10/24	2032	01/08/2019	10.09	Put	Bond Future	3,570.6900	3.5707	4,275.5900	4.2756	19.741	0	0	0

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2018/10/24	2033	01/11/2018			Bond Future	103.3832	103.3832	103.1787	103.1787	(0.198)	0.0000	0.0000	603
2018/10/24	2033	07/02/2019			Bond Future	105.3972	105.3972	105.1884	105.1884	(0.198)	0.0000	0.0000	5,770
2018/10/24	2033	02/05/2019			Bond Future	106.0201	106.0201	105.8086	105.8086	(0.199)	0.0000	0.0000	0
2018/10/24	2033	01/08/2019			Bond Future	107.9638	107.9638	107.7476	107.7476	(0.200)	0.0000	0.0000	0
2018/10/24	2037	01/11/2018	9.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2037	01/11/2018			Bond Future	9.9794	89.9239	10.1825	88.4158	2.034	0.0000	0.0000	51,137
2018/10/24	2037	01/11/2018	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2037	01/11/2018	9.01	Put	Bond Future	7,790.9300	7.7909	9,298.9700	9.2990	19.356	0	0	0
2018/10/24	2037	01/11/2018	9.03	Put	Bond Future	7,619.7300	7.6197	9,127.7700	9.1278	19.791	0	0	0
2018/10/24	2037	01/11/2018	9.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2037	01/11/2018	9.02	Put	Bond Future	7,705.2700	7.7053	9,213.3100	9.2133	19.572	0	0	0
2018/10/24	2037	07/02/2019	9.06	Put	Bond Future	8,139.8800	8.1399	9,584.0300	9.5840	17.742	0	0	0
2018/10/24	2037	07/02/2019	9.05	Call	Bond Future	172.7600	0.1728	82.8100	0.0828	(52.066)	0	0	0
2018/10/24	2037	07/02/2019			Bond Future	10.0646	87.3926	10.2750	85.8554	2.090	0.0000	0.0000	46,358
2018/10/24	2037	07/02/2019	9.06	Call	Bond Future	179.6200	0.1796	86.5600	0.0866	(51.809)	0	0	0
2018/10/24	2037	07/02/2019	9.05	Put	Bond Future	8,217.7300	8.2177	9,664.9900	9.6650	17.611	0	0	0
2018/10/24	2037	07/02/2019	9.07	Call	Bond Future	186.7700	0.1868	90.4900	0.0905	(51.550)	0	0	0
2018/10/24	2037	07/02/2019	9.07	Put	Bond Future	8,062.4400	8.0624	9,503.3700	9.5034	17.872	0	0	0
2018/10/24	2037	02/05/2019	9.81	Put	Bond Future	4,542.6000	4.5426	5,541.4800	5.5415	21.989	0	0	0
2018/10/24	2037	02/05/2019			Bond Future	10.1411	88.8449	10.3578	87.2827	2.137	0.0000	0.0000	0
2018/10/24	2037	02/05/2019	9.80	Call	Bond Future	2,038.2900	2.0383	1,480.8500	1.4809	(27.348)	0	0	0
2018/10/24	2037	02/05/2019	9.80	Put	Bond Future	4,588.1200	4.5881	5,592.8700	5.5929	21.899	0	0	0
2018/10/24	2037	02/05/2019	9.81	Call	Bond Future	2,069.1400	2.0691	1,505.8300	1.5058	(27.224)	0	0	0
2018/10/24	2037	02/05/2019	9.79	Call	Bond Future	2,007.9300	2.0079	1,456.3500	1.4563	(27.470)	0	0	0
2018/10/24	2037	02/05/2019	9.79	Put	Bond Future	4,634.2300	4.6342	5,644.8400	5.6448	21.808	0	0	0
2018/10/24	2037	01/08/2019	10.31	Call	Bond Future	4,507.8500	4.5079	3,678.1900	3.6782	(18.405)	0	0	0
2018/10/24	2037	01/08/2019			Bond Future	10.2270	86.2012	10.4513	84.6099	2.193	0.0000	0.0000	0
2018/10/24	2037	01/08/2019	10.29	Call	Bond Future	4,431.8100	4.4318	3,610.8300	3.6108	(18.525)	0	0	0
2018/10/24	2037	01/08/2019	10.29	Put	Bond Future	3,980.2000	3.9802	4,750.4900	4.7505	19.353	0	0	0
2018/10/24	2037	01/08/2019	10.31	Put	Bond Future	3,913.6400	3.9136	4,675.2500	4.6752	19.460	0	0	0
2018/10/24	2037	01/08/2019	10.30	Call	Bond Future	4,469.7600	4.4698	3,644.4300	3.6444	(18.465)	0	0	0
2018/10/24	2037	01/08/2019	10.30	Put	Bond Future	3,946.8100	3.9468	4,712.7500	4.7127	19.407	0	0	0
2018/10/24	2038	01/11/2018			Bond Future	123.0687	123.0687	123.1266	123.1266	0.047	0.0000	0.0000	2,886
2018/10/24	2038	07/02/2019			Bond Future	123.8748	123.8748	123.9335	123.9335	0.047	0.0000	0.0000	6,960
2018/10/24	2038	02/05/2019			Bond Future	125.9520	125.9520	126.0127	126.0127	0.048	0.0000	0.0000	0
2018/10/24	2038	01/08/2019			Bond Future	128.2088	128.2088	128.2695	128.2695	0.047	0.0000	0.0000	0
2018/10/24	2040	01/11/2018	9.09	Put	Bond Future	8,423.7800	8.4238	10,230.0700	10.2301	21.443	0	0	0
2018/10/24	2040	01/11/2018	9.80	Call	Bond Future	101.8000	0.1018	5.2900	0.0053	(94.804)	0	0	1,770
2018/10/24	2040	01/11/2018	10.00	Put	Bond Future	1,023.1200	1.0231	2,396.4700	2.3965	134.232	0	0	0
2018/10/24	2040	01/11/2018			Bond Future	10.0644	93.1079	10.2925	91.3016	2.266	0.0000	0.0000	24,511
2018/10/24	2040	01/11/2018	9.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2040	01/11/2018	9.08	Put	Bond Future	8,516.6000	8.5166	10,322.8900	10.3229	21.209	0	0	0
2018/10/24	2040	01/11/2018	9.20	Put	Bond Future	7,411.6700	7.4117	9,217.9600	9.2180	24.371	0	0	0
2018/10/24	2040	01/11/2018	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,940
2018/10/24	2040	01/11/2018	9.80	Put	Bond Future	2,271.0600	2.2711	3,980.8400	3.9808	75.286	0	0	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
2018/10/24	2040	01/11/2018	9.60	Put	Bond Future	3,874.8800		3.8749	5,672.4500	5.6725	46.390	0	0	0
2018/10/24	2040	01/11/2018	9.60	Call	Bond Future	8.8400		0.0088	0.1200	0.0001	(98.643)	0	0	0
2018/10/24	2040	01/11/2018	9.09	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2040	01/11/2018	9.10	Put	Bond Future	8,331.0900		8.3311	10,137.3800	10.1374	21.681	0	0	0
2018/10/24	2040	01/11/2018	10.00	Call	Bond Future	502.2700		0.5023	69.3300	0.0693	(86.197)	0	0	2,690
2018/10/24	2040	01/11/2018	9.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2040	01/11/2018	9.07	Put	Bond Future	8,609.5700		8.6096	10,415.8600	10.4159	20.980	0	0	0
2018/10/24	2040	01/11/2018	9.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/24	2040	01/11/2018	8.50	Put	Bond Future	14,143.4700		14.1435	15,949.7600	15.9498	12.771	0	0	0
2018/10/24	2040	01/11/2018	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,950
2018/10/24	2040	07/02/2019	9.13	Call	Bond Future	172.1700		0.1722	74.0800	0.0741	(56.973)	0	0	0
2018/10/24	2040	07/02/2019	9.11	Put	Bond Future	9,044.7900		9.0448	10,793.7600	10.7938	19.337	0	0	0
2018/10/24	2040	07/02/2019			Bond Future	10.1494		90.3873	10.3857	88.5461	2.328	0.0000	0.0000	16,889
2018/10/24	2040	07/02/2019	9.13	Put	Bond Future	8,872.2500		8.8723	10,615.3500	10.6154	19.647	0	0	0
2018/10/24	2040	07/02/2019	9.11	Call	Bond Future	160.8300		0.1608	68.6100	0.0686	(57.340)	0	0	0
2018/10/24	2040	07/02/2019	9.12	Put	Bond Future	8,958.3700		8.9584	10,704.4400	10.7044	19.491	0	0	0
2018/10/24	2040	07/02/2019	9.12	Call	Bond Future	166.4200		0.1664	71.3000	0.0713	(57.157)	0	0	0
2018/10/24	2040	02/05/2019	9.89	Call	Bond Future	2,222.4600		2.2225	1,556.9300	1.5569	(29.946)	0	0	0
2018/10/24	2040	02/05/2019	9.88	Put	Bond Future	4,959.0200		4.9590	6,171.7100	6.1717	24.454	0	0	0
2018/10/24	2040	02/05/2019			Bond Future	10.2255		91.8893	10.4689	90.0180	2.380	0.0000	0.0000	0
2018/10/24	2040	02/05/2019	9.90	Call	Bond Future	2,255.6200		2.2556	1,583.1000	1.5831	(29.815)	0	0	0
2018/10/24	2040	02/05/2019	9.90	Put	Bond Future	4,861.0500		4.8611	6,059.7800	6.0598	24.660	0	0	0
2018/10/24	2040	02/05/2019	9.89	Put	Bond Future	4,909.8400		4.9098	6,115.5600	6.1156	24.557	0	0	0
2018/10/24	2040	02/05/2019	9.88	Call	Bond Future	2,189.5700		2.1896	1,531.0100	1.5310	(30.077)	0	0	0
2018/10/24	2040	01/08/2019	10.37	Put	Bond Future	4,293.5400		4.2935	5,224.0000	5.2240	21.671	0	0	0
2018/10/24	2040	01/08/2019	10.36	Call	Bond Future	4,706.2800		4.7063	3,736.0500	3.7361	(20.616)	0	0	0
2018/10/24	2040	01/08/2019			Bond Future	10.3110		89.0505	10.5628	87.1446	2.442	0.0000	0.0000	0
2018/10/24	2040	01/08/2019	10.37	Call	Bond Future	4,746.4800		4.7465	3,771.0400	3.7710	(20.551)	0	0	0
2018/10/24	2040	01/08/2019	10.36	Put	Bond Future	4,329.7900		4.3298	5,265.4600	5.2655	21.610	0	0	0
2018/10/24	2040	01/08/2019	10.38	Call	Bond Future	4,787.1200		4.7871	3,806.5000	3.8065	(20.485)	0	0	0
2018/10/24	2040	01/08/2019	10.38	Put	Bond Future	4,257.8500		4.2579	5,183.1300	5.1831	21.731	0	0	0
2018/10/24	2044	01/11/2018	9.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2044	01/11/2018			Bond Future	10.0690		90.3019	10.3022	88.4304	2.316	0.0000	0.0000	29,153
2018/10/24	2044	01/11/2018	9.12	Put	Bond Future	8,374.3700		8.3744	10,245.9100	10.2459	22.348	0	0	0
2018/10/24	2044	01/11/2018	9.13	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2044	01/11/2018	9.14	Put	Bond Future	8,184.3300		8.1843	10,055.8700	10.0559	22.867	0	0	0
2018/10/24	2044	01/11/2018	9.13	Put	Bond Future	8,279.2700		8.2793	10,150.8100	10.1508	22.605	0	0	0
2018/10/24	2044	01/11/2018	9.14	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	2044	07/02/2019	9.18	Put	Bond Future	8,647.8500		8.6478	10,440.2100	10.4402	20.726	0	0	0
2018/10/24	2044	07/02/2019			Bond Future	10.1502		87.6527	10.3916	85.7450	2.378	0.0000	0.0000	20,907
2018/10/24	2044	07/02/2019	9.17	Call	Bond Future	195.7800		0.1958	83.8500	0.0838	(57.171)	0	0	0
2018/10/24	2044	07/02/2019	9.17	Put	Bond Future	8,735.2500		8.7352	10,531.0400	10.5310	20.558	0	0	0
2018/10/24	2044	07/02/2019	9.18	Call	Bond Future	202.4400		0.2024	87.0800	0.0871	(56.985)	0	0	0
2018/10/24	2044	07/02/2019	9.16	Call	Bond Future	189.3000		0.1893	80.7200	0.0807	(57.359)	0	0	0
2018/10/24	2044	07/02/2019	9.16	Put	Bond Future	8,822.9800		8.8230	10,622.1200	10.6221	20.392	0	0	0
2018/10/24	2044	02/05/2019	9.90	Call	Bond Future	2,297.0500		2.2971	1,599.3300	1.5993	(30.375)	0	0	0
2018/10/24	2044	02/05/2019			Bond Future	10.2228		89.1092	10.4714	87.1704	2.431	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
2018/10/24	2044	02/05/2019	9.90	Put	Bond Future	4,930.0600	4.9301	6,171.2000	6.1712	25.175	0	0	0
2018/10/24	2044	02/05/2019	9.91	Call	Bond Future	2,331.2300	2.3312	1,626.2300	1.6262	(30.242)	0	0	0
2018/10/24	2044	02/05/2019	9.92	Put	Bond Future	4,831.4400	4.8314	6,058.0300	6.0580	25.388	0	0	0
2018/10/24	2044	02/05/2019	9.91	Put	Bond Future	4,880.6700	4.8807	6,114.5300	6.1145	25.281	0	0	0
2018/10/24	2044	02/05/2019	9.92	Call	Bond Future	2,365.4300	2.3654	1,653.1600	1.6532	(30.112)	0	0	0
2018/10/24	2044	01/08/2019	10.40	Put	Bond Future	4,150.8400	4.1508	5,095.5800	5.0956	22.760	0	0	0
2018/10/24	2044	01/08/2019			Bond Future	10.3041	86.3452	10.5611	84.3704	2.494	0.0000	0.0000	0
2018/10/24	2044	01/08/2019	10.39	Call	Bond Future	4,855.1600	4.8552	3,830.5500	3.8306	(21.104)	0	0	0
2018/10/24	2044	01/08/2019	10.39	Put	Bond Future	4,186.5800	4.1866	5,136.7600	5.1368	22.696	0	0	0
2018/10/24	2044	01/08/2019	10.40	Call	Bond Future	4,896.7000	4.8967	3,866.6500	3.8667	(21.036)	0	0	0
2018/10/24	2044	01/08/2019	10.38	Call	Bond Future	4,814.0700	4.8141	3,794.9100	3.7949	(21.170)	0	0	0
2018/10/24	2044	01/08/2019	10.38	Put	Bond Future	4,222.9000	4.2229	5,178.5300	5.1785	22.630	0	0	0
2018/10/24	2046	01/11/2018			Bond Future	116.9393	116.9393	116.9947	116.9947	0.047	0.0000	0.0000	2,927
2018/10/24	2046	07/02/2019			Bond Future	119.2173	119.2173	119.2735	119.2735	0.047	0.0000	0.0000	9,155
2018/10/24	2046	02/05/2019			Bond Future	119.5312	119.5312	119.5892	119.5892	0.048	0.0000	0.0000	0
2018/10/24	2046	01/08/2019			Bond Future	121.7225	121.7225	121.7806	121.7806	0.048	0.0000	0.0000	0
2018/10/24	2050	01/11/2018			Bond Future	122.8047	122.8047	122.9915	122.9915	0.152	0.0000	0.0000	2,795
2018/10/24	2050	07/02/2019			Bond Future	123.4256	123.4256	123.6158	123.6158	0.154	0.0000	0.0000	7,315
2018/10/24	2050	02/05/2019			Bond Future	125.4953	125.4953	125.6895	125.6895	0.155	0.0000	0.0000	0
2018/10/24	2050	01/08/2019			Bond Future	125.9787	125.9787	126.1755	126.1755	0.156	0.0000	0.0000	0
2018/10/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	AL37	01/11/2018			Index Future	589.8910	589.8910	587.3000	587.3000	(0.439)	0.0000	0.0000	0
2018/10/24	AL37	07/02/2019			Index Future	601.2320	601.2320	598.5890	598.5890	(0.440)	0.0000	0.0000	0
2018/10/24	AL37	02/05/2019			Index Future	611.2250	611.2250	608.5420	608.5420	(0.439)	0.0000	0.0000	0
2018/10/24	AL37	01/08/2019			Index Future	622.3160	622.3160	619.5770	619.5770	(0.440)	0.0000	0.0000	0
2018/10/24	AL7T	01/11/2018			Index Future	679.5560	679.5560	672.9800	672.9800	(0.968)	0.0000	0.0000	0
2018/10/24	AL7T	07/02/2019			Index Future	692.6210	692.6210	685.9160	685.9160	(0.968)	0.0000	0.0000	0
2018/10/24	AL7T	02/05/2019			Index Future	704.1330	704.1330	697.3200	697.3200	(0.968)	0.0000	0.0000	0
2018/10/24	AL7T	01/08/2019			Index Future	716.9090	716.9090	709.9660	709.9660	(0.968)	0.0000	0.0000	0
2018/10/24	ALBI	01/11/2018			Index Future	614.6530	614.6530	605.8730	605.8730	(1.428)	0.0000	0.0000	439
2018/10/24	ALBI	07/02/2019			Index Future	626.4700	626.4700	617.5200	617.5200	(1.429)	0.0000	0.0000	748
2018/10/24	ALBI	02/05/2019			Index Future	636.8830	636.8830	627.7870	627.7870	(1.428)	0.0000	0.0000	0
2018/10/24	ALBI	01/08/2019			Index Future	648.4390	648.4390	639.1720	639.1720	(1.429)	0.0000	0.0000	0
2018/10/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/10/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/10/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C223	25/01/2023			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
2018/10/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/10/24	ES33	01/11/2018			Bond Future	11.1854	74.6485	11.3819	73.5361	1.756	0.0000	0.0000	7,037
2018/10/24	ES33	07/02/2019			Bond Future	11.3264	76.0836	11.5308	74.9497	1.805	0.0000	0.0000	494
2018/10/24	ES33	02/05/2019			Bond Future	11.4461	73.5586	11.6575	72.4063	1.847	0.0000	0.0000	0
2018/10/24	ES33	01/08/2019			Bond Future	11.5779	74.8927	11.7973	73.7189	1.896	0.0000	0.0000	0
2018/10/24	ES42	01/11/2018			Bond Future	11.3995	76.7235	11.6363	75.2161	2.077	0.0000	0.0000	0
2018/10/24	ES42	07/02/2019			Bond Future	11.5321	78.1985	11.7785	76.6620	2.136	0.0000	0.0000	5,169
2018/10/24	ES42	02/05/2019			Bond Future	11.6503	75.2380	11.9053	73.6765	2.189	0.0000	0.0000	0
2018/10/24	ES42	01/08/2019			Bond Future	11.7773	76.6023	12.0421	75.0118	2.248	0.0000	0.0000	0
2018/10/24	GOVI	01/11/2018	653.50	Put	GOVI	448,920.0000	44.8920	541,590.0000	54.1590	20.643	0	0	0
2018/10/24	GOVI	01/11/2018	653.49	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	01/11/2018			GOVI	608.6080	608.6080	599.3410	599.3410	(1.523)	0.0000	0.0000	44
2018/10/24	GOVI	01/11/2018	653.50	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	01/11/2018	653.49	Put	GOVI	448,820.0000	44.8820	541,490.0000	54.1490	20.647	0	0	0
2018/10/24	GOVI	01/11/2018	653.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	01/11/2018	653.51	Put	GOVI	449,020.0000	44.9020	541,690.0000	54.1690	20.638	0	0	0
2018/10/24	GOVI	07/02/2019	666.53	Put	GOVI	462,210.0000	46.2210	556,680.0000	55.6680	20.439	0	0	0
2018/10/24	GOVI	07/02/2019			GOVI	620.3090	620.3090	610.8620	610.8620	(1.523)	0.0000	0.0000	453
2018/10/24	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	07/02/2019	666.52	Put	GOVI	462,110.0000	46.2110	556,580.0000	55.6580	20.443	0	0	0
2018/10/24	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	07/02/2019	666.51	Put	GOVI	462,010.0000	46.2010	556,480.0000	55.6480	20.448	0	0	0
2018/10/24	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	02/05/2019	647.88	Put	GOVI	172,610.0000	17.2610	268,610.0000	26.8610	55.617	0	0	0
2018/10/24	GOVI	02/05/2019	647.86	Put	GOVI	172,410.0000	17.2410	268,410.0000	26.8410	55.681	0	0	0
2018/10/24	GOVI	02/05/2019			GOVI	630.6190	630.6190	621.0190	621.0190	(1.522)	0.0000	0.0000	0
2018/10/24	GOVI	02/05/2019	647.87	Put	GOVI	172,510.0000	17.2510	268,510.0000	26.8510	55.649	0	0	0
2018/10/24	GOVI	02/05/2019	647.88	Call	GOVI	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
2018/10/24	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	GOVI	01/08/2019	638.68	Call	GOVI	33,820.0000	3.3820	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	63,900.0000	6.3900	100.000	0	0	0
2018/10/24	GOVI	01/08/2019			GOVI	642.0620	642.0620	632.2800	632.2800	(1.524)	0.0000	0.0000	0
2018/10/24	GOVI	01/08/2019	638.69	Call	GOVI	33,720.0000	3.3720	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	64,100.0000	6.4100	100.000	0	0	0
2018/10/24	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	64,000.0000	6.4000	100.000	0	0	0
2018/10/24	GOVI	01/08/2019	638.67	Call	GOVI	33,920.0000	3.3920	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/10/24	IGOV	01/11/2018			Index Future	254.0630	254.0630	254.0550	254.0550	(0.003)	0.0000	0.0000	318
2018/10/24	IGOV	07/02/2019			Index Future	259.0120	259.0120	259.0030	259.0030	(0.003)	0.0000	0.0000	502
2018/10/24	IGOV	02/05/2019			Index Future	263.3560	263.3560	263.3480	263.3480	(0.003)	0.0000	0.0000	0
2018/10/24	IGOV	01/08/2019			Index Future	268.1860	268.1860	268.1750	268.1750	(0.004)	0.0000	0.0000	0
2018/10/24	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/10/24	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/10/24	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0600	102.0600	0.010	0.0000	0.0000	0
2018/10/24	IS01	19/09/2019			Interest Rate Swap	99.9800	99.9800	100.0100	100.0100	0.030	0.0000	0.0000	0
2018/10/24	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/10/24	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/10/24	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7900	99.7900	0.010	0.0000	0.0000	0
2018/10/24	IS02	20/09/2019			Interest Rate Swap	101.9800	101.9800	102.0100	102.0100	0.029	0.0000	0.0000	0
2018/10/24	IS02	20/12/2019			Interest Rate Swap	103.0600	103.0600	103.0900	103.0900	0.029	0.0000	0.0000	0
2018/10/24	IS02	23/03/2020			Interest Rate Swap	99.1700	99.1700	99.2200	99.2200	0.050	0.0000	0.0000	0
2018/10/24	IS02	22/06/2020			Interest Rate Swap	102.8500	102.8500	102.9300	102.9300	0.078	0.0000	0.0000	0
2018/10/24	IS02	21/09/2020			Interest Rate Swap	100.0000	100.0000	100.0600	100.0600	0.060	0.0000	0.0000	0
2018/10/24	IS05	17/12/2020			Interest Rate Swap	96.9500	96.9500	97.0000	97.0000	0.052	0.0000	0.0000	0
2018/10/24	IS05	16/03/2021			Interest Rate Swap	96.2600	96.2600	96.3300	96.3300	0.073	0.0000	0.0000	0
2018/10/24	IS05	15/06/2021			Interest Rate Swap	95.5300	95.5300	95.6400	95.6400	0.115	0.0000	0.0000	0
2018/10/24	IS05	21/09/2021			Interest Rate Swap	95.7900	95.7900	95.9300	95.9300	0.146	0.0000	0.0000	0
2018/10/24	IS05	21/12/2021			Interest Rate Swap	98.0600	98.0600	98.2300	98.2300	0.173	0.0000	0.0000	51
2018/10/24	IS05	15/03/2022			Interest Rate Swap	98.2800	98.2800	98.4700	98.4700	0.193	0.0000	0.0000	0
2018/10/24	IS05	21/06/2022			Interest Rate Swap	99.5600	99.5600	99.7700	99.7700	0.211	0.0000	0.0000	0
2018/10/24	IS05	20/09/2022			Interest Rate Swap	103.5600	103.5600	103.7900	103.7900	0.222	0.0000	0.0000	0
2018/10/24	IS05	20/12/2022			Interest Rate Swap	104.8900	104.8900	105.1300	105.1300	0.229	0.0000	0.0000	0
2018/10/24	IS05	22/03/2023			Interest Rate Swap	98.3800	98.3800	98.6400	98.6400	0.264	0.0000	0.0000	0
2018/10/24	IS05	20/06/2023			Interest Rate Swap	104.4800	104.4800	104.7500	104.7500	0.258	0.0000	0.0000	0
2018/10/24	IS05	19/09/2023			Interest Rate Swap	100.0900	100.0900	100.3800	100.3800	0.290	0.0000	0.0000	0
2018/10/24	IS10	17/12/2025			Interest Rate Swap	97.4800	97.4800	97.8400	97.8400	0.369	0.0000	0.0000	0
2018/10/24	IS10	16/03/2026			Interest Rate Swap	94.5900	94.5900	94.9600	94.9600	0.391	0.0000	0.0000	0
2018/10/24	IS10	15/06/2026			Interest Rate Swap	93.4200	93.4200	93.8000	93.8000	0.407	0.0000	0.0000	0
2018/10/24	IS10	21/09/2026			Interest Rate Swap	95.6400	95.6400	96.0200	96.0200	0.397	0.0000	0.0000	0
2018/10/24	IS10	21/12/2026			Interest Rate Swap	99.4500	99.4500	99.8400	99.8400	0.392	0.0000	0.0000	0

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2018/10/24	IS10	15/03/2027			Interest Rate Swap	98.1000		98.1000	98.5100	98.5100	0.418	0.0000	0.0000	0
2018/10/24	IS10	21/06/2027			Interest Rate Swap	100.2100		100.2100	100.6300	100.6300	0.419	0.0000	0.0000	0
2018/10/24	IS10	20/09/2027			Interest Rate Swap	105.6700		105.6700	106.0900	106.0900	0.397	0.0000	0.0000	0
2018/10/24	IS10	20/12/2027			Interest Rate Swap	106.0700		106.0700	106.5100	106.5100	0.415	0.0000	0.0000	0
2018/10/24	IS10	22/03/2028			Interest Rate Swap	99.7300		99.7300	100.1800	100.1800	0.451	0.0000	0.0000	0
2018/10/24	IS10	20/06/2028			Interest Rate Swap	106.8600		106.8600	107.3100	107.3100	0.421	0.0000	0.0000	0
2018/10/24	IS10	19/09/2028			Interest Rate Swap	100.5700		100.5700	101.0300	101.0300	0.457	0.0000	0.0000	0
2018/10/24	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/10/24	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/10/24	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/10/24	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/10/24	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/10/24	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/10/24	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/10/24	R023	01/11/2018	10.58	Call	Bond Future	6,871.0400		6.8710	6,444.2600	6.4443	(6.211)	0	0	0
2018/10/24	R023	01/11/2018	10.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R023	01/11/2018			Bond Future	8.5217		98.6773	8.6443	98.2505	1.439	0.0000	0.0000	33,012
2018/10/24	R023	01/11/2018	10.59	Call	Bond Future	6,902.9400		6.9029	6,476.1600	6.4762	(6.183)	0	0	0
2018/10/24	R023	01/11/2018	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R023	01/11/2018	10.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R023	01/11/2018	10.57	Call	Bond Future	6,839.1300		6.8391	6,412.3500	6.4124	(6.240)	0	0	0
2018/10/24	R023	07/02/2019	10.59	Call	Bond Future	6,207.1300		6.2071	5,775.8800	5.7759	(6.948)	0	0	0
2018/10/24	R023	07/02/2019			Bond Future	8.6300		100.5743	8.7625	100.1391	1.535	0.0000	0.0000	33,499
2018/10/24	R023	07/02/2019	10.57	Call	Bond Future	6,146.8900		6.1469	5,715.9200	5.7159	(7.011)	0	0	0
2018/10/24	R023	07/02/2019	10.57	Put	Bond Future	7.6000		0.0076	11.8200	0.0118	55.526	0	0	0
2018/10/24	R023	07/02/2019	10.59	Put	Bond Future	7.0700		0.0071	11.0100	0.0110	55.728	0	0	0
2018/10/24	R023	07/02/2019	10.58	Call	Bond Future	6,177.0100		6.1770	5,745.9000	5.7459	(6.979)	0	0	0
2018/10/24	R023	07/02/2019	10.58	Put	Bond Future	7.3300		0.0073	11.4100	0.0114	55.662	0	0	0
2018/10/24	R023	02/05/2019	8.45	Call	Bond Future	781.0800		0.7811	618.7600	0.6188	(20.781)	0	0	0
2018/10/24	R023	02/05/2019	8.44	Put	Bond Future	1,650.4800		1.6505	1,931.8700	1.9319	17.049	0	0	0
2018/10/24	R023	02/05/2019			Bond Future	8.7208		98.3185	8.8625	97.8767	1.624	0.0000	0.0000	0
2018/10/24	R023	02/05/2019	8.46	Call	Bond Future	795.3200		0.7953	631.0500	0.6310	(20.655)	0	0	0
2018/10/24	R023	02/05/2019	8.46	Put	Bond Future	1,615.5700		1.6156	1,893.0800	1.8931	17.177	0	0	0
2018/10/24	R023	02/05/2019	8.45	Put	Bond Future	1,632.9500		1.6329	1,912.4100	1.9124	17.114	0	0	0
2018/10/24	R023	02/05/2019	8.44	Call	Bond Future	766.9900		0.7670	606.6000	0.6066	(20.912)	0	0	0
2018/10/24	R023	01/08/2019	8.95	Call	Bond Future	1,769.1400		1.7691	1,531.3300	1.5313	(13.442)	0	0	0
2018/10/24	R023	01/08/2019			Bond Future	8.8273		100.1018	8.9807	99.6512	1.738	0.0000	0.0000	0
2018/10/24	R023	01/08/2019	8.93	Call	Bond Future	1,732.0300		1.7320	1,496.8900	1.4969	(13.576)	0	0	0
2018/10/24	R023	01/08/2019	8.93	Put	Bond Future	1,429.9600		1.4300	1,645.4500	1.6454	15.070	0	0	0
2018/10/24	R023	01/08/2019	8.95	Put	Bond Future	1,408.4100		1.4084	1,621.2300	1.6212	15.111	0	0	0
2018/10/24	R023	01/08/2019	8.94	Call	Bond Future	1,750.5500		1.7506	1,514.0700	1.5141	(13.509)	0	0	0
2018/10/24	R023	01/08/2019	8.94	Put	Bond Future	1,419.1500		1.4191	1,633.3000	1.6333	15.090	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
2018/10/24	R035	01/11/2018	8.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R035	01/11/2018	8.92	Put	Bond Future	7,909.1800	7.9092	9,376.8700	9.3769	18.557	0	0	0
2018/10/24	R035	01/11/2018			Bond Future	9.9102	93.3279	10.1080	91.8602	1.996	0.0000	0.0000	41,542
2018/10/24	R035	01/11/2018	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R035	01/11/2018	8.94	Put	Bond Future	7,739.6000	7.7396	9,207.2900	9.2073	18.963	0	0	0
2018/10/24	R035	01/11/2018	8.93	Put	Bond Future	7,824.3400	7.8243	9,292.0300	9.2920	18.758	0	0	0
2018/10/24	R035	01/11/2018	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R035	07/02/2019	8.98	Call	Bond Future	158.1700	0.1582	75.9000	0.0759	(52.014)	0	0	0
2018/10/24	R035	07/02/2019			Bond Future	10.0021	95.1221	10.2073	93.6260	2.052	0.0000	0.0000	40,480
2018/10/24	R035	07/02/2019	8.96	Call	Bond Future	147.8100	0.1478	70.4000	0.0704	(52.371)	0	0	0
2018/10/24	R035	07/02/2019	8.96	Put	Bond Future	8,346.8900	8.3469	9,765.5300	9.7655	16.996	0	0	0
2018/10/24	R035	07/02/2019	8.98	Put	Bond Future	8,189.8000	8.1898	9,603.5800	9.6036	17.263	0	0	0
2018/10/24	R035	07/02/2019	8.97	Call	Bond Future	152.9200	0.1529	73.1100	0.0731	(52.191)	0	0	0
2018/10/24	R035	07/02/2019	8.97	Put	Bond Future	8,268.2200	8.2682	9,684.4600	9.6845	17.129	0	0	0
2018/10/24	R035	02/05/2019	9.74	Put	Bond Future	4,584.6800	4.5847	5,555.9100	5.5559	21.184	0	0	0
2018/10/24	R035	02/05/2019			Bond Future	10.0771	92.2056	10.2887	90.6852	2.100	0.0000	0.0000	0
2018/10/24	R035	02/05/2019	9.74	Call	Bond Future	2,082.1700	2.0822	1,533.0500	1.5331	(26.372)	0	0	0
2018/10/24	R035	02/05/2019	9.75	Call	Bond Future	2,112.9500	2.1129	1,558.2000	1.5582	(26.255)	0	0	0
2018/10/24	R035	02/05/2019	9.75	Put	Bond Future	4,539.7400	4.5397	5,505.3400	5.5053	21.270	0	0	0
2018/10/24	R035	02/05/2019	9.73	Call	Bond Future	2,051.6300	2.0516	1,508.1500	1.5081	(26.490)	0	0	0
2018/10/24	R035	02/05/2019	9.73	Put	Bond Future	4,629.9500	4.6300	5,606.8200	5.6068	21.099	0	0	0
2018/10/24	R035	01/08/2019	10.23	Call	Bond Future	4,393.4800	4.3935	3,594.1100	3.5941	(18.194)	0	0	0
2018/10/24	R035	01/08/2019	10.22	Put	Bond Future	3,927.2400	3.9272	4,680.9100	4.6809	19.191	0	0	0
2018/10/24	R035	01/08/2019			Bond Future	10.1600	93.8779	10.3790	92.3292	2.156	0.0000	0.0000	0
2018/10/24	R035	01/08/2019	10.24	Call	Bond Future	4,431.8000	4.4318	3,628.1700	3.6282	(18.133)	0	0	0
2018/10/24	R035	01/08/2019	10.24	Put	Bond Future	3,861.3600	3.8614	4,606.4900	4.6065	19.297	0	0	0
2018/10/24	R035	01/08/2019	10.23	Put	Bond Future	3,894.0200	3.8940	4,643.4100	4.6434	19.245	0	0	0
2018/10/24	R035	01/08/2019	10.22	Call	Bond Future	4,355.6300	4.3556	3,560.5400	3.5605	(18.254)	0	0	0
2018/10/24	R186	01/11/2018	8.54	Put	Bond Future	3,789.5900	3.7896	4,688.3900	4.6884	23.718	0	0	0
2018/10/24	R186	01/11/2018	8.90	Call	Bond Future	53.0100	0.0530	5.6000	0.0056	(89.436)	0	0	0
2018/10/24	R186	01/11/2018	9.14	Call	Bond Future	419.4000	0.4194	114.5600	0.1146	(72.685)	0	0	0
2018/10/24	R186	01/11/2018	7.96	Put	Bond Future	7,458.8800	7.4589	8,357.8700	8.3579	12.053	0	0	0
2018/10/24	R186	01/11/2018			Bond Future	9.1658	111.4646	9.3185	110.5656	1.666	0.0000	0.0000	39,037
2018/10/24	R186	01/11/2018	8.53	Call	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	R186	01/11/2018	8.53	Put	Bond Future	3,851.5200	3.8515	4,750.3500	4.7504	23.337	0	0	0
2018/10/24	R186	01/11/2018	8.46	Put	Bond Future	4,286.4100	4.2864	5,185.3600	5.1854	20.972	0	0	0
2018/10/24	R186	01/11/2018	8.46	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	5,000
2018/10/24	R186	01/11/2018	8.54	Call	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	R186	01/11/2018	8.90	Put	Bond Future	1,641.4400	1.6414	2,493.0200	2.4930	51.880	0	0	2,500
2018/10/24	R186	01/11/2018	9.14	Put	Bond Future	572.0900	0.5721	1,166.2400	1.1662	103.856	0	0	5,000
2018/10/24	R186	01/11/2018	7.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	5,000
2018/10/24	R186	01/11/2018	8.52	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	R186	01/11/2018	8.52	Put	Bond Future	3,913.5000	3.9135	4,812.3600	4.8124	22.968	0	0	0
2018/10/24	R186	07/02/2019	8.21	Put	Bond Future	6,375.1100	6.3751	7,244.7400	7.2447	13.641	0	0	0
2018/10/24	R186	07/02/2019	8.20	Call	Bond Future	100.9200	0.1009	55.4100	0.0554	(45.095)	0	0	0
2018/10/24	R186	07/02/2019	8.50	Call	Bond Future	279.1400	0.2791	169.7400	0.1697	(39.192)	0	0	1,000
2018/10/24	R186	07/02/2019	9.10	Put	Bond Future	2,220.5900	2.2206	2,781.9000	2.7819	25.278	0	0	1,000

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
2018/10/24	R186	07/02/2019	9.92	Put	Bond Future	558.6100	0.5586	767.5100	0.7675	37.396	0	0	1,170
2018/10/24	R186	07/02/2019			Bond Future	9.2627	108.3029	9.4233	107.3863	1.734	0.0000	0.0000	26,863
2018/10/24	R186	07/02/2019	9.38	Put	Bond Future	0.0000	0.0000	1,850.8600	1.8509	100.000	0	0	0
2018/10/24	R186	07/02/2019	9.38	Call	Bond Future	0.0000	0.0000	1,604.8500	1.6049	100.000	0	0	3,000
2018/10/24	R186	07/02/2019	8.21	Call	Bond Future	104.4500	0.1045	57.5200	0.0575	(44.931)	0	0	0
2018/10/24	R186	07/02/2019	8.20	Put	Bond Future	6,433.4100	6.4334	7,304.4600	7.3045	13.539	0	0	0
2018/10/24	R186	07/02/2019	8.30	Put	Bond Future	5,859.6100	5.8596	6,714.1400	6.7141	14.583	0	0	0
2018/10/24	R186	07/02/2019	8.50	Put	Bond Future	4,775.4900	4.7755	5,582.6500	5.5826	16.902	0	0	0
2018/10/24	R186	07/02/2019	9.10	Call	Bond Future	1,281.7300	1.2817	926.4800	0.9265	(27.716)	0	0	0
2018/10/24	R186	07/02/2019	9.92	Call	Bond Future	4,245.1400	4.2451	3,537.4800	3.5375	(16.670)	0	0	0
2018/10/24	R186	07/02/2019	8.22	Call	Bond Future	108.0900	0.1081	59.7100	0.0597	(44.759)	0	0	0
2018/10/24	R186	07/02/2019	8.22	Put	Bond Future	6,316.9600	6.3170	7,185.1400	7.1851	13.744	0	0	0
2018/10/24	R186	07/02/2019	8.30	Call	Bond Future	143.5000	0.1435	81.4700	0.0815	(43.226)	0	0	210
2018/10/24	R186	07/02/2019	9.90	Call	Bond Future	4,155.7800	4.1558	3,454.3500	3.4544	(16.878)	0	0	0
2018/10/24	R186	07/02/2019	9.90	Put	Bond Future	578.9300	0.5789	794.0600	0.7941	37.160	0	0	1,000
2018/10/24	R186	07/02/2019	9.27	Put	Bond Future	1,705.9900	1.7060	2,184.2400	2.1842	28.034	0	0	0
2018/10/24	R186	07/02/2019	9.27	Call	Bond Future	1,748.0400	1.7480	1,309.7300	1.3097	(25.074)	0	0	1,170
2018/10/24	R186	07/02/2019	8.77	Put	Bond Future	3,487.7800	3.4878	4,199.0900	4.1991	20.394	0	0	0
2018/10/24	R186	07/02/2019	8.77	Call	Bond Future	610.9500	0.6109	405.7000	0.4057	(33.595)	0	0	1,170
2018/10/24	R186	02/05/2019	10.07	Call	Bond Future	4,984.5800	4.9846	4,312.4500	4.3125	(13.484)	0	0	0
2018/10/24	R186	02/05/2019	9.96	Put	Bond Future	1,196.6100	1.1966	1,483.0600	1.4831	23.938	0	0	90
2018/10/24	R186	02/05/2019	9.75	Call	Bond Future	0.0000	0.0000	3,125.9100	3.1259	100.000	0	0	0
2018/10/24	R186	02/05/2019	9.02	Call	Bond Future	1,483.7000	1.4837	1,150.3200	1.1503	(22.470)	0	0	0
2018/10/24	R186	02/05/2019	9.01	Put	Bond Future	3,379.2900	3.3793	3,980.5200	3.9805	17.792	0	0	0
2018/10/24	R186	02/05/2019			Bond Future	9.3497	110.1027	9.5174	109.1717	1.794	0.0000	0.0000	0
2018/10/24	R186	02/05/2019	9.03	Call	Bond Future	1,506.6900	1.5067	1,169.7300	1.1697	(22.364)	0	0	0
2018/10/24	R186	02/05/2019	9.03	Put	Bond Future	3,310.8400	3.3108	3,904.9200	3.9049	17.943	0	0	0
2018/10/24	R186	02/05/2019	9.30	Call	Bond Future	2,207.6200	2.2076	1,773.2000	1.7732	(19.678)	0	0	200
2018/10/24	R186	02/05/2019	10.07	Put	Bond Future	1,060.7400	1.0607	1,319.6500	1.3197	24.408	0	0	200
2018/10/24	R186	02/05/2019	9.96	Call	Bond Future	4,533.6800	4.5337	3,889.0900	3.8891	(14.218)	0	0	0
2018/10/24	R186	02/05/2019	9.20	Put	Bond Future	2,770.1200	2.7701	3,302.8300	3.3028	19.231	0	0	0
2018/10/24	R186	02/05/2019	9.75	Put	Bond Future	0.0000	0.0000	1,852.3700	1.8524	100.000	0	0	7,000
2018/10/24	R186	02/05/2019	9.02	Put	Bond Future	3,344.9400	3.3449	3,942.6000	3.9426	17.868	0	0	0
2018/10/24	R186	02/05/2019	9.01	Call	Bond Future	1,460.9300	1.4609	1,131.1200	1.1311	(22.575)	0	0	0
2018/10/24	R186	02/05/2019	8.70	Put	Bond Future	4,555.5900	4.5556	5,264.0400	5.2640	15.551	0	0	0
2018/10/24	R186	02/05/2019	8.70	Call	Bond Future	846.8000	0.8468	624.2100	0.6242	(26.286)	0	0	200
2018/10/24	R186	02/05/2019	9.30	Put	Bond Future	2,485.2600	2.4853	2,981.8800	2.9819	19.983	0	0	0
2018/10/24	R186	02/05/2019	9.20	Call	Bond Future	1,930.4000	1.9304	1,532.0700	1.5321	(20.635)	0	0	90
2018/10/24	R186	02/05/2019	8.62	Put	Bond Future	4,897.1200	4.8971	5,631.1600	5.6312	14.989	0	0	0
2018/10/24	R186	02/05/2019	8.62	Call	Bond Future	720.0400	0.7200	523.0400	0.5230	(27.360)	0	0	90
2018/10/24	R186	02/05/2019	8.50	Put	Bond Future	0.0000	0.0000	6,208.6100	6.2086	100.000	0	0	0
2018/10/24	R186	02/05/2019	8.50	Call	Bond Future	0.0000	0.0000	393.1900	0.3932	100.000	0	0	7,000
2018/10/24	R186	02/05/2019	9.00	Put	Bond Future	0.0000	0.0000	4,018.6800	4.0187	100.000	0	0	0
2018/10/24	R186	02/05/2019	9.00	Call	Bond Future	0.0000	0.0000	1,112.1200	1.1121	100.000	0	0	7,000
2018/10/24	R186	01/08/2019	9.54	Call	Bond Future	3,214.1900	3.2142	2,719.9600	2.7200	(15.377)	0	0	0
2018/10/24	R186	01/08/2019			Bond Future	9.4468	106.8013	9.6231	105.8525	1.866	0.0000	0.0000	0
2018/10/24	R186	01/08/2019	9.52	Call	Bond Future	3,151.4100	3.1514	2,662.7500	2.6627	(15.506)	0	0	0
2018/10/24	R186	01/08/2019	9.52	Put	Bond Future	2,756.1800	2.7562	3,216.3700	3.2164	16.697	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
2018/10/24	R186	01/08/2019	9.54	Put	Bond Future	2,711.2800	2.7113	3,165.9000	3.1659	16.768	0	0	0
2018/10/24	R186	01/08/2019	9.53	Call	Bond Future	3,182.5500	3.1825	2,691.1000	2.6911	(15.442)	0	0	0
2018/10/24	R186	01/08/2019	9.53	Put	Bond Future	2,733.4600	2.7335	3,190.8600	3.1909	16.733	0	0	0
2018/10/24	R197	01/11/2018			Bond Future	301.6150	301.6150	301.4858	301.4858	(0.043)	0.0000	0.0000	3
2018/10/24	R197	07/02/2019			Bond Future	300.1433	300.1433	300.0109	300.0109	(0.044)	0.0000	0.0000	2,350
2018/10/24	R197	02/05/2019			Bond Future	305.1764	305.1764	305.0441	305.0441	(0.043)	0.0000	0.0000	0
2018/10/24	R197	01/08/2019			Bond Future	303.2181	303.2181	303.0809	303.0809	(0.045)	0.0000	0.0000	0
2018/10/24	R202	01/11/2018			Bond Future	236.1487	236.1487	236.3971	236.3971	0.105	0.0000	0.0000	2,075
2018/10/24	R202	07/02/2019			Bond Future	236.8463	236.8463	237.0991	237.0991	0.107	0.0000	0.0000	8,070
2018/10/24	R202	02/05/2019			Bond Future	240.8183	240.8183	241.0766	241.0766	0.107	0.0000	0.0000	0
2018/10/24	R202	01/08/2019			Bond Future	241.2214	241.2214	241.4828	241.4828	0.108	0.0000	0.0000	0
2018/10/24	R207	01/11/2018	6.76	Put	Bond Future	49.2800	0.0493	107.6400	0.1076	118.425	0	0	0
2018/10/24	R207	01/11/2018			Bond Future	6.7891	102.7502	6.8533	102.6776	0.945	0.0000	0.0000	18,449
2018/10/24	R207	01/11/2018	6.75	Call	Bond Future	12.5800	0.0126	1.3800	0.0014	(89.030)	0	0	0
2018/10/24	R207	01/11/2018	6.75	Put	Bond Future	56.8900	0.0569	118.2300	0.1182	107.822	0	0	0
2018/10/24	R207	01/11/2018	6.76	Call	Bond Future	16.2900	0.0163	2.1100	0.0021	(87.047)	0	0	0
2018/10/24	R207	01/11/2018	6.74	Call	Bond Future	9.9400	0.0099	0.9700	0.0010	(90.241)	0	0	0
2018/10/24	R207	01/11/2018	6.74	Put	Bond Future	65.5700	0.0656	129.1400	0.1291	96.950	0	0	0
2018/10/24	R207	07/02/2019	6.52	Call	Bond Future	70.3100	0.0703	47.1900	0.0472	(32.883)	0	0	0
2018/10/24	R207	07/02/2019	6.51	Put	Bond Future	192.4400	0.1924	244.2600	0.2443	26.928	0	0	0
2018/10/24	R207	07/02/2019			Bond Future	6.6510	101.0807	6.7348	101.0065	1.260	0.0000	0.0000	62
2018/10/24	R207	07/02/2019	6.53	Call	Bond Future	73.0400	0.0730	49.1900	0.0492	(32.653)	0	0	0
2018/10/24	R207	07/02/2019	6.53	Put	Bond Future	180.2700	0.1803	230.6200	0.2306	27.930	0	0	0
2018/10/24	R207	07/02/2019	6.52	Put	Bond Future	186.4100	0.1864	237.4900	0.2375	27.402	0	0	0
2018/10/24	R207	07/02/2019	6.51	Call	Bond Future	67.4700	0.0675	45.0900	0.0451	(33.170)	0	0	0
2018/10/24	R207	02/05/2019	7.63	Call	Bond Future	796.5000	0.7965	726.5200	0.7265	(8.786)	0	0	0
2018/10/24	R207	02/05/2019			Bond Future	6.4517	102.7604	6.5633	102.6857	1.730	0.0000	0.0000	0
2018/10/24	R207	02/05/2019	7.61	Call	Bond Future	783.6100	0.7836	713.7800	0.7138	(8.911)	0	0	0
2018/10/24	R207	02/05/2019	7.61	Put	Bond Future	12.4900	0.0125	17.4000	0.0174	39.311	0	0	0
2018/10/24	R207	02/05/2019	7.63	Put	Bond Future	12.1500	0.0122	16.9100	0.0169	39.177	0	0	0
2018/10/24	R207	02/05/2019	7.62	Call	Bond Future	790.1000	0.7901	720.2000	0.7202	(8.847)	0	0	0
2018/10/24	R207	02/05/2019	7.62	Put	Bond Future	12.3600	0.0124	17.2000	0.0172	39.159	0	0	0
2018/10/24	R207	01/08/2019	7.34	Put	Bond Future	15.1700	0.0152	21.9600	0.0220	44.759	0	0	0
2018/10/24	R207	01/08/2019	7.33	Call	Bond Future	638.8300	0.6388	568.7400	0.5687	(10.972)	0	0	0
2018/10/24	R207	01/08/2019			Bond Future	5.8937	100.9834	6.0701	100.9065	2.992	0.0000	0.0000	0
2018/10/24	R207	01/08/2019	7.34	Call	Bond Future	642.9400	0.6429	572.7600	0.5728	(10.915)	0	0	0
2018/10/24	R207	01/08/2019	7.33	Put	Bond Future	15.3800	0.0154	22.2600	0.0223	44.733	0	0	0
2018/10/24	R207	01/08/2019	7.35	Call	Bond Future	647.0500	0.6470	576.7800	0.5768	(10.860)	0	0	0
2018/10/24	R207	01/08/2019	7.35	Put	Bond Future	14.9700	0.0150	21.6700	0.0217	44.756	0	0	0
2018/10/24	R208	01/11/2018	7.11	Put	Bond Future	1,323.7700	1.3238	1,693.7600	1.6938	27.950	0	0	0
2018/10/24	R208	01/11/2018			Bond Future	7.7279	98.5717	7.9025	98.2017	2.259	0.0000	0.0000	26,401
2018/10/24	R208	01/11/2018	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R208	01/11/2018	7.12	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/10/24	R208	01/11/2018	7.10	Put	Bond Future	1,345.3800	1.3454	1,715.3700	1.7154	27.501	0	0	0

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2018/10/24	R208	01/11/2018	7.12	Put	Bond Future	1,302.1800	1.3022	1,672.1600	1.6722	28.412	0	0	0
2018/10/24	R208	01/11/2018	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R208	07/02/2019	7.07	Call	Bond Future	29.4600	0.0295	10.8700	0.0109	(63.103)	0	0	0
2018/10/24	R208	07/02/2019	7.08	Put	Bond Future	1,414.2000	1.4142	1,772.3200	1.7723	25.323	0	0	0
2018/10/24	R208	07/02/2019	7.06	Put	Bond Future	1,450.9400	1.4509	1,810.2800	1.8103	24.766	0	0	0
2018/10/24	R208	07/02/2019			Bond Future	7.8003	100.4667	7.9990	100.0894	2.547	0.0000	0.0000	14,112
2018/10/24	R208	07/02/2019	7.07	Put	Bond Future	1,432.5100	1.4325	1,791.2700	1.7913	25.044	0	0	0
2018/10/24	R208	07/02/2019	7.08	Call	Bond Future	30.5300	0.0305	11.3000	0.0113	(62.987)	0	0	0
2018/10/24	R208	07/02/2019	7.06	Call	Bond Future	28.5000	0.0285	10.4900	0.0105	(63.193)	0	0	0
2018/10/24	R208	02/05/2019	8.03	Put	Bond Future	460.2000	0.4602	640.0400	0.6400	39.079	0	0	0
2018/10/24	R208	02/05/2019	8.02	Call	Bond Future	727.0100	0.7270	525.6100	0.5256	(27.703)	0	0	0
2018/10/24	R208	02/05/2019			Bond Future	7.8670	98.7367	8.0913	98.3537	2.851	0.0000	0.0000	0
2018/10/24	R208	02/05/2019	8.03	Call	Bond Future	738.6900	0.7387	535.5500	0.5355	(27.500)	0	0	0
2018/10/24	R208	02/05/2019	8.02	Put	Bond Future	465.5800	0.4656	647.1600	0.6472	39.001	0	0	0
2018/10/24	R208	02/05/2019	8.04	Call	Bond Future	750.4300	0.7504	545.5600	0.5456	(27.300)	0	0	0
2018/10/24	R208	02/05/2019	8.04	Put	Bond Future	454.8900	0.4549	633.0000	0.6330	39.155	0	0	0
2018/10/24	R208	01/08/2019	8.16	Call	Bond Future	874.4600	0.8745	665.7000	0.6657	(23.873)	0	0	0
2018/10/24	R208	01/08/2019	8.17	Put	Bond Future	551.3900	0.5514	732.0800	0.7321	32.770	0	0	0
2018/10/24	R208	01/08/2019			Bond Future	7.9480	100.5275	8.2089	100.1368	3.282	0.0000	0.0000	0
2018/10/24	R208	01/08/2019	8.16	Put	Bond Future	556.7900	0.5568	738.7800	0.7388	32.686	0	0	0
2018/10/24	R208	01/08/2019	8.17	Call	Bond Future	884.0100	0.8840	673.9500	0.6739	(23.762)	0	0	0
2018/10/24	R208	01/08/2019	8.15	Call	Bond Future	864.9500	0.8650	657.5000	0.6575	(23.984)	0	0	0
2018/10/24	R208	01/08/2019	8.15	Put	Bond Future	562.2300	0.5622	745.5300	0.7455	32.602	0	0	0
2018/10/24	R209	01/11/2018	1,016.00	Call	Bond Future	69,927.8200	69.9278	68,685.1500	68.6852	(1.777)	0	0	0
2018/10/24	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R209	01/11/2018	9.34	Put	Bond Future	3,485.5800	3.4856	4,726.0100	4.7260	35.587	0	0	0
2018/10/24	R209	01/11/2018	9.97	Call	Bond Future	948.2000	0.9482	286.8700	0.2869	(69.746)	0	0	0
2018/10/24	R209	01/11/2018	9.98	Put	Bond Future	289.6300	0.2896	849.3600	0.8494	193.257	0	0	2,000
2018/10/24	R209	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R209	01/11/2018	10.00	Call	Bond Future	1,079.6300	1.0796	354.0000	0.3540	(67.211)	0	0	0
2018/10/24	R209	01/11/2018	9.64	Call	Bond Future	104.1800	0.1042	8.8300	0.0088	(91.524)	0	0	2,000
2018/10/24	R209	01/11/2018	9.47	Call	Bond Future	15.2200	0.0152	0.4900	0.0005	(96.781)	0	0	0
2018/10/24	R209	01/11/2018	9.82	Call	Bond Future	424.9800	0.4250	79.2500	0.0792	(81.352)	0	0	0
2018/10/24	R209	01/11/2018			Bond Future	9.8688	70.8157	10.0669	69.5730	2.008	0.0000	0.0000	109,341
2018/10/24	R209	01/11/2018	1,016.01	Call	Bond Future	69,927.8200	69.9278	68,685.1500	68.6852	(1.777)	0	0	0
2018/10/24	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R209	01/11/2018	8.89	Put	Bond Future	6,650.8000	6.6508	7,893.4700	7.8935	18.685	0	0	0
2018/10/24	R209	01/11/2018	8.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2018/10/24	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R209	01/11/2018	1,015.99	Call	Bond Future	69,927.8100	69.9278	68,685.1400	68.6851	(1.777)	0	0	0
2018/10/24	R209	01/11/2018	9.34	Call	Bond Future	2.2700	0.0023	0.0300	0.0000	(98.678)	0	0	0
2018/10/24	R209	01/11/2018	9.97	Put	Bond Future	309.3900	0.3094	890.7300	0.8907	187.899	0	0	0
2018/10/24	R209	01/11/2018	9.98	Call	Bond Future	991.1000	0.9911	308.1600	0.3082	(68.907)	0	0	0
2018/10/24	R209	01/11/2018	8.98	Put	Bond Future	6,001.6500	6.0016	7,244.3200	7.2443	20.705	0	0	0
2018/10/24	R209	01/11/2018	10.00	Put	Bond Future	253.1100	0.2531	770.1500	0.7702	204.275	0	0	5,850
2018/10/24	R209	01/11/2018	9.64	Put	Bond Future	1,580.8800	1.5809	2,728.2000	2.7282	72.575	0	0	0
2018/10/24	R209	01/11/2018	9.47	Put	Bond Future	2,618.9900	2.6190	3,846.9300	3.8469	46.886	0	0	760

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
2018/10/24	R209	01/11/2018	9.82	Put	Bond Future	736.1400	0.7361	1,633.0800	1.6331	121.844	0	0	760
2018/10/24	R209	01/11/2018	9.49	Call	Bond Future	19.6700	0.0197	0.7100	0.0007	(96.390)	0	0	0
2018/10/24	R209	01/11/2018	9.94	Call	Bond Future	824.9800	0.8250	229.0500	0.2291	(72.236)	0	0	0
2018/10/24	R209	01/11/2018	9.94	Put	Bond Future	374.6400	0.3746	1,021.3800	1.0214	172.630	0	0	0
2018/10/24	R209	01/11/2018	10.57	Call	Bond Future	4,255.2400	4.2552	3,020.2500	3.0202	(29.023)	0	0	0
2018/10/24	R209	01/11/2018	10.57	Put	Bond Future	1.2000	0.0012	8.8800	0.0089	640.000	0	0	0
2018/10/24	R209	01/11/2018	9.84	Call	Bond Future	480.8200	0.4808	96.4100	0.0964	(79.949)	0	0	0
2018/10/24	R209	01/11/2018	9.84	Put	Bond Future	664.2100	0.6642	1,522.4700	1.5225	129.215	0	0	0
2018/10/24	R209	01/11/2018	8.99	Put	Bond Future	5,930.0100	5.9300	7,172.6800	7.1727	20.956	0	0	0
2018/10/24	R209	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	760
2018/10/24	R209	01/11/2018	9.49	Put	Bond Future	2,489.4900	2.4895	3,713.2000	3.7132	49.155	0	0	0
2018/10/24	R209	07/02/2019	8.97	Put	Bond Future	6,723.9500	6.7239	7,904.0300	7.9040	17.550	0	0	0
2018/10/24	R209	07/02/2019	10.20	Put	Bond Future	1,374.4000	1.3744	1,890.6200	1.8906	37.560	0	0	4,000
2018/10/24	R209	07/02/2019			Bond Future	9.9480	72.1771	10.1528	70.9104	2.059	0.0000	0.0000	99,036
2018/10/24	R209	07/02/2019	8.96	Call	Bond Future	168.4900	0.1685	84.2800	0.0843	(49.979)	0	0	0
2018/10/24	R209	07/02/2019	8.96	Put	Bond Future	6,790.0400	6.7900	7,972.5300	7.9725	17.415	0	0	0
2018/10/24	R209	07/02/2019	8.97	Call	Bond Future	173.9200	0.1739	87.3000	0.0873	(49.805)	0	0	0
2018/10/24	R209	07/02/2019	10.20	Call	Bond Future	2,928.2200	2.9282	2,177.7400	2.1777	(25.629)	0	0	0
2018/10/24	R209	07/02/2019	8.95	Call	Bond Future	163.2100	0.1632	81.3500	0.0813	(50.156)	0	0	0
2018/10/24	R209	07/02/2019	8.95	Put	Bond Future	6,856.3800	6.8564	8,041.2200	8.0412	17.281	0	0	0
2018/10/24	R209	07/02/2019	9.54	Put	Bond Future	3,556.4400	3.5564	4,480.9800	4.4810	25.996	0	0	0
2018/10/24	R209	07/02/2019	9.54	Call	Bond Future	927.7200	0.9277	585.5600	0.5856	(36.882)	0	0	4,000
2018/10/24	R209	07/02/2019	9.04	Put	Bond Future	6,271.9600	6.2720	7,432.3800	7.4324	18.502	0	0	0
2018/10/24	R209	07/02/2019	9.04	Call	Bond Future	219.8600	0.2199	113.5800	0.1136	(48.340)	0	0	4,000
2018/10/24	R209	02/05/2019	9.70	Put	Bond Future	3,835.8700	3.8359	4,645.1200	4.6451	21.097	0	0	0
2018/10/24	R209	02/05/2019			Bond Future	10.0161	70.2287	10.2267	68.9415	2.103	0.0000	0.0000	0
2018/10/24	R209	02/05/2019	9.69	Call	Bond Future	1,809.1900	1.8092	1,335.9600	1.3360	(26.157)	0	0	0
2018/10/24	R209	02/05/2019	9.69	Put	Bond Future	3,873.9900	3.8740	4,688.0300	4.6880	21.013	0	0	0
2018/10/24	R209	02/05/2019	9.70	Call	Bond Future	1,835.7100	1.8357	1,357.6900	1.3577	(26.040)	0	0	0
2018/10/24	R209	02/05/2019	9.68	Call	Bond Future	1,782.8800	1.7829	1,314.4400	1.3144	(26.274)	0	0	0
2018/10/24	R209	02/05/2019	9.68	Put	Bond Future	3,912.4100	3.9124	4,731.2400	4.7312	20.929	0	0	0
2018/10/24	R209	01/08/2019	10.17	Call	Bond Future	3,777.9200	3.7779	3,093.6900	3.0937	(18.111)	0	0	0
2018/10/24	R209	01/08/2019	10.15	Put	Bond Future	3,345.3400	3.3453	3,979.6400	3.9796	18.961	0	0	0
2018/10/24	R209	01/08/2019			Bond Future	10.0899	71.5024	10.3072	70.1912	2.154	0.0000	0.0000	0
2018/10/24	R209	01/08/2019	10.17	Put	Bond Future	3,290.2500	3.2902	3,917.2800	3.9173	19.057	0	0	0
2018/10/24	R209	01/08/2019	10.15	Call	Bond Future	3,711.7200	3.7117	3,034.7600	3.0348	(18.238)	0	0	0
2018/10/24	R209	01/08/2019	10.16	Put	Bond Future	3,317.5700	3.3176	3,948.2300	3.9482	19.010	0	0	0
2018/10/24	R209	01/08/2019	10.16	Call	Bond Future	3,744.6300	3.7446	3,064.0300	3.0640	(18.175)	0	0	0
2018/10/24	R210	01/11/2018			Bond Future	186.2061	186.2061	186.1386	186.1386	(0.036)	0.0000	0.0000	1,706
2018/10/24	R210	07/02/2019			Bond Future	189.8333	189.8333	189.7642	189.7642	(0.036)	0.0000	0.0000	1,258
2018/10/24	R210	02/05/2019			Bond Future	190.4618	190.4618	190.3929	190.3929	(0.036)	0.0000	0.0000	0
2018/10/24	R210	01/08/2019			Bond Future	193.9536	193.9536	193.8819	193.8819	(0.037)	0.0000	0.0000	0
2018/10/24	R212	01/11/2018			Bond Future	155.6343	155.6343	155.6081	155.6081	(0.017)	0.0000	0.0000	2,920
2018/10/24	R212	07/02/2019			Bond Future	156.5109	156.5109	156.4839	156.4839	(0.017)	0.0000	0.0000	1,526
2018/10/24	R212	02/05/2019			Bond Future	159.1354	159.1354	159.1091	159.1091	(0.017)	0.0000	0.0000	0
2018/10/24	R212	01/08/2019			Bond Future	161.9819	161.9819	161.9538	161.9538	(0.017)	0.0000	0.0000	0

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2018/10/24	R213	01/11/2018	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R213	01/11/2018	8.64	Put	Bond Future	6,730.3900	6.7304	7,936.6600	7.9367	17.923	0	0	0
2018/10/24	R213	01/11/2018			Bond Future	9.6750	82.2644	9.8729	81.0581	2.045	0.0000	0.0000	25,121
2018/10/24	R213	01/11/2018	8.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R213	01/11/2018	8.66	Put	Bond Future	6,593.3200	6.5933	7,799.5900	7.7996	18.295	0	0	0
2018/10/24	R213	01/11/2018	8.65	Put	Bond Future	6,661.8200	6.6618	7,868.0900	7.8681	18.107	0	0	0
2018/10/24	R213	01/11/2018	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R213	07/02/2019	8.68	Call	Bond Future	116.0500	0.1161	55.5700	0.0556	(52.115)	0	0	0
2018/10/24	R213	07/02/2019			Bond Future	9.7656	83.8459	9.9711	82.6163	2.105	0.0000	0.0000	18,970
2018/10/24	R213	07/02/2019	8.68	Put	Bond Future	7,055.5100	7.0555	8,224.6500	8.2247	16.571	0	0	0
2018/10/24	R213	07/02/2019	8.69	Call	Bond Future	119.9700	0.1200	57.6500	0.0576	(51.946)	0	0	0
2018/10/24	R213	07/02/2019	8.70	Put	Bond Future	6,928.5000	6.9285	8,093.9200	8.0939	16.821	0	0	0
2018/10/24	R213	07/02/2019	8.69	Put	Bond Future	6,991.9100	6.9919	8,159.2100	8.1592	16.695	0	0	0
2018/10/24	R213	07/02/2019	8.70	Call	Bond Future	124.0100	0.1240	59.8100	0.0598	(51.770)	0	0	0
2018/10/24	R213	02/05/2019	9.49	Call	Bond Future	1,653.7200	1.6537	1,211.2600	1.2113	(26.755)	0	0	0
2018/10/24	R213	02/05/2019	9.48	Put	Bond Future	3,808.6100	3.8086	4,620.3400	4.6203	21.313	0	0	0
2018/10/24	R213	02/05/2019			Bond Future	9.8396	81.6922	10.0517	80.4426	2.156	0.0000	0.0000	0
2018/10/24	R213	02/05/2019	9.50	Call	Bond Future	1,678.7600	1.6788	1,231.6500	1.2317	(26.633)	0	0	0
2018/10/24	R213	02/05/2019	9.50	Put	Bond Future	3,734.9500	3.7350	4,537.4100	4.5374	21.485	0	0	0
2018/10/24	R213	02/05/2019	9.49	Put	Bond Future	3,771.5300	3.7715	4,578.6400	4.5786	21.400	0	0	0
2018/10/24	R213	02/05/2019	9.48	Call	Bond Future	1,629.1100	1.6291	1,191.2700	1.1913	(26.876)	0	0	0
2018/10/24	R213	01/08/2019	9.99	Put	Bond Future	3,139.6800	3.1397	3,759.2700	3.7593	19.734	0	0	0
2018/10/24	R213	01/08/2019	9.98	Call	Bond Future	3,506.1200	3.5061	2,856.3200	2.8563	(18.533)	0	0	0
2018/10/24	R213	01/08/2019			Bond Future	9.9216	83.1739	10.1415	81.9010	2.217	0.0000	0.0000	0
2018/10/24	R213	01/08/2019	9.99	Call	Bond Future	3,538.5400	3.5385	2,885.1500	2.8851	(18.465)	0	0	0
2018/10/24	R213	01/08/2019	9.98	Put	Bond Future	3,165.4100	3.1654	3,788.5900	3.7886	19.687	0	0	0
2018/10/24	R213	01/08/2019	10.00	Call	Bond Future	3,571.0800	3.5711	2,914.1200	2.9141	(18.397)	0	0	0
2018/10/24	R213	01/08/2019	10.00	Put	Bond Future	3,114.1300	3.1141	3,730.1500	3.7301	19.781	0	0	0
2018/10/24	R214	01/11/2018	8.99	Put	Bond Future	7,388.9800	7.3890	8,928.6000	8.9286	20.837	0	0	0
2018/10/24	R214	01/11/2018	8.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R214	01/11/2018			Bond Future	10.0240	69.9923	10.2622	68.4527	2.376	0.0000	0.0000	22,047
2018/10/24	R214	01/11/2018	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R214	01/11/2018	8.98	Put	Bond Future	7,466.4900	7.4665	9,006.1100	9.0061	20.620	0	0	0
2018/10/24	R214	01/11/2018	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R214	01/11/2018	9.00	Put	Bond Future	7,311.5800	7.3116	8,851.2000	8.8512	21.057	0	0	0
2018/10/24	R214	07/02/2019	9.05	Put	Bond Future	7,586.1400	7.5861	9,074.8300	9.0748	19.624	0	0	0
2018/10/24	R214	07/02/2019			Bond Future	10.1055	71.3380	10.3518	69.7686	2.437	0.0000	0.0000	18,530
2018/10/24	R214	07/02/2019	9.04	Call	Bond Future	135.3000	0.1353	57.0300	0.0570	(57.849)	0	0	0
2018/10/24	R214	07/02/2019	9.04	Put	Bond Future	7,658.1300	7.6581	9,149.2300	9.1492	19.471	0	0	0
2018/10/24	R214	07/02/2019	9.05	Call	Bond Future	139.9100	0.1399	59.2300	0.0592	(57.666)	0	0	0
2018/10/24	R214	07/02/2019	9.03	Call	Bond Future	130.8200	0.1308	54.9100	0.0549	(58.026)	0	0	0
2018/10/24	R214	07/02/2019	9.03	Put	Bond Future	7,730.3700	7.7304	9,223.8300	9.2238	19.319	0	0	0
2018/10/24	R214	02/05/2019	9.87	Call	Bond Future	1,953.1500	1.9531	1,362.8100	1.3628	(30.225)	0	0	0
2018/10/24	R214	02/05/2019	9.85	Call	Bond Future	1,897.6500	1.8976	1,319.1400	1.3191	(30.486)	0	0	0
2018/10/24	R214	02/05/2019			Bond Future	10.1717	69.2297	10.4248	67.6347	2.488	0.0000	0.0000	0
2018/10/24	R214	02/05/2019	9.85	Put	Bond Future	4,015.6900	4.0157	5,032.1600	5.0322	25.312	0	0	0

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2018/10/24	R214	02/05/2019	9.87	Put	Bond Future	3,936.4600		3.9365	4,941.1000	4.9411	25.521	0	0	0
2018/10/24	R214	02/05/2019	9.86	Call	Bond Future	1,925.3900		1.9254	1,340.9600	1.3410	(30.354)	0	0	0
2018/10/24	R214	02/05/2019	9.86	Put	Bond Future	3,976.0100		3.9760	4,986.5600	4.9866	25.416	0	0	0
2018/10/24	R214	01/08/2019	10.34	Put	Bond Future	3,468.4200		3.4684	4,245.2600	4.2453	22.398	0	0	0
2018/10/24	R214	01/08/2019			Bond Future	10.2444		70.4853	10.5055	68.8607	2.548	0.0000	0.0000	0
2018/10/24	R214	01/08/2019	10.33	Call	Bond Future	4,036.8400		4.0368	3,193.4400	3.1934	(20.893)	0	0	0
2018/10/24	R214	01/08/2019	10.33	Put	Bond Future	3,497.1900		3.4972	4,278.3900	4.2784	22.338	0	0	0
2018/10/24	R214	01/08/2019	10.34	Call	Bond Future	4,070.6700		4.0707	3,222.9100	3.2229	(20.826)	0	0	0
2018/10/24	R214	01/08/2019	10.32	Call	Bond Future	4,003.3800		4.0034	3,164.3300	3.1643	(20.959)	0	0	0
2018/10/24	R214	01/08/2019	10.32	Put	Bond Future	3,526.4200		3.5264	4,311.9700	4.3120	22.276	0	0	0
2018/10/24	R248	01/11/2018	9.03	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R248	01/11/2018			Bond Future	10.0491		89.3964	10.2873	87.4395	2.370	0.0000	0.0000	78,205
2018/10/24	R248	01/11/2018	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R248	01/11/2018	9.01	Put	Bond Future	9,532.8200		9.5328	11,489.7700	11.4898	20.529	0	0	0
2018/10/24	R248	01/11/2018	9.03	Put	Bond Future	9,332.6100		9.3326	11,289.5600	11.2896	20.969	0	0	0
2018/10/24	R248	01/11/2018	9.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/10/24	R248	01/11/2018	9.02	Put	Bond Future	9,432.6300		9.4326	11,389.5800	11.3896	20.747	0	0	0
2018/10/24	R248	07/02/2019	9.06	Put	Bond Future	9,843.6300		9.8436	11,754.9500	11.7549	19.417	0	0	0
2018/10/24	R248	07/02/2019			Bond Future	10.1317		91.1150	10.3783	89.1203	2.434	0.0000	0.0000	102,323
2018/10/24	R248	07/02/2019	9.06	Call	Bond Future	138.9600		0.1390	55.4900	0.0555	(60.068)	0	0	0
2018/10/24	R248	07/02/2019	9.05	Put	Bond Future	9,937.9400		9.9379	11,852.0000	11.8520	19.260	0	0	0
2018/10/24	R248	07/02/2019	9.07	Call	Bond Future	144.0900		0.1441	57.8100	0.0578	(59.879)	0	0	0
2018/10/24	R248	07/02/2019	9.07	Put	Bond Future	9,749.6400		9.7496	11,658.1500	11.6582	19.575	0	0	0
2018/10/24	R248	07/02/2019	9.05	Call	Bond Future	133.9800		0.1340	53.2500	0.0533	(60.255)	0	0	0
2018/10/24	R248	02/05/2019	9.90	Put	Bond Future	4,915.5200		4.9155	6,198.1700	6.1982	26.094	0	0	0
2018/10/24	R248	02/05/2019			Bond Future	10.1987		88.1953	10.4525	86.1680	2.488	0.0000	0.0000	0
2018/10/24	R248	02/05/2019	9.90	Call	Bond Future	2,417.1500		2.4172	1,672.4800	1.6725	(30.808)	0	0	0
2018/10/24	R248	02/05/2019	9.91	Call	Bond Future	2,452.7300		2.4527	1,700.3800	1.7004	(30.674)	0	0	0
2018/10/24	R248	02/05/2019	9.89	Put	Bond Future	4,966.0500		4.9661	6,256.3800	6.2564	25.983	0	0	0
2018/10/24	R248	02/05/2019	9.91	Put	Bond Future	4,865.4200		4.8654	6,140.3900	6.1404	26.205	0	0	0
2018/10/24	R248	02/05/2019	9.89	Call	Bond Future	2,381.8500		2.3819	1,644.8600	1.6449	(30.942)	0	0	0
2018/10/24	R248	01/08/2019	10.35	Call	Bond Future	4,997.2200		4.9972	3,931.8400	3.9318	(21.319)	0	0	0
2018/10/24	R248	01/08/2019	10.34	Put	Bond Future	4,413.4700		4.4135	5,418.5800	5.4186	22.774	0	0	0
2018/10/24	R248	01/08/2019			Bond Future	10.2724		89.7948	10.5344	87.7300	2.551	0.0000	0.0000	0
2018/10/24	R248	01/08/2019	10.36	Call	Bond Future	5,039.7600		5.0398	3,968.7300	3.9687	(21.252)	0	0	0
2018/10/24	R248	01/08/2019	10.36	Put	Bond Future	4,339.4500		4.3394	5,333.2600	5.3333	22.902	0	0	0
2018/10/24	R248	01/08/2019	10.35	Put	Bond Future	4,376.3200		4.3763	5,375.7800	5.3758	22.838	0	0	0
2018/10/24	R248	01/08/2019	10.34	Call	Bond Future	4,954.8400		4.9548	3,895.1100	3.8951	(21.388)	0	0	0

Total

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