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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2018 TO 13/08/2018

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
2018/08/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	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
2018/08/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	2025	01/11/2018			Bond Future	133.3480	133.3480	133.3403	133.3403	(0.006)	0.0000	0.0000	365
2018/08/13	2025	07/02/2019			Bond Future	134.5369	134.5369	134.5292	134.5292	(0.006)	0.0000	0.0000	0
2018/08/13	2025	02/05/2019			Bond Future	136.7981	136.7981	136.7890	136.7890	(0.007)	0.0000	0.0000	0
2018/08/13	2029	01/11/2018			Bond Future	99.9047	99.9047	99.7101	99.7101	(0.195)	0.0000	0.0000	1,600
2018/08/13	2029	07/02/2019			Bond Future	101.8551	101.8551	101.6568	101.6568	(0.195)	0.0000	0.0000	0
2018/08/13	2029	02/05/2019			Bond Future	102.4945	102.4945	102.2919	102.2919	(0.198)	0.0000	0.0000	0
2018/08/13	2030	01/11/2018	8.60	Call	Bond Future	200.6500	0.2007	118.6900	0.1187	(40.847)	0	0	0
2018/08/13	2030	01/11/2018	8.58	Put	Bond Future	5,311.8300	5.3118	6,022.6000	6.0226	13.381	0	0	0
2018/08/13	2030	01/11/2018			Bond Future	9.3483	92.8528	9.4714	92.0656	1.317	0.0000	0.0000	50,795
2018/08/13	2030	01/11/2018	8.60	Put	Bond Future	5,189.8800	5.1899	5,895.0900	5.8951	13.588	0	0	0
2018/08/13	2030	01/11/2018	8.58	Call	Bond Future	184.2500	0.1843	107.8500	0.1079	(41.465)	0	0	0
2018/08/13	2030	01/11/2018	8.59	Put	Bond Future	5,250.7300	5.2507	5,958.7400	5.9587	13.484	0	0	0
2018/08/13	2030	01/11/2018	8.59	Call	Bond Future	192.3600	0.1924	113.2000	0.1132	(41.152)	0	0	0
2018/08/13	2030	07/02/2019	8.62	Call	Bond Future	686.6700	0.6867	522.1500	0.5222	(23.959)	0	0	0
2018/08/13	2030	07/02/2019			Bond Future	9.4262	90.6393	9.5543	89.8370	1.359	0.0000	0.0000	167
2018/08/13	2030	07/02/2019	8.63	Call	Bond Future	702.0100	0.7020	534.7300	0.5347	(23.829)	0	0	0
2018/08/13	2030	07/02/2019	8.62	Put	Bond Future	5,965.3400	5.9653	6,603.0800	6.6031	10.691	0	0	0
2018/08/13	2030	07/02/2019	8.63	Put	Bond Future	5,912.7200	5.9127	6,547.7000	6.5477	10.739	0	0	0
2018/08/13	2030	07/02/2019	8.64	Call	Bond Future	717.5900	0.7176	547.5300	0.5475	(23.699)	0	0	0
2018/08/13	2030	07/02/2019	8.64	Put	Bond Future	5,860.3900	5.8604	6,492.5900	6.4926	10.788	0	0	0
2018/08/13	2030	07/02/2019	9.40	Put	Bond Future	0.0000	0.0000	3,112.6400	3.1126	100.000	0	0	0
2018/08/13	2030	07/02/2019	9.40	Call	Bond Future	0.0000	0.0000	2,145.0500	2.1450	100.000	0	0	920
2018/08/13	2030	07/02/2019	8.70	Put	Bond Future	0.0000	0.0000	6,167.9200	6.1679	100.000	0	0	0
2018/08/13	2030	07/02/2019	8.70	Call	Bond Future	0.0000	0.0000	628.9200	0.6289	100.000	0	0	920
2018/08/13	2030	02/05/2019	9.41	Call	Bond Future	2,886.9400	2.8869	2,486.6600	2.4867	(13.865)	0	0	0
2018/08/13	2030	02/05/2019			Bond Future	9.4989	92.1460	9.6316	91.3292	1.397	0.0000	0.0000	0
2018/08/13	2030	02/05/2019	9.39	Call	Bond Future	2,824.8200	2.8248	2,429.8200	2.4298	(13.983)	0	0	0
2018/08/13	2030	02/05/2019	9.39	Put	Bond Future	3,502.2500	3.5023	3,924.0800	3.9241	12.045	0	0	0
2018/08/13	2030	02/05/2019	9.41	Put	Bond Future	3,439.4000	3.4394	3,855.9500	3.8560	12.111	0	0	0
2018/08/13	2030	02/05/2019	9.40	Call	Bond Future	2,855.7900	2.8558	2,458.1500	2.4581	(13.924)	0	0	0
2018/08/13	2030	02/05/2019	9.40	Put	Bond Future	3,470.7100	3.4707	3,889.9000	3.8899	12.078	0	0	0
2018/08/13	2032	01/11/2018	8.77	Put	Bond Future	5,806.8900	5.8069	6,563.0200	6.5630	13.021	0	0	0
2018/08/13	2032	01/11/2018			Bond Future	9.5364	91.2055	9.6593	90.3552	1.289	0.0000	0.0000	37,888
2018/08/13	2032	01/11/2018	8.76	Call	Bond Future	230.5900	0.2306	139.4100	0.1394	(39.542)	0	0	0
2018/08/13	2032	01/11/2018	8.76	Put	Bond Future	5,873.3100	5.8733	6,632.4600	6.6325	12.925	0	0	0
2018/08/13	2032	01/11/2018	8.77	Call	Bond Future	239.9400	0.2399	145.7400	0.1457	(39.260)	0	0	0
2018/08/13	2032	01/11/2018	8.75	Call	Bond Future	221.5200	0.2215	133.3000	0.1333	(39.825)	0	0	0
2018/08/13	2032	01/11/2018	8.75	Put	Bond Future	5,940.0900	5.9401	6,702.2000	6.7022	12.830	0	0	0
2018/08/13	2032	07/02/2019	8.81	Call	Bond Future	774.4400	0.7744	592.7200	0.5927	(23.465)	0	0	0

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2018/08/13	2032	07/02/2019	8.80	Put	Bond Future	6,598.2100	6.5982	7,286.1500	7.2862	10.426	0	0	0
2018/08/13	2032	07/02/2019			Bond Future	9.6168	92.9695	9.7443	92.1029	1.326	0.0000	0.0000	456
2018/08/13	2032	07/02/2019	8.82	Call	Bond Future	791.4900	0.7915	606.7800	0.6068	(23.337)	0	0	0
2018/08/13	2032	07/02/2019	8.82	Put	Bond Future	6,483.0100	6.4830	7,164.9600	7.1650	10.519	0	0	0
2018/08/13	2032	07/02/2019	8.81	Put	Bond Future	6,540.5400	6.5405	7,225.4800	7.2255	10.472	0	0	0
2018/08/13	2032	07/02/2019	8.80	Call	Bond Future	757.4500	0.7575	578.7300	0.5787	(23.595)	0	0	0
2018/08/13	2032	02/05/2019	9.61	Call	Bond Future	3,199.7900	3.1998	2,761.8400	2.7618	(13.687)	0	0	0
2018/08/13	2032	02/05/2019	9.62	Put	Bond Future	3,689.4100	3.6894	4,130.9300	4.1309	11.967	0	0	0
2018/08/13	2032	02/05/2019			Bond Future	9.6874	90.3599	9.8193	89.4776	1.361	0.0000	0.0000	0
2018/08/13	2032	02/05/2019	9.61	Put	Bond Future	3,723.4100	3.7234	4,167.7500	4.1677	11.934	0	0	0
2018/08/13	2032	02/05/2019	9.62	Call	Bond Future	3,233.6800	3.2337	2,792.9100	2.7929	(13.631)	0	0	0
2018/08/13	2032	02/05/2019	9.63	Call	Bond Future	3,268.0500	3.2681	2,824.4600	2.8245	(13.574)	0	0	0
2018/08/13	2032	02/05/2019	9.63	Put	Bond Future	3,655.9700	3.6560	4,094.6700	4.0947	12.000	0	0	0
2018/08/13	2033	01/11/2018			Bond Future	103.0424	103.0424	103.0370	103.0370	(0.005)	0.0000	0.0000	5,770
2018/08/13	2033	07/02/2019			Bond Future	105.0541	105.0541	105.0487	105.0487	(0.005)	0.0000	0.0000	0
2018/08/13	2033	02/05/2019			Bond Future	105.6751	105.6751	105.6687	105.6687	(0.006)	0.0000	0.0000	0
2018/08/13	2037	01/11/2018	9.03	Call	Bond Future	385.4600	0.3855	252.3000	0.2523	(34.546)	0	0	0
2018/08/13	2037	01/11/2018			Bond Future	9.6903	92.1425	9.8027	91.2702	1.159	0.0000	0.0000	49,450
2018/08/13	2037	01/11/2018	9.01	Call	Bond Future	358.0000	0.3580	232.4200	0.2324	(35.078)	0	0	0
2018/08/13	2037	01/11/2018	9.01	Put	Bond Future	5,930.2800	5.9303	6,677.0500	6.6771	12.592	0	0	0
2018/08/13	2037	01/11/2018	9.03	Put	Bond Future	5,786.5400	5.7865	6,525.7300	6.5257	12.774	0	0	0
2018/08/13	2037	01/11/2018	9.02	Call	Bond Future	371.5000	0.3715	242.1700	0.2422	(34.813)	0	0	0
2018/08/13	2037	01/11/2018	9.02	Put	Bond Future	5,858.1200	5.8581	6,601.1400	6.6011	12.684	0	0	0
2018/08/13	2037	07/02/2019	9.06	Put	Bond Future	6,831.8300	6.8318	7,491.6000	7.4916	9.657	0	0	0
2018/08/13	2037	07/02/2019	9.05	Call	Bond Future	1,121.7100	1.1217	895.6600	0.8957	(20.152)	0	0	0
2018/08/13	2037	07/02/2019			Bond Future	9.7640	89.6647	9.8802	88.7757	1.190	0.0000	0.0000	650
2018/08/13	2037	07/02/2019	9.06	Call	Bond Future	1,143.6400	1.1436	914.3700	0.9144	(20.047)	0	0	0
2018/08/13	2037	07/02/2019	9.05	Put	Bond Future	6,894.6100	6.8946	7,557.6000	7.5576	9.616	0	0	0
2018/08/13	2037	07/02/2019	9.07	Call	Bond Future	1,165.8400	1.1658	933.3400	0.9333	(19.943)	0	0	0
2018/08/13	2037	07/02/2019	9.07	Put	Bond Future	6,769.4400	6.7694	7,425.9800	7.4260	9.699	0	0	0
2018/08/13	2037	02/05/2019	9.81	Put	Bond Future	3,982.7500	3.9827	4,416.8200	4.4168	10.899	0	0	0
2018/08/13	2037	02/05/2019			Bond Future	9.8314	91.1552	9.9513	90.2501	1.219	0.0000	0.0000	0
2018/08/13	2037	02/05/2019	9.80	Call	Bond Future	3,780.2400	3.7802	3,312.1500	3.3121	(12.383)	0	0	0
2018/08/13	2037	02/05/2019	9.80	Put	Bond Future	4,019.7800	4.0198	4,456.7400	4.4567	10.870	0	0	0
2018/08/13	2037	02/05/2019	9.81	Call	Bond Future	3,819.5800	3.8196	3,348.6000	3.3486	(12.331)	0	0	0
2018/08/13	2037	02/05/2019	9.79	Call	Bond Future	3,741.4100	3.7414	3,276.2000	3.2762	(12.434)	0	0	0
2018/08/13	2037	02/05/2019	9.79	Put	Bond Future	4,057.4200	4.0574	4,497.2600	4.4973	10.840	0	0	0
2018/08/13	2038	01/11/2018			Bond Future	124.3577	124.3577	123.0244	123.0244	(1.072)	0.0000	0.0000	9,641
2018/08/13	2038	07/02/2019			Bond Future	125.1943	125.1943	123.8352	123.8352	(1.086)	0.0000	0.0000	0
2018/08/13	2038	02/05/2019			Bond Future	127.2984	127.2984	125.9152	125.9152	(1.087)	0.0000	0.0000	0
2018/08/13	2040	01/11/2018	9.09	Put	Bond Future	6,422.4200	6.4224	7,158.2200	7.1582	11.457	0	0	0
2018/08/13	2040	01/11/2018	9.80	Call	Bond Future	2,383.2800	2.3833	1,922.3600	1.9224	(19.340)	0	0	3,540
2018/08/13	2040	01/11/2018			Bond Future	9.7805	95.4405	9.8825	94.5913	1.043	0.0000	0.0000	23,052
2018/08/13	2040	01/11/2018	9.08	Call	Bond Future	317.8000	0.3178	208.1000	0.2081	(34.519)	0	0	0

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2018/08/13	2040	01/11/2018	9.08	Put	Bond Future	6,501.7800	6.5018	7,241.2600	7.2413	11.374	0	0	0
2018/08/13	2040	01/11/2018	9.20	Put	Bond Future	5,584.9200	5.5849	6,276.3000	6.2763	12.379	0	0	0
2018/08/13	2040	01/11/2018	9.20	Call	Bond Future	505.8700	0.5059	348.0700	0.3481	(31.194)	0	0	3,540
2018/08/13	2040	01/11/2018	9.80	Put	Bond Future	2,219.9200	2.2199	2,608.1800	2.6082	17.490	0	0	0
2018/08/13	2040	01/11/2018	9.09	Call	Bond Future	331.2600	0.3313	217.8800	0.2179	(34.227)	0	0	0
2018/08/13	2040	01/11/2018	9.10	Put	Bond Future	6,343.5000	6.3435	7,075.5700	7.0756	11.540	0	0	0
2018/08/13	2040	01/11/2018	9.07	Call	Bond Future	304.8200	0.3048	198.7200	0.1987	(34.807)	0	0	0
2018/08/13	2040	01/11/2018	9.07	Put	Bond Future	6,581.7700	6.5818	7,324.8500	7.3249	11.290	0	0	0
2018/08/13	2040	01/11/2018	9.10	Call	Bond Future	345.0300	0.3450	227.9200	0.2279	(33.942)	0	0	2,950
2018/08/13	2040	01/11/2018	8.50	Put	Bond Future	11,831.0700	11.8311	12,670.2300	12.6702	7.093	0	0	0
2018/08/13	2040	01/11/2018	8.50	Call	Bond Future	20.2200	0.0202	10.2000	0.0102	(49.555)	0	0	2,950
2018/08/13	2040	07/02/2019	9.11	Put	Bond Future	7,580.9000	7.5809	8,237.0800	8.2371	8.656	0	0	0
2018/08/13	2040	07/02/2019	9.13	Call	Bond Future	1,132.0500	1.1320	916.1900	0.9162	(19.068)	0	0	0
2018/08/13	2040	07/02/2019			Bond Future	9.8543	92.7760	9.9598	91.9104	1.071	0.0000	0.0000	100
2018/08/13	2040	07/02/2019	9.11	Call	Bond Future	1,085.6500	1.0856	876.2500	0.8763	(19.288)	0	0	0
2018/08/13	2040	07/02/2019	9.13	Put	Bond Future	7,443.4200	7.4434	8,093.1400	8.0931	8.729	0	0	0
2018/08/13	2040	07/02/2019	9.12	Put	Bond Future	7,511.9400	7.5119	8,164.9000	8.1649	8.692	0	0	0
2018/08/13	2040	07/02/2019	9.12	Call	Bond Future	1,108.7000	1.1087	896.0800	0.8961	(19.177)	0	0	0
2018/08/13	2040	02/05/2019	9.88	Put	Bond Future	4,410.3300	4.4103	4,833.2500	4.8332	9.589	0	0	0
2018/08/13	2040	02/05/2019	9.89	Call	Bond Future	4,111.1700	4.1112	3,650.2000	3.6502	(11.213)	0	0	0
2018/08/13	2040	02/05/2019			Bond Future	9.9216	94.3181	10.0304	93.4370	1.096	0.0000	0.0000	0
2018/08/13	2040	02/05/2019	9.90	Call	Bond Future	4,153.1600	4.1532	3,689.4300	3.6894	(11.166)	0	0	0
2018/08/13	2040	02/05/2019	9.90	Put	Bond Future	4,329.7800	4.3298	4,747.1600	4.7472	9.640	0	0	0
2018/08/13	2040	02/05/2019	9.88	Call	Bond Future	4,069.6900	4.0697	3,611.5000	3.6115	(11.259)	0	0	0
2018/08/13	2040	02/05/2019	9.89	Put	Bond Future	4,369.7400	4.3697	4,789.8800	4.7899	9.615	0	0	0
2018/08/13	2044	01/11/2018	9.12	Call	Bond Future	348.7800	0.3488	230.8100	0.2308	(33.824)	0	0	0
2018/08/13	2044	01/11/2018			Bond Future	9.8084	92.4766	9.9104	91.6149	1.040	0.0000	0.0000	38,585
2018/08/13	2044	01/11/2018	9.12	Put	Bond Future	6,548.4400	6.5484	7,292.1800	7.2922	11.358	0	0	0
2018/08/13	2044	01/11/2018	9.13	Call	Bond Future	363.0900	0.3631	241.3000	0.2413	(33.543)	0	0	0
2018/08/13	2044	01/11/2018	9.14	Put	Bond Future	6,387.5300	6.3875	7,123.5500	7.1236	11.523	0	0	0
2018/08/13	2044	01/11/2018	9.13	Put	Bond Future	6,467.6500	6.4676	7,207.5700	7.2076	11.440	0	0	0
2018/08/13	2044	01/11/2018	9.14	Call	Bond Future	377.9100	0.3779	252.2200	0.2522	(33.259)	0	0	0
2018/08/13	2044	07/02/2019	9.18	Put	Bond Future	7,447.3000	7.4473	8,096.3800	8.0964	8.716	0	0	0
2018/08/13	2044	07/02/2019			Bond Future	9.8795	89.8800	9.9849	89.0017	1.067	0.0000	0.0000	108
2018/08/13	2044	07/02/2019	9.17	Call	Bond Future	1,204.3900	1.2044	978.5100	0.9785	(18.755)	0	0	0
2018/08/13	2044	07/02/2019	9.17	Put	Bond Future	7,516.5700	7.5166	8,168.9800	8.1690	8.680	0	0	0
2018/08/13	2044	07/02/2019	9.18	Call	Bond Future	1,229.1800	1.2292	999.9700	1.0000	(18.647)	0	0	0
2018/08/13	2044	07/02/2019	9.16	Call	Bond Future	1,179.9100	1.1799	957.3500	0.9573	(18.862)	0	0	0
2018/08/13	2044	07/02/2019	9.16	Put	Bond Future	7,586.3000	7.5863	8,242.0300	8.2420	8.644	0	0	0
2018/08/13	2044	02/05/2019	9.90	Call	Bond Future	4,155.6100	4.1556	3,689.9000	3.6899	(11.207)	0	0	0
2018/08/13	2044	02/05/2019			Bond Future	9.9442	91.3740	10.0527	90.4800	1.092	0.0000	0.0000	0
2018/08/13	2044	02/05/2019	9.90	Put	Bond Future	4,523.9000	4.5239	4,952.2000	4.9522	9.467	0	0	0
2018/08/13	2044	02/05/2019	9.91	Call	Bond Future	4,198.1400	4.1981	3,729.6300	3.7296	(11.160)	0	0	0
2018/08/13	2044	02/05/2019	9.92	Put	Bond Future	4,442.1500	4.4421	4,864.8500	4.8649	9.516	0	0	0
2018/08/13	2044	02/05/2019	9.91	Put	Bond Future	4,482.8600	4.4829	4,908.3600	4.9084	9.492	0	0	0
2018/08/13	2044	02/05/2019	9.92	Call	Bond Future	4,240.8600	4.2409	3,769.5500	3.7695	(11.114)	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
2018/08/13	2046	01/11/2018			Bond Future	117.3318	117.3318	115.7497	115.7497	(1.348)	0.0000	0.0000	11,966
2018/08/13	2046	07/02/2019			Bond Future	119.6224	119.6224	118.0096	118.0096	(1.348)	0.0000	0.0000	0
2018/08/13	2046	02/05/2019			Bond Future	119.9477	119.9477	118.3065	118.3065	(1.368)	0.0000	0.0000	0
2018/08/13	2050	01/11/2018			Bond Future	123.4279	123.4279	122.8999	122.8999	(0.428)	0.0000	0.0000	9,954
2018/08/13	2050	07/02/2019			Bond Future	124.0662	124.0662	123.5279	123.5279	(0.434)	0.0000	0.0000	0
2018/08/13	2050	02/05/2019			Bond Future	126.1515	126.1515	125.6028	125.6028	(0.435)	0.0000	0.0000	0
2018/08/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	AL37	01/11/2018			Index Future	592.7210	592.7210	590.2210	590.2210	(0.422)	0.0000	0.0000	0
2018/08/13	AL37	07/02/2019			Index Future	604.1860	604.1860	601.6390	601.6390	(0.422)	0.0000	0.0000	0
2018/08/13	AL37	02/05/2019			Index Future	614.2340	614.2340	611.6390	611.6390	(0.422)	0.0000	0.0000	0
2018/08/13	AL7T	01/11/2018			Index Future	688.5110	688.5110	683.5890	683.5890	(0.715)	0.0000	0.0000	0
2018/08/13	AL7T	07/02/2019			Index Future	701.8290	701.8290	696.8140	696.8140	(0.715)	0.0000	0.0000	0
2018/08/13	AL7T	02/05/2019			Index Future	713.5010	713.5010	708.3950	708.3950	(0.716)	0.0000	0.0000	0
2018/08/13	ALBI	01/11/2018			Index Future	624.8760	624.8760	620.0710	620.0710	(0.769)	0.0000	0.0000	863
2018/08/13	ALBI	07/02/2019			Index Future	636.9630	636.9630	632.0670	632.0670	(0.769)	0.0000	0.0000	0
2018/08/13	ALBI	02/05/2019			Index Future	647.5560	647.5560	642.5720	642.5720	(0.770)	0.0000	0.0000	0
2018/08/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C048	28/02/2048			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
2018/08/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/08/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/08/13	ES33	01/11/2018			Bond Future	10.9808	75.8343	11.0724	75.2999	0.834	0.0000	0.0000	9,466

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
2018/08/13	ES33	07/02/2019			Bond Future	11.1120		77.3010	11.2072	76.7565	0.857	0.0000	0.0000	0
2018/08/13	ES33	02/05/2019			Bond Future	11.2244		74.7967	11.3230	74.2420	0.879	0.0000	0.0000	0
2018/08/13	ES42	01/11/2018			Bond Future	11.1979		78.0489	11.2792	77.5096	0.726	0.0000	0.0000	7,957
2018/08/13	ES42	07/02/2019			Bond Future	11.3211		79.5583	11.4056	79.0087	0.746	0.0000	0.0000	0
2018/08/13	ES42	02/05/2019			Bond Future	11.4319		76.6209	11.5195	76.0611	0.766	0.0000	0.0000	0
2018/08/13	GOVI	01/11/2018	653.50	Put	GOVI	333,590.0000		33.3590	384,520.0000	38.4520	15.267	0	0	0
2018/08/13	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	01/11/2018			GOVI	620.1410		620.1410	615.0480	615.0480	(0.821)	0.0000	0.0000	466
2018/08/13	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	01/11/2018	653.49	Put	GOVI	333,490.0000		33.3490	384,420.0000	38.4420	15.272	0	0	0
2018/08/13	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	01/11/2018	653.51	Put	GOVI	333,690.0000		33.3690	384,620.0000	38.4620	15.263	0	0	0
2018/08/13	GOVI	07/02/2019	666.53	Put	GOVI	343,930.0000		34.3930	395,840.0000	39.5840	15.093	0	0	0
2018/08/13	GOVI	07/02/2019			GOVI	632.1370		632.1370	626.9460	626.9460	(0.821)	0.0000	0.0000	0
2018/08/13	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	07/02/2019	666.52	Put	GOVI	343,830.0000		34.3830	395,740.0000	39.5740	15.098	0	0	0
2018/08/13	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	07/02/2019	666.51	Put	GOVI	343,730.0000		34.3730	395,640.0000	39.5640	15.102	0	0	0
2018/08/13	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	02/05/2019	647.88	Put	GOVI	52,300.0000		5.2300	105,130.0000	10.5130	101.013	0	0	0
2018/08/13	GOVI	02/05/2019	647.86	Put	GOVI	52,100.0000		5.2100	104,930.0000	10.4930	101.401	0	0	0
2018/08/13	GOVI	02/05/2019			GOVI	642.6500		642.6500	637.3670	637.3670	(0.822)	0.0000	0.0000	0
2018/08/13	GOVI	02/05/2019	647.87	Put	GOVI	52,200.0000		5.2200	105,030.0000	10.5030	101.207	0	0	0
2018/08/13	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/08/13	IGOV	01/11/2018			Index Future	254.8000		254.8000	253.7690	253.7690	(0.405)	0.0000	0.0000	743
2018/08/13	IGOV	07/02/2019			Index Future	259.7740		259.7740	258.7250	258.7250	(0.404)	0.0000	0.0000	0
2018/08/13	IGOV	02/05/2019			Index Future	264.1410		264.1410	263.0720	263.0720	(0.405)	0.0000	0.0000	0
2018/08/13	IS01	20/09/2018			Interest Rate Swap	101.7600		101.7600	101.7600	101.7600	0.000	0.0000	0.0000	0
2018/08/13	IS01	20/12/2018			Interest Rate Swap	102.2400		102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/08/13	IS01	22/03/2019			Interest Rate Swap	99.5900		99.5900	99.6100	99.6100	0.020	0.0000	0.0000	0
2018/08/13	IS01	20/06/2019			Interest Rate Swap	102.0400		102.0400	102.1000	102.1000	0.059	0.0000	0.0000	0
2018/08/13	IS01	19/09/2019			Interest Rate Swap	99.9800		99.9800	100.0700	100.0700	0.090	0.0000	0.0000	0
2018/08/13	IS02	21/09/2018			Interest Rate Swap	98.5200		98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/08/13	IS02	21/12/2018			Interest Rate Swap	98.9000		98.9000	98.9100	98.9100	0.010	0.0000	0.0000	0
2018/08/13	IS02	15/03/2019			Interest Rate Swap	99.3200		99.3200	99.3500	99.3500	0.030	0.0000	0.0000	0
2018/08/13	IS02	21/06/2019			Interest Rate Swap	99.7800		99.7800	99.8400	99.8400	0.060	0.0000	0.0000	0
2018/08/13	IS02	20/09/2019			Interest Rate Swap	101.9800		101.9800	102.0700	102.0700	0.088	0.0000	0.0000	0
2018/08/13	IS02	20/12/2019			Interest Rate Swap	103.0100		103.0100	103.1300	103.1300	0.116	0.0000	0.0000	0
2018/08/13	IS02	23/03/2020			Interest Rate Swap	99.1300		99.1300	99.2800	99.2800	0.151	0.0000	0.0000	0

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2018/08/13	IS02	22/06/2020			Interest Rate Swap	102.7900	102.7900	102.9600	102.9600	0.165	0.0000	0.0000	0
2018/08/13	IS02	21/09/2020			Interest Rate Swap	99.8900	99.8900	100.0900	100.0900	0.200	0.0000	0.0000	0
2018/08/13	IS05	17/12/2020			Interest Rate Swap	96.8000	96.8000	97.0200	97.0200	0.227	0.0000	0.0000	0
2018/08/13	IS05	16/03/2021			Interest Rate Swap	96.0800	96.0800	96.3300	96.3300	0.260	0.0000	0.0000	0
2018/08/13	IS05	15/06/2021			Interest Rate Swap	95.3200	95.3200	95.6100	95.6100	0.304	0.0000	0.0000	0
2018/08/13	IS05	21/09/2021			Interest Rate Swap	95.5600	95.5600	95.8800	95.8800	0.335	0.0000	0.0000	0
2018/08/13	IS05	21/12/2021			Interest Rate Swap	97.7900	97.7900	98.1500	98.1500	0.368	0.0000	0.0000	51
2018/08/13	IS05	15/03/2022			Interest Rate Swap	97.9600	97.9600	98.3500	98.3500	0.398	0.0000	0.0000	0
2018/08/13	IS05	21/06/2022			Interest Rate Swap	99.2100	99.2100	99.6200	99.6200	0.413	0.0000	0.0000	0
2018/08/13	IS05	20/09/2022			Interest Rate Swap	103.1500	103.1500	103.5900	103.5900	0.427	0.0000	0.0000	0
2018/08/13	IS05	20/12/2022			Interest Rate Swap	104.4400	104.4400	104.8900	104.8900	0.431	0.0000	0.0000	0
2018/08/13	IS05	22/03/2023			Interest Rate Swap	97.8900	97.8900	98.3800	98.3800	0.501	0.0000	0.0000	0
2018/08/13	IS05	20/06/2023			Interest Rate Swap	103.9300	103.9300	104.4300	104.4300	0.481	0.0000	0.0000	0
2018/08/13	IS05	19/09/2023			Interest Rate Swap	99.5000	99.5000	100.0200	100.0200	0.523	0.0000	0.0000	0
2018/08/13	IS10	17/12/2025			Interest Rate Swap	96.4300	96.4300	97.1300	97.1300	0.726	0.0000	0.0000	0
2018/08/13	IS10	16/03/2026			Interest Rate Swap	93.4800	93.4800	94.2000	94.2000	0.770	0.0000	0.0000	0
2018/08/13	IS10	15/06/2026			Interest Rate Swap	92.2600	92.2600	93.0000	93.0000	0.802	0.0000	0.0000	0
2018/08/13	IS10	21/09/2026			Interest Rate Swap	94.4300	94.4300	95.1900	95.1900	0.805	0.0000	0.0000	0
2018/08/13	IS10	21/12/2026			Interest Rate Swap	98.2100	98.2100	98.9600	98.9600	0.764	0.0000	0.0000	0
2018/08/13	IS10	15/03/2027			Interest Rate Swap	96.7900	96.7900	97.5700	97.5700	0.806	0.0000	0.0000	0
2018/08/13	IS10	21/06/2027			Interest Rate Swap	98.8700	98.8700	99.6600	99.6600	0.799	0.0000	0.0000	0
2018/08/13	IS10	20/09/2027			Interest Rate Swap	104.2900	104.2900	105.0700	105.0700	0.748	0.0000	0.0000	0
2018/08/13	IS10	20/12/2027			Interest Rate Swap	104.6500	104.6500	105.4400	105.4400	0.755	0.0000	0.0000	0
2018/08/13	IS10	22/03/2028			Interest Rate Swap	98.2400	98.2400	99.0500	99.0500	0.825	0.0000	0.0000	0
2018/08/13	IS10	20/06/2028			Interest Rate Swap	105.3600	105.3600	106.1500	106.1500	0.750	0.0000	0.0000	0
2018/08/13	IS10	19/09/2028			Interest Rate Swap	99.0000	99.0000	99.8200	99.8200	0.828	0.0000	0.0000	0
2018/08/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/08/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/08/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/08/13	JBAF	19/09/2018			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/08/13	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/08/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/08/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/08/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/08/13	R023	01/11/2018	10.58	Call	Bond Future	7,398.4200	7.3984	6,954.8600	6.9549	(5.995)	0	0	0
2018/08/13	R023	01/11/2018	10.57	Put	Bond Future	0.2700	0.0003	0.4400	0.0004	62.963	0	0	0
2018/08/13	R023	01/11/2018			Bond Future	8.3712	99.2044	8.4978	98.7607	1.513	0.0000	0.0000	38,294
2018/08/13	R023	01/11/2018	10.59	Call	Bond Future	7,430.3000	7.4303	6,986.7400	6.9867	(5.970)	0	0	0
2018/08/13	R023	01/11/2018	10.59	Put	Bond Future	0.2400	0.0002	0.4000	0.0004	66.667	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/08/13	R023	01/11/2018	10.58	Put	Bond Future	0.2600	0.0003	0.4200	0.0004	61.538	0	0	0
2018/08/13	R023	01/11/2018	10.57	Call	Bond Future	7,366.5200	7.3665	6,922.9700	6.9230	(6.021)	0	0	0
2018/08/13	R023	07/02/2019	10.59	Call	Bond Future	6,783.4100	6.7834	6,342.0900	6.3421	(6.506)	0	0	0
2018/08/13	R023	07/02/2019			Bond Future	8.4639	101.1233	8.6007	100.6710	1.616	0.0000	0.0000	0
2018/08/13	R023	07/02/2019	10.57	Call	Bond Future	6,724.3200	6.7243	6,283.4800	6.2835	(6.556)	0	0	0
2018/08/13	R023	07/02/2019	10.57	Put	Bond Future	36.0600	0.0361	47.4700	0.0475	31.642	0	0	0
2018/08/13	R023	07/02/2019	10.59	Put	Bond Future	34.3800	0.0344	45.3100	0.0453	31.792	0	0	0
2018/08/13	R023	07/02/2019	10.58	Call	Bond Future	6,753.8600	6.7539	6,312.7800	6.3128	(6.531)	0	0	0
2018/08/13	R023	07/02/2019	10.58	Put	Bond Future	35.2100	0.0352	46.3800	0.0464	31.724	0	0	0
2018/08/13	R023	02/05/2019	8.45	Call	Bond Future	1,326.9500	1.3269	1,110.9900	1.1110	(16.275)	0	0	0
2018/08/13	R023	02/05/2019	8.44	Put	Bond Future	1,634.2000	1.6342	1,880.9300	1.8809	15.098	0	0	0
2018/08/13	R023	02/05/2019			Bond Future	8.5429	98.8772	8.6896	98.4162	1.718	0.0000	0.0000	0
2018/08/13	R023	02/05/2019	8.46	Call	Bond Future	1,344.5900	1.3446	1,126.9800	1.1270	(16.184)	0	0	0
2018/08/13	R023	02/05/2019	8.46	Put	Bond Future	1,606.1400	1.6061	1,849.5600	1.8496	15.156	0	0	0
2018/08/13	R023	02/05/2019	8.45	Put	Bond Future	1,620.1200	1.6201	1,865.1900	1.8652	15.127	0	0	0
2018/08/13	R023	02/05/2019	8.44	Call	Bond Future	1,309.4100	1.3094	1,095.1100	1.0951	(16.366)	0	0	0
2018/08/13	R035	01/11/2018	8.93	Call	Bond Future	309.6200	0.3096	196.8800	0.1969	(36.412)	0	0	0
2018/08/13	R035	01/11/2018	8.92	Put	Bond Future	6,067.8900	6.0679	6,826.7900	6.8268	12.507	0	0	0
2018/08/13	R035	01/11/2018			Bond Future	9.6302	95.4665	9.7427	94.5985	1.168	0.0000	0.0000	70,441
2018/08/13	R035	01/11/2018	8.94	Call	Bond Future	322.2500	0.3223	205.8500	0.2059	(36.121)	0	0	0
2018/08/13	R035	01/11/2018	8.94	Put	Bond Future	5,923.2100	5.9232	6,674.8500	6.6749	12.690	0	0	0
2018/08/13	R035	01/11/2018	8.93	Put	Bond Future	5,995.3200	5.9953	6,750.6200	6.7506	12.598	0	0	0
2018/08/13	R035	01/11/2018	8.92	Call	Bond Future	297.3500	0.2973	188.2100	0.1882	(36.704)	0	0	0
2018/08/13	R035	07/02/2019	8.98	Call	Bond Future	1,046.8300	1.0468	831.0800	0.8311	(20.610)	0	0	0
2018/08/13	R035	07/02/2019			Bond Future	9.7103	97.3131	9.8269	96.4284	1.200	0.0000	0.0000	298
2018/08/13	R035	07/02/2019	8.96	Call	Bond Future	1,004.4100	1.0044	795.0900	0.7951	(20.840)	0	0	0
2018/08/13	R035	07/02/2019	8.96	Put	Bond Future	7,012.5000	7.0125	7,687.9000	7.6879	9.631	0	0	0
2018/08/13	R035	07/02/2019	8.98	Put	Bond Future	6,887.4700	6.8875	7,556.4400	7.5564	9.713	0	0	0
2018/08/13	R035	07/02/2019	8.97	Call	Bond Future	1,025.5900	1.0256	813.0400	0.8130	(20.725)	0	0	0
2018/08/13	R035	07/02/2019	8.97	Put	Bond Future	6,949.9000	6.9499	7,622.0700	7.6221	9.672	0	0	0
2018/08/13	R035	02/05/2019	9.74	Put	Bond Future	4,042.9700	4.0430	4,479.5000	4.4795	10.797	0	0	0
2018/08/13	R035	02/05/2019			Bond Future	9.7763	94.4335	9.8966	93.5328	1.230	0.0000	0.0000	0
2018/08/13	R035	02/05/2019	9.74	Call	Bond Future	3,768.4000	3.7684	3,304.2500	3.3043	(12.317)	0	0	0
2018/08/13	R035	02/05/2019	9.75	Call	Bond Future	3,807.1800	3.8072	3,340.1900	3.3402	(12.266)	0	0	0
2018/08/13	R035	02/05/2019	9.75	Put	Bond Future	4,006.0300	4.0060	4,439.7200	4.4397	10.826	0	0	0
2018/08/13	R035	02/05/2019	9.73	Call	Bond Future	3,729.8200	3.7298	3,268.5100	3.2685	(12.368)	0	0	0
2018/08/13	R035	02/05/2019	9.73	Put	Bond Future	4,080.2000	4.0802	4,519.5700	4.5196	10.768	0	0	0
2018/08/13	R186	01/11/2018	8.54	Put	Bond Future	2,991.1900	2.9912	3,565.6000	3.5656	19.203	0	0	0
2018/08/13	R186	01/11/2018	8.90	Call	Bond Future	1,447.6900	1.4477	1,074.1100	1.0741	(25.805)	0	0	0
2018/08/13	R186	01/11/2018	9.14	Call	Bond Future	2,281.2300	2.2812	1,793.7700	1.7938	(21.368)	0	0	0
2018/08/13	R186	01/11/2018	7.96	Put	Bond Future	6,126.5100	6.1265	6,870.6800	6.8707	12.147	0	0	0
2018/08/13	R186	01/11/2018			Bond Future	8.9322	112.8589	9.0616	112.0838	1.448	0.0000	0.0000	66,883
2018/08/13	R186	01/11/2018	8.53	Call	Bond Future	579.1100	0.5791	382.7600	0.3828	(33.905)	0	0	0
2018/08/13	R186	01/11/2018	8.53	Put	Bond Future	3,036.1800	3.0362	3,614.9300	3.6149	19.062	0	0	0
2018/08/13	R186	01/11/2018	8.46	Put	Bond Future	3,360.4600	3.3605	3,968.5900	3.9686	18.097	0	0	0
2018/08/13	R186	01/11/2018	8.46	Call	Bond Future	468.3800	0.4684	301.4100	0.3014	(35.648)	0	0	5,000

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2018/08/13	R186	01/11/2018	8.54	Call	Bond Future	596.0800	0.5961	395.3900	0.3954	(33.668)	0	0	0
2018/08/13	R186	01/11/2018	8.90	Put	Bond Future	1,641.8300	1.6418	2,043.3500	2.0434	24.456	0	0	2,500
2018/08/13	R186	01/11/2018	9.14	Put	Bond Future	1,039.6300	1.0396	1,327.2700	1.3273	27.668	0	0	5,000
2018/08/13	R186	01/11/2018	7.96	Call	Bond Future	61.9200	0.0619	30.9900	0.0310	(49.952)	0	0	5,000
2018/08/13	R186	01/11/2018	8.52	Call	Bond Future	562.4900	0.5625	370.4200	0.3704	(34.146)	0	0	0
2018/08/13	R186	01/11/2018	8.52	Put	Bond Future	3,081.5700	3.0816	3,664.6000	3.6646	18.920	0	0	0
2018/08/13	R186	07/02/2019	8.20	Call	Bond Future	532.1100	0.5321	388.7000	0.3887	(26.951)	0	0	0
2018/08/13	R186	07/02/2019	8.21	Put	Bond Future	5,381.6900	5.3817	6,025.6600	6.0257	11.966	0	0	0
2018/08/13	R186	07/02/2019			Bond Future	9.0150	109.7368	9.1509	108.9468	1.508	0.0000	0.0000	719
2018/08/13	R186	07/02/2019	8.20	Put	Bond Future	5,430.6900	5.4307	6,077.3200	6.0773	11.907	0	0	0
2018/08/13	R186	07/02/2019	8.21	Call	Bond Future	544.9400	0.5449	398.8700	0.3989	(26.805)	0	0	0
2018/08/13	R186	07/02/2019	8.22	Call	Bond Future	558.1900	0.5582	409.4200	0.4094	(26.652)	0	0	0
2018/08/13	R186	07/02/2019	8.22	Put	Bond Future	5,333.1500	5.3332	5,974.4200	5.9744	12.024	0	0	0
2018/08/13	R186	02/05/2019	9.01	Put	Bond Future	2,971.3900	2.9714	3,389.0100	3.3890	14.055	0	0	0
2018/08/13	R186	02/05/2019	9.02	Call	Bond Future	2,541.2600	2.5413	2,151.5500	2.1516	(15.335)	0	0	0
2018/08/13	R186	02/05/2019			Bond Future	9.0907	111.5611	9.2330	110.7565	1.565	0.0000	0.0000	0
2018/08/13	R186	02/05/2019	9.03	Call	Bond Future	2,570.9000	2.5709	2,178.4500	2.1784	(15.265)	0	0	0
2018/08/13	R186	02/05/2019	9.03	Put	Bond Future	2,916.6600	2.9167	3,328.7900	3.3288	14.130	0	0	0
2018/08/13	R186	02/05/2019	9.01	Call	Bond Future	2,511.4200	2.5114	2,124.4600	2.1245	(15.408)	0	0	0
2018/08/13	R186	02/05/2019	9.02	Put	Bond Future	2,944.1100	2.9441	3,358.9800	3.3590	14.092	0	0	0
2018/08/13	R197	01/11/2018			Bond Future	302.3887	302.3887	302.3708	302.3708	(0.006)	0.0000	0.0000	2,350
2018/08/13	R197	07/02/2019			Bond Future	300.9415	300.9415	300.9237	300.9237	(0.006)	0.0000	0.0000	0
2018/08/13	R197	02/05/2019			Bond Future	305.9990	305.9990	305.9780	305.9780	(0.007)	0.0000	0.0000	0
2018/08/13	R202	01/11/2018			Bond Future	236.4834	236.4834	234.7956	234.7956	(0.714)	0.0000	0.0000	10,129
2018/08/13	R202	07/02/2019			Bond Future	237.1961	237.1961	235.4757	235.4757	(0.725)	0.0000	0.0000	0
2018/08/13	R202	02/05/2019			Bond Future	241.1823	241.1823	239.4311	239.4311	(0.726)	0.0000	0.0000	0
2018/08/13	R207	01/11/2018	6.76	Put	Bond Future	1,074.2200	1.0742	1,198.9600	1.1990	11.612	0	0	0
2018/08/13	R207	01/11/2018			Bond Future	7.7155	101.7099	7.8281	101.5845	1.459	0.0000	0.0000	19,348
2018/08/13	R207	01/11/2018	6.75	Call	Bond Future	0.9600	0.0010	0.3200	0.0003	(66.667)	0	0	0
2018/08/13	R207	01/11/2018	6.75	Put	Bond Future	1,085.5200	1.0855	1,210.2800	1.2103	11.493	0	0	0
2018/08/13	R207	01/11/2018	6.76	Call	Bond Future	0.9800	0.0010	0.3200	0.0003	(67.347)	0	0	0
2018/08/13	R207	01/11/2018	6.74	Call	Bond Future	0.9400	0.0009	0.3100	0.0003	(67.021)	0	0	0
2018/08/13	R207	01/11/2018	6.74	Put	Bond Future	1,096.8200	1.0968	1,221.5900	1.2216	11.376	0	0	0
2018/08/13	R207	07/02/2019	6.52	Call	Bond Future	1.4700	0.0015	0.6000	0.0006	(59.184)	0	0	0
2018/08/13	R207	07/02/2019	6.51	Put	Bond Future	1,174.8700	1.1749	1,301.7400	1.3017	10.799	0	0	0
2018/08/13	R207	07/02/2019			Bond Future	7.8446	100.0322	7.9914	99.9045	1.871	0.0000	0.0000	0
2018/08/13	R207	07/02/2019	6.53	Call	Bond Future	1.5200	0.0015	0.6200	0.0006	(59.211)	0	0	0
2018/08/13	R207	07/02/2019	6.53	Put	Bond Future	1,157.2100	1.1572	1,284.0300	1.2840	10.959	0	0	0
2018/08/13	R207	07/02/2019	6.52	Put	Bond Future	1,166.0300	1.1660	1,292.8800	1.2929	10.879	0	0	0
2018/08/13	R207	07/02/2019	6.51	Call	Bond Future	1.4400	0.0014	0.5900	0.0006	(59.028)	0	0	0
2018/08/13	R207	02/05/2019	7.63	Call	Bond Future	95.6000	0.0956	61.5900	0.0616	(35.575)	0	0	0
2018/08/13	R207	02/05/2019			Bond Future	8.0558	101.6952	8.2553	101.5641	2.477	0.0000	0.0000	0
2018/08/13	R207	02/05/2019	7.61	Call	Bond Future	90.9000	0.0909	58.1200	0.0581	(36.062)	0	0	0
2018/08/13	R207	02/05/2019	7.61	Put	Bond Future	384.9500	0.3849	483.3200	0.4833	25.554	0	0	0
2018/08/13	R207	02/05/2019	7.63	Put	Bond Future	376.4200	0.3764	473.5600	0.4736	25.806	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
2018/08/13	R207	02/05/2019	7.62	Call	Bond Future	93.0800	0.0931	59.7200	0.0597	(35.840)	0	0	0
2018/08/13	R207	02/05/2019	7.62	Put	Bond Future	380.5100	0.3805	478.3000	0.4783	25.700	0	0	0
2018/08/13	R208	01/11/2018	7.11	Put	Bond Future	1,928.0600	1.9281	2,166.6100	2.1666	12.373	0	0	0
2018/08/13	R208	01/11/2018			Bond Future	8.0111	97.9725	8.1259	97.7308	1.433	0.0000	0.0000	28,717
2018/08/13	R208	01/11/2018	7.11	Call	Bond Future	5.0400	0.0050	1.9400	0.0019	(61.508)	0	0	0
2018/08/13	R208	01/11/2018	7.12	Call	Bond Future	5.2500	0.0053	2.0200	0.0020	(61.524)	0	0	0
2018/08/13	R208	01/11/2018	7.10	Put	Bond Future	1,949.4800	1.9495	2,188.1500	2.1881	12.243	0	0	0
2018/08/13	R208	01/11/2018	7.12	Put	Bond Future	1,906.6700	1.9067	2,145.0900	2.1451	12.505	0	0	0
2018/08/13	R208	01/11/2018	7.10	Call	Bond Future	4.8500	0.0049	1.8700	0.0019	(61.443)	0	0	0
2018/08/13	R208	07/02/2019	7.07	Call	Bond Future	26.4800	0.0265	15.3000	0.0153	(42.221)	0	0	0
2018/08/13	R208	07/02/2019	7.08	Put	Bond Future	2,010.1700	2.0102	2,244.9500	2.2450	11.680	0	0	0
2018/08/13	R208	07/02/2019	7.06	Put	Bond Future	2,047.5000	2.0475	2,282.8400	2.2828	11.494	0	0	0
2018/08/13	R208	07/02/2019			Bond Future	8.1163	99.8674	8.2469	99.6212	1.609	0.0000	0.0000	0
2018/08/13	R208	07/02/2019	7.07	Put	Bond Future	2,028.8600	2.0289	2,263.9100	2.2639	11.585	0	0	0
2018/08/13	R208	07/02/2019	7.08	Call	Bond Future	25.1700	0.0272	15.7200	0.0157	(42.142)	0	0	0
2018/08/13	R208	07/02/2019	7.06	Call	Bond Future	25.7300	0.0257	14.8400	0.0148	(42.324)	0	0	0
2018/08/13	R208	02/05/2019	8.03	Put	Bond Future	847.5300	0.8475	995.8600	0.9959	17.501	0	0	0
2018/08/13	R208	02/05/2019	8.02	Call	Bond Future	509.0300	0.5090	406.8100	0.4068	(20.081)	0	0	0
2018/08/13	R208	02/05/2019			Bond Future	8.2240	98.1281	8.3724	97.8765	1.805	0.0000	0.0000	0
2018/08/13	R208	02/05/2019	8.03	Call	Bond Future	517.4500	0.5174	414.1700	0.4142	(19.959)	0	0	0
2018/08/13	R208	02/05/2019	8.02	Put	Bond Future	856.1700	0.8562	1,005.5600	1.0056	17.449	0	0	0
2018/08/13	R208	02/05/2019	8.04	Call	Bond Future	526.2600	0.5263	421.9100	0.4219	(19.829)	0	0	0
2018/08/13	R208	02/05/2019	8.04	Put	Bond Future	839.2900	0.8393	986.5500	0.9866	17.546	0	0	0
2018/08/13	R209	01/11/2018	1,016.00	Call	Bond Future	71,650.3200	71.6503	70,916.4800	70.9165	(1.024)	0	0	0
2018/08/13	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	R209	01/11/2018	9.34	Put	Bond Future	2,815.3800	2.8154	3,279.6200	3.2796	16.489	0	0	0
2018/08/13	R209	01/11/2018	9.97	Call	Bond Future	3,310.1100	3.3101	2,782.6300	2.7826	(15.935)	0	0	0
2018/08/13	R209	01/11/2018	9.64	Call	Bond Future	1,964.2000	1.9642	1,562.5300	1.5625	(20.450)	0	0	2,000
2018/08/13	R209	01/11/2018	9.98	Put	Bond Future	931.3900	0.9314	1,134.5100	1.1345	21.808	0	0	2,000
2018/08/13	R209	01/11/2018	10.00	Call	Bond Future	3,446.4700	3.4465	2,909.3700	2.9094	(15.584)	0	0	0
2018/08/13	R209	01/11/2018	9.47	Call	Bond Future	1,409.4900	1.4095	1,082.2600	1.0823	(23.216)	0	0	0
2018/08/13	R209	01/11/2018	8.98	Call	Bond Future	368.3500	0.3684	244.1700	0.2442	(33.713)	0	0	0
2018/08/13	R209	01/11/2018	9.82	Call	Bond Future	2,658.1000	2.6581	2,183.5600	2.1836	(17.853)	0	0	0
2018/08/13	R209	01/11/2018			Bond Future	9.6026	72.5382	9.7148	71.8044	1.169	0.0000	0.0000	126,870
2018/08/13	R209	01/11/2018	1,016.01	Call	Bond Future	71,650.3200	71.6503	70,916.4800	70.9165	(1.024)	0	0	0
2018/08/13	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	R209	01/11/2018	8.89	Put	Bond Future	5,189.9700	5.1900	5,829.0100	5.8290	12.313	0	0	0
2018/08/13	R209	01/11/2018	8.89	Call	Bond Future	261.6700	0.2617	166.8700	0.1669	(36.229)	0	0	2,000
2018/08/13	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/08/13	R209	01/11/2018	1,015.99	Call	Bond Future	71,650.3100	71.6503	70,916.4700	70.9165	(1.024)	0	0	0
2018/08/13	R209	01/11/2018	9.34	Call	Bond Future	1,054.5700	1.0546	784.9700	0.7850	(25.565)	0	0	0
2018/08/13	R209	01/11/2018	9.97	Put	Bond Future	948.8000	0.9488	1,155.1600	1.1552	21.750	0	0	0
2018/08/13	R209	01/11/2018	9.64	Put	Bond Future	1,718.4000	1.7184	2,050.5700	2.0506	19.330	0	0	0
2018/08/13	R209	01/11/2018	9.98	Call	Bond Future	3,355.3600	3.3554	2,824.6400	2.8246	(15.817)	0	0	0
2018/08/13	R209	01/11/2018	10.00	Put	Bond Future	897.4500	0.8975	1,094.1900	1.0942	21.922	0	0	5,850
2018/08/13	R209	01/11/2018	9.47	Put	Bond Future	2,290.7600	2.2908	2,697.3700	2.6974	17.750	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
2018/08/13	R209	01/11/2018	8.98	Put	Bond Future	4,647.5000	4.6475	5,257.1600	5.2572	13.118	0	0	0
2018/08/13	R209	01/11/2018	9.49	Call	Bond Future	1,469.5600	1.4696	1,133.4300	1.1334	(22.873)	0	0	0
2018/08/13	R209	01/11/2018	9.82	Put	Bond Future	1,246.7600	1.2468	1,506.0600	1.5061	20.798	0	0	760
2018/08/13	R209	01/11/2018	9.94	Call	Bond Future	3,175.6100	3.1756	2,658.0800	2.6581	(16.297)	0	0	0
2018/08/13	R209	01/11/2018	9.94	Put	Bond Future	1,002.7700	1.0028	1,219.0800	1.2191	21.571	0	0	0
2018/08/13	R209	01/11/2018	10.57	Call	Bond Future	6,272.2700	6.2723	5,609.7300	5.6097	(10.563)	0	0	0
2018/08/13	R209	01/11/2018	10.57	Put	Bond Future	295.7300	0.2957	367.0300	0.3670	24.110	0	0	0
2018/08/13	R209	01/11/2018	9.49	Put	Bond Future	2,216.8800	2.2169	2,614.5900	2.6146	17.940	0	0	0
2018/08/13	R209	01/11/2018	9.84	Call	Bond Future	2,741.8800	2.7419	2,259.8400	2.2598	(17.581)	0	0	0
2018/08/13	R209	01/11/2018	9.84	Put	Bond Future	1,202.7700	1.2028	1,454.5700	1.4546	20.935	0	0	0
2018/08/13	R209	01/11/2018	8.99	Put	Bond Future	4,589.3700	4.5894	5,195.5100	5.1955	13.207	0	0	0
2018/08/13	R209	01/11/2018	8.99	Call	Bond Future	381.8600	0.3819	254.1600	0.2542	(33.442)	0	0	760
2018/08/13	R209	07/02/2019	8.97	Put	Bond Future	5,754.3600	5.7544	6,308.5900	6.3086	9.631	0	0	0
2018/08/13	R209	07/02/2019	10.20	Put	Bond Future	1,587.6600	1.5877	1,808.9300	1.8089	13.937	0	0	4,000
2018/08/13	R209	07/02/2019			Bond Future	9.6718	73.9412	9.7876	73.1933	1.198	0.0000	0.0000	340
2018/08/13	R209	07/02/2019	8.96	Call	Bond Future	949.2600	0.9493	758.3400	0.7583	(20.113)	0	0	0
2018/08/13	R209	07/02/2019	8.96	Put	Bond Future	5,806.7300	5.8067	6,363.7300	6.3637	9.592	0	0	0
2018/08/13	R209	07/02/2019	8.97	Call	Bond Future	968.4100	0.9684	774.7200	0.7747	(20.001)	0	0	0
2018/08/13	R209	07/02/2019	10.20	Call	Bond Future	4,905.5600	4.9056	4,378.9100	4.3789	(10.736)	0	0	0
2018/08/13	R209	07/02/2019	8.95	Call	Bond Future	930.3500	0.9303	742.1900	0.7422	(20.225)	0	0	0
2018/08/13	R209	07/02/2019	8.95	Put	Bond Future	5,859.4400	5.8594	6,419.2000	6.4192	9.553	0	0	0
2018/08/13	R209	07/02/2019	9.54	Put	Bond Future	3,264.7000	3.2647	3,654.3200	3.6543	11.934	0	0	0
2018/08/13	R209	07/02/2019	9.54	Call	Bond Future	2,400.0600	2.4001	2,041.7600	2.0418	(14.929)	0	0	4,000
2018/08/13	R209	07/02/2019	9.04	Put	Bond Future	5,394.9200	5.3949	5,929.6400	5.9296	9.912	0	0	0
2018/08/13	R209	07/02/2019	9.04	Call	Bond Future	1,106.9000	1.1069	893.7000	0.8937	(19.261)	0	0	4,000
2018/08/13	R209	02/05/2019	9.70	Put	Bond Future	3,473.8800	3.4739	3,839.0100	3.8390	10.511	0	0	0
2018/08/13	R209	02/05/2019			Bond Future	9.7320	72.0226	9.8513	71.2613	1.226	0.0000	0.0000	0
2018/08/13	R209	02/05/2019	9.69	Call	Bond Future	3,234.8100	3.2348	2,841.0000	2.8410	(12.174)	0	0	0
2018/08/13	R209	02/05/2019	9.69	Put	Bond Future	3,505.7400	3.5057	3,873.2500	3.8732	10.483	0	0	0
2018/08/13	R209	02/05/2019	9.70	Call	Bond Future	3,267.5900	3.2676	2,871.4000	2.8714	(12.125)	0	0	0
2018/08/13	R209	02/05/2019	9.68	Call	Bond Future	3,201.9500	3.2019	2,810.5200	2.8105	(12.225)	0	0	0
2018/08/13	R209	02/05/2019	9.68	Put	Bond Future	3,537.6100	3.5376	3,907.5000	3.9075	10.456	0	0	0
2018/08/13	R210	01/11/2018			Bond Future	185.1456	185.1456	185.1358	185.1358	(0.005)	0.0000	0.0000	2,149
2018/08/13	R210	07/02/2019			Bond Future	188.7601	188.7601	188.7504	188.7504	(0.005)	0.0000	0.0000	0
2018/08/13	R210	02/05/2019			Bond Future	189.3778	189.3778	189.3661	189.3661	(0.006)	0.0000	0.0000	0
2018/08/13	R212	01/11/2018			Bond Future	155.9647	155.9647	155.5980	155.5980	(0.235)	0.0000	0.0000	3,476
2018/08/13	R212	07/02/2019			Bond Future	156.8545	156.8545	156.4809	156.4809	(0.238)	0.0000	0.0000	0
2018/08/13	R212	02/05/2019			Bond Future	159.4907	159.4907	159.1093	159.1093	(0.239)	0.0000	0.0000	0
2018/08/13	R213	01/11/2018	8.65	Call	Bond Future	185.3800	0.1854	107.7600	0.1078	(41.871)	0	0	0
2018/08/13	R213	01/11/2018	8.64	Put	Bond Future	5,442.2800	5.4423	6,170.1800	6.1702	13.375	0	0	0
2018/08/13	R213	01/11/2018			Bond Future	9.4399	83.7303	9.5680	82.9274	1.357	0.0000	0.0000	32,893
2018/08/13	R213	01/11/2018	8.66	Call	Bond Future	193.2200	0.1932	112.8900	0.1129	(41.574)	0	0	0
2018/08/13	R213	01/11/2018	8.66	Put	Bond Future	5,320.6500	5.3207	6,043.1900	6.0432	13.580	0	0	0
2018/08/13	R213	01/11/2018	8.65	Put	Bond Future	5,381.3100	5.3813	6,106.5600	6.1066	13.477	0	0	0
2018/08/13	R213	01/11/2018	8.64	Call	Bond Future	177.7800	0.1778	102.8100	0.1028	(42.170)	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
2018/08/13	R213	07/02/2019	8.68	Call	Bond Future	657.7100	0.6577	495.7000	0.4957	(24.632)	0	0	0
2018/08/13	R213	07/02/2019			Bond Future	9.5199	85.3498	9.6528	84.5316	1.396	0.0000	0.0000	112
2018/08/13	R213	07/02/2019	8.68	Put	Bond Future	6,093.2800	6.0933	6,749.5500	6.7496	10.770	0	0	0
2018/08/13	R213	07/02/2019	8.69	Call	Bond Future	672.4800	0.6725	507.7300	0.5077	(24.499)	0	0	0
2018/08/13	R213	07/02/2019	8.70	Put	Bond Future	5,988.2400	5.9882	6,638.9800	6.6390	10.867	0	0	0
2018/08/13	R213	07/02/2019	8.69	Put	Bond Future	6,040.5300	6.0405	6,694.0600	6.6941	10.819	0	0	0
2018/08/13	R213	07/02/2019	8.70	Call	Bond Future	687.6400	0.6876	520.1000	0.5201	(24.364)	0	0	0
2018/08/13	R213	02/05/2019	9.49	Call	Bond Future	2,813.6400	2.8136	2,407.5500	2.4075	(14.433)	0	0	0
2018/08/13	R213	02/05/2019	9.48	Put	Bond Future	3,432.9300	3.4329	3,862.5200	3.8625	12.514	0	0	0
2018/08/13	R213	02/05/2019			Bond Future	9.5859	83.2215	9.7233	82.3886	1.433	0.0000	0.0000	0
2018/08/13	R213	02/05/2019	9.50	Call	Bond Future	2,844.3800	2.8444	2,435.5900	2.4356	(14.372)	0	0	0
2018/08/13	R213	02/05/2019	9.50	Put	Bond Future	3,371.2200	3.3712	3,795.3900	3.7954	12.582	0	0	0
2018/08/13	R213	02/05/2019	9.49	Put	Bond Future	3,402.1000	3.4021	3,828.9700	3.8290	12.547	0	0	0
2018/08/13	R213	02/05/2019	9.48	Call	Bond Future	2,782.7800	2.7828	2,379.4100	2.3794	(14.495)	0	0	0
2018/08/13	R214	01/11/2018	8.99	Put	Bond Future	5,888.5100	5.8885	6,497.8700	6.4979	10.348	0	0	0
2018/08/13	R214	01/11/2018	8.98	Call	Bond Future	238.3400	0.2383	157.1500	0.1571	(34.065)	0	0	0
2018/08/13	R214	01/11/2018			Bond Future	9.7638	71.7410	9.8657	71.0478	1.044	0.0000	0.0000	28,498
2018/08/13	R214	01/11/2018	8.99	Call	Bond Future	248.2300	0.2482	164.3600	0.1644	(33.787)	0	0	0
2018/08/13	R214	01/11/2018	8.98	Put	Bond Future	5,956.1300	5.9561	6,568.1700	6.5682	10.276	0	0	0
2018/08/13	R214	01/11/2018	9.00	Call	Bond Future	258.4200	0.2584	171.8100	0.1718	(33.515)	0	0	0
2018/08/13	R214	01/11/2018	9.00	Put	Bond Future	5,821.3000	5.8213	6,427.9200	6.4279	10.421	0	0	0
2018/08/13	R214	07/02/2019	9.05	Put	Bond Future	6,503.1800	6.5032	7,045.7700	7.0458	8.343	0	0	0
2018/08/13	R214	07/02/2019			Bond Future	9.8354	73.1287	9.9407	72.4222	1.070	0.0000	0.0000	0
2018/08/13	R214	07/02/2019	9.04	Call	Bond Future	829.6800	0.8297	668.3000	0.6683	(19.451)	0	0	0
2018/08/13	R214	07/02/2019	9.04	Put	Bond Future	6,561.7700	6.5618	7,106.9300	7.1069	8.308	0	0	0
2018/08/13	R214	07/02/2019	9.05	Call	Bond Future	847.6900	0.8477	683.7400	0.6837	(19.341)	0	0	0
2018/08/13	R214	07/02/2019	9.03	Call	Bond Future	811.9200	0.8119	653.0900	0.6531	(19.562)	0	0	0
2018/08/13	R214	07/02/2019	9.03	Put	Bond Future	6,620.7300	6.6207	7,168.4400	7.1684	8.273	0	0	0
2018/08/13	R214	02/05/2019	9.87	Call	Bond Future	3,455.5600	3.4556	3,075.1300	3.0751	(11.009)	0	0	0
2018/08/13	R214	02/05/2019	9.85	Call	Bond Future	3,387.1300	3.3871	3,011.1700	3.0112	(11.100)	0	0	0
2018/08/13	R214	02/05/2019			Bond Future	9.8942	71.0506	10.0024	70.3313	1.094	0.0000	0.0000	0
2018/08/13	R214	02/05/2019	9.85	Put	Bond Future	3,684.2700	3.6843	4,027.5500	4.0275	9.317	0	0	0
2018/08/13	R214	02/05/2019	9.87	Put	Bond Future	3,617.9700	3.6180	3,956.7800	3.9568	9.365	0	0	0
2018/08/13	R214	02/05/2019	9.86	Call	Bond Future	3,421.2700	3.4213	3,043.0700	3.0431	(11.054)	0	0	0
2018/08/13	R214	02/05/2019	9.86	Put	Bond Future	3,650.9900	3.6510	3,992.0300	3.9920	9.341	0	0	0
2018/08/13	R248	01/11/2018	9.03	Call	Bond Future	249.1000	0.2491	158.5100	0.1585	(36.367)	0	0	0
2018/08/13	R248	01/11/2018			Bond Future	9.7996	91.5330	9.9016	90.6487	1.041	0.0000	0.0000	97,212
2018/08/13	R248	01/11/2018	9.01	Call	Bond Future	227.3400	0.2273	143.2700	0.1433	(36.980)	0	0	0
2018/08/13	R248	01/11/2018	9.01	Put	Bond Future	7,623.5900	7.6236	8,423.8500	8.4238	10.497	0	0	0
2018/08/13	R248	01/11/2018	9.03	Put	Bond Future	7,445.1400	7.4451	8,238.8800	8.2389	10.661	0	0	0
2018/08/13	R248	01/11/2018	9.02	Call	Bond Future	238.0700	0.2381	150.7700	0.1508	(36.670)	0	0	0
2018/08/13	R248	01/11/2018	9.02	Put	Bond Future	7,534.1300	7.5341	8,331.1600	8.3312	10.579	0	0	0
2018/08/13	R248	07/02/2019	9.06	Put	Bond Future	8,500.9900	8.5010	9,206.0900	9.2061	8.294	0	0	0
2018/08/13	R248	07/02/2019			Bond Future	9.8723	93.3035	9.9778	92.4022	1.068	0.0000	0.0000	0
2018/08/13	R248	07/02/2019	9.06	Call	Bond Future	984.7600	0.9848	788.5500	0.7886	(19.925)	0	0	0
2018/08/13	R248	07/02/2019	9.05	Put	Bond Future	8,578.3300	8.5783	9,286.6800	9.2867	8.257	0	0	0

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2018/08/13	R248	07/02/2019	9.07	Call	Bond Future	1,006.8300	1.0068	807.3700	0.8074	(19.811)	0	0	0
2018/08/13	R248	07/02/2019	9.07	Put	Bond Future	8,423.9400	8.4239	9,125.7900	9.1258	8.332	0	0	0
2018/08/13	R248	07/02/2019	9.05	Call	Bond Future	962.8100	0.9628	769.8500	0.7698	(20.041)	0	0	0
2018/08/13	R248	02/05/2019	9.90	Put	Bond Future	4,590.6100	4.5906	5,025.8300	5.0258	9.481	0	0	0
2018/08/13	R248	02/05/2019			Bond Future	9.9319	90.4205	10.0405	89.5031	1.093	0.0000	0.0000	0
2018/08/13	R248	02/05/2019	9.90	Call	Bond Future	4,317.4400	4.3174	3,835.2400	3.8352	(11.169)	0	0	0
2018/08/13	R248	02/05/2019	9.91	Call	Bond Future	4,361.1600	4.3612	3,876.0800	3.8761	(11.123)	0	0	0
2018/08/13	R248	02/05/2019	9.89	Put	Bond Future	4,633.2300	4.6332	5,071.3100	5.0713	9.455	0	0	0
2018/08/13	R248	02/05/2019	9.91	Put	Bond Future	4,548.6500	4.5487	4,980.9900	4.9810	9.505	0	0	0
2018/08/13	R248	02/05/2019	9.89	Call	Bond Future	4,274.2300	4.2742	3,794.8900	3.7949	(11.215)	0	0	0

Total

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