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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/09/2018 TO 21/09/2018

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	2025	01/11/2018			Bond Future	132.5644	132.5644	132.6042	132.6042	0.030	0.0000	0.0000	365
2018/09/21	2025	07/02/2019			Bond Future	133.7326	133.7326	133.7735	133.7735	0.031	0.0000	0.0000	0
2018/09/21	2025	02/05/2019			Bond Future	135.9769	135.9769	136.0174	136.0174	0.030	0.0000	0.0000	0
2018/09/21	2029	01/11/2018			Bond Future	100.3092	100.3092	100.2162	100.2162	(0.093)	0.0000	0.0000	2,938
2018/09/21	2029	07/02/2019			Bond Future	102.2635	102.2635	102.1687	102.1687	(0.093)	0.0000	0.0000	0
2018/09/21	2029	02/05/2019			Bond Future	102.9072	102.9072	102.8101	102.8101	(0.094)	0.0000	0.0000	0
2018/09/21	2030	01/11/2018	8.60	Call	Bond Future	18.3000	0.0183	16.9300	0.0169	(7.486)	0	0	0
2018/09/21	2030	01/11/2018	8.58	Put	Bond Future	6,268.1300	6.2681	6,261.4600	6.2615	(0.106)	0	0	0
2018/09/21	2030	01/11/2018	9.60	Put	Bond Future	980.5000	0.9805	963.9300	0.9639	(1.690)	0	0	0
2018/09/21	2030	01/11/2018			Bond Future	9.5246	91.7283	9.5237	91.7337	(0.009)	0.0000	0.0000	54,822
2018/09/21	2030	01/11/2018	8.60	Put	Bond Future	6,131.9800	6.1320	6,125.1800	6.1252	(0.111)	0	0	0
2018/09/21	2030	01/11/2018	8.58	Call	Bond Future	16.1000	0.0161	14.8600	0.0149	(7.702)	0	0	0
2018/09/21	2030	01/11/2018	8.90	Put	Bond Future	4,170.8000	4.1708	4,160.8600	4.1609	(0.238)	0	0	0
2018/09/21	2030	01/11/2018	8.90	Call	Bond Future	100.5700	0.1006	96.0600	0.0961	(4.484)	0	0	0
2018/09/21	2030	01/11/2018	8.59	Put	Bond Future	6,199.9900	6.2000	6,193.2600	6.1933	(0.109)	0	0	0
2018/09/21	2030	01/11/2018	9.60	Call	Bond Future	1,455.6100	1.4556	1,444.4700	1.4445	(0.765)	0	0	0
2018/09/21	2030	01/11/2018	8.59	Call	Bond Future	17.1700	0.0172	15.8700	0.0159	(7.571)	0	0	0
2018/09/21	2030	07/02/2019	8.62	Call	Bond Future	309.4900	0.3095	306.3800	0.3064	(1.005)	0	0	0
2018/09/21	2030	07/02/2019			Bond Future	9.6109	89.4854	9.6100	89.4910	(0.009)	0.0000	0.0000	167
2018/09/21	2030	07/02/2019	8.62	Put	Bond Future	6,742.0700	6.7421	6,733.3900	6.7334	(0.129)	0	0	0
2018/09/21	2030	07/02/2019	8.63	Call	Bond Future	317.1400	0.3171	313.9900	0.3140	(0.993)	0	0	0
2018/09/21	2030	07/02/2019	8.90	Call	Bond Future	619.0500	0.6191	614.7200	0.6147	(0.699)	0	0	1,920
2018/09/21	2030	07/02/2019	8.63	Put	Bond Future	6,681.7600	6.6818	6,673.0400	6.6730	(0.131)	0	0	0
2018/09/21	2030	07/02/2019	8.64	Call	Bond Future	324.9400	0.3249	321.7600	0.3218	(0.979)	0	0	0
2018/09/21	2030	07/02/2019	8.64	Put	Bond Future	6,621.6500	6.6216	6,612.9000	6.6129	(0.132)	0	0	0
2018/09/21	2030	07/02/2019	9.60	Put	Bond Future	2,343.0300	2.3430	2,332.0300	2.3320	(0.469)	0	0	0
2018/09/21	2030	07/02/2019	9.60	Call	Bond Future	2,275.6000	2.2756	2,270.1700	2.2702	(0.239)	0	0	1,920
2018/09/21	2030	07/02/2019	8.90	Put	Bond Future	5,172.6600	5.1727	5,162.7600	5.1628	(0.191)	0	0	0
2018/09/21	2030	07/02/2019	9.40	Put	Bond Future	2,999.9300	2.9999	2,988.7700	2.9888	(0.372)	0	0	0
2018/09/21	2030	07/02/2019	9.40	Call	Bond Future	1,680.6900	1.6807	1,675.1000	1.6751	(0.333)	0	0	0
2018/09/21	2030	07/02/2019	8.70	Put	Bond Future	6,265.7100	6.2657	6,256.7100	6.2567	(0.144)	0	0	0
2018/09/21	2030	07/02/2019	8.70	Call	Bond Future	375.0600	0.3751	371.6300	0.3716	(0.915)	0	0	0
2018/09/21	2030	02/05/2019	9.41	Call	Bond Future	2,083.4300	2.0834	2,079.3100	2.0793	(0.198)	0	0	0
2018/09/21	2030	02/05/2019			Bond Future	9.6902	90.9716	9.6894	90.9766	(0.008)	0.0000	0.0000	0
2018/09/21	2030	02/05/2019	9.39	Call	Bond Future	2,029.0100	2.0290	2,024.8900	2.0249	(0.203)	0	0	0
2018/09/21	2030	02/05/2019	9.39	Put	Bond Future	3,880.8000	3.8808	3,871.6900	3.8717	(0.235)	0	0	0
2018/09/21	2030	02/05/2019	9.41	Put	Bond Future	3,810.2500	3.8102	3,801.1400	3.8011	(0.239)	0	0	0
2018/09/21	2030	02/05/2019	9.40	Call	Bond Future	2,056.1200	2.0561	2,052.0000	2.0520	(0.200)	0	0	0
2018/09/21	2030	02/05/2019	9.40	Put	Bond Future	3,845.4000	3.8454	3,836.2900	3.8363	(0.237)	0	0	0

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2018/09/21	2032	01/11/2018	8.77	Put	Bond Future	6,890.0600		6.8901	6,848.6700	6.8487	(0.601)	0	0	0
2018/09/21	2032	01/11/2018			Bond Future	9.7257		89.9008	9.7197	89.9413	(0.061)	0.0000	0.0000	40,680
2018/09/21	2032	01/11/2018	8.76	Call	Bond Future	17.2400		0.0172	16.4200	0.0164	(4.756)	0	0	0
2018/09/21	2032	01/11/2018	8.76	Put	Bond Future	6,964.7100		6.9647	6,923.3500	6.9234	(0.594)	0	0	0
2018/09/21	2032	01/11/2018	8.77	Call	Bond Future	18.3600		0.0184	17.5100	0.0175	(4.630)	0	0	0
2018/09/21	2032	01/11/2018	8.75	Call	Bond Future	16.1700		0.0162	15.3900	0.0154	(4.824)	0	0	0
2018/09/21	2032	01/11/2018	8.75	Put	Bond Future	7,039.4900		7.0395	6,998.1700	6.9982	(0.587)	0	0	0
2018/09/21	2032	07/02/2019	8.81	Call	Bond Future	339.2000		0.3392	340.1200	0.3401	0.271	0	0	0
2018/09/21	2032	07/02/2019	8.80	Put	Bond Future	7,509.3100		7.5093	7,468.7600	7.4688	(0.540)	0	0	0
2018/09/21	2032	07/02/2019			Bond Future	9.8143		91.6320	9.8082	91.6734	(0.063)	0.0000	0.0000	456
2018/09/21	2032	07/02/2019	8.82	Call	Bond Future	347.5300		0.3475	348.4900	0.3485	0.276	0	0	0
2018/09/21	2032	07/02/2019	8.82	Put	Bond Future	7,376.5600		7.3766	7,336.1000	7.3361	(0.548)	0	0	0
2018/09/21	2032	07/02/2019	8.81	Put	Bond Future	7,442.8100		7.4428	7,402.3100	7.4023	(0.544)	0	0	0
2018/09/21	2032	07/02/2019	8.80	Call	Bond Future	331.0400		0.3310	331.9100	0.3319	0.263	0	0	0
2018/09/21	2032	02/05/2019	9.62	Put	Bond Future	4,135.6900		4.1357	4,105.1500	4.1051	(0.738)	0	0	0
2018/09/21	2032	02/05/2019	9.61	Call	Bond Future	2,289.3000		2.2893	2,299.9900	2.3000	0.467	0	0	0
2018/09/21	2032	02/05/2019			Bond Future	9.8916		88.9991	9.8853	89.0404	(0.063)	0.0000	0.0000	0
2018/09/21	2032	02/05/2019	9.62	Call	Bond Future	2,319.0700		2.3191	2,329.8900	2.3299	0.467	0	0	0
2018/09/21	2032	02/05/2019	9.61	Put	Bond Future	4,173.8100		4.1738	4,143.1400	4.1431	(0.735)	0	0	0
2018/09/21	2032	02/05/2019	9.63	Call	Bond Future	2,349.0400		2.3490	2,359.9800	2.3600	0.466	0	0	0
2018/09/21	2032	02/05/2019	9.63	Put	Bond Future	4,097.8500		4.0979	4,067.4300	4.0674	(0.742)	0	0	0
2018/09/21	2033	01/11/2018			Bond Future	102.7219		102.7219	102.5966	102.5966	(0.122)	0.0000	0.0000	6,373
2018/09/21	2033	07/02/2019			Bond Future	104.7232		104.7232	104.5956	104.5956	(0.122)	0.0000	0.0000	0
2018/09/21	2033	02/05/2019			Bond Future	105.3360		105.3360	105.2056	105.2056	(0.124)	0.0000	0.0000	0
2018/09/21	2037	01/11/2018	9.03	Call	Bond Future	30.8000		0.0308	27.8000	0.0278	(9.740)	0	0	0
2018/09/21	2037	01/11/2018			Bond Future	9.9184		90.3852	9.9226	90.3530	0.043	0.0000	0.0000	52,674
2018/09/21	2037	01/11/2018	9.01	Call	Bond Future	27.2600		0.0273	24.5300	0.0245	(10.015)	0	0	0
2018/09/21	2037	01/11/2018	9.01	Put	Bond Future	7,356.8200		7.3568	7,386.3300	7.3863	0.401	0	0	0
2018/09/21	2037	01/11/2018	9.03	Put	Bond Future	7,189.1600		7.1892	7,218.4000	7.2184	0.407	0	0	0
2018/09/21	2037	01/11/2018	9.02	Call	Bond Future	28.9700		0.0290	26.1100	0.0261	(9.872)	0	0	0
2018/09/21	2037	01/11/2018	9.02	Put	Bond Future	7,272.8700		7.2729	7,302.2500	7.3023	0.404	0	0	0
2018/09/21	2037	07/02/2019	9.06	Put	Bond Future	7,943.0700		7.9431	7,965.9900	7.9660	0.289	0	0	0
2018/09/21	2037	07/02/2019	9.05	Call	Bond Future	443.2200		0.4432	433.6000	0.4336	(2.170)	0	0	0
2018/09/21	2037	07/02/2019			Bond Future	10.0011		87.8658	10.0054	87.8331	0.044	0.0000	0.0000	1,188
2018/09/21	2037	07/02/2019	9.06	Call	Bond Future	455.9700		0.4560	446.1700	0.4462	(2.149)	0	0	0
2018/09/21	2037	07/02/2019	9.05	Put	Bond Future	8,015.0300		8.0150	8,038.1300	8.0381	0.288	0	0	0
2018/09/21	2037	07/02/2019	9.07	Call	Bond Future	468.8500		0.4688	458.8600	0.4589	(2.131)	0	0	0
2018/09/21	2037	07/02/2019	9.07	Put	Bond Future	7,871.3600		7.8714	7,894.0900	7.8941	0.289	0	0	0
2018/09/21	2037	02/05/2019	9.81	Put	Bond Future	4,598.7800		4.5988	4,610.5500	4.6106	0.256	0	0	0
2018/09/21	2037	02/05/2019			Bond Future	10.0757		89.3251	10.0803	89.2912	0.046	0.0000	0.0000	0
2018/09/21	2037	02/05/2019	9.80	Call	Bond Future	2,572.2400		2.5722	2,550.1800	2.5502	(0.858)	0	0	0
2018/09/21	2037	02/05/2019	9.80	Put	Bond Future	4,641.8000		4.6418	4,653.7100	4.6537	0.257	0	0	0
2018/09/21	2037	02/05/2019	9.81	Call	Bond Future	2,605.5900		2.6056	2,583.3900	2.5834	(0.852)	0	0	0
2018/09/21	2037	02/05/2019	9.79	Call	Bond Future	2,539.1100		2.5391	2,517.1900	2.5172	(0.863)	0	0	0
2018/09/21	2037	02/05/2019	9.79	Put	Bond Future	4,685.1400		4.6851	4,697.1900	4.6972	0.257	0	0	0

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2018/09/21	2038	01/11/2018			Bond Future	122.9545	122.9545	122.9559	122.9559	0.001	0.0000	0.0000	9,904
2018/09/21	2038	07/02/2019			Bond Future	123.7588	123.7588	123.7605	123.7605	0.001	0.0000	0.0000	0
2018/09/21	2038	02/05/2019			Bond Future	125.8356	125.8356	125.8364	125.8364	0.001	0.0000	0.0000	0
2018/09/21	2040	01/11/2018	9.09	Put	Bond Future	7,957.4800	7.9575	7,908.4400	7.9084	(0.616)	0	0	0
2018/09/21	2040	01/11/2018	9.80	Call	Bond Future	906.5700	0.9066	905.5300	0.9055	(0.115)	0	0	1,770
2018/09/21	2040	01/11/2018	10.00	Put	Bond Future	1,646.5200	1.6465	1,603.4400	1.6034	(2.616)	0	0	0
2018/09/21	2040	01/11/2018			Bond Future	10.0034	93.6015	9.9975	93.6494	(0.059)	0.0000	0.0000	25,862
2018/09/21	2040	01/11/2018	9.08	Call	Bond Future	25.6700	0.0257	24.5300	0.0245	(4.441)	0	0	0
2018/09/21	2040	01/11/2018	9.08	Put	Bond Future	8,048.6300	8.0486	7,999.6400	7.9996	(0.609)	0	0	0
2018/09/21	2040	01/11/2018	9.20	Put	Bond Future	6,971.1200	6.9711	6,921.5000	6.9215	(0.712)	0	0	0
2018/09/21	2040	01/11/2018	9.20	Call	Bond Future	53.0900	0.0531	51.3200	0.0513	(3.334)	0	0	3,940
2018/09/21	2040	01/11/2018	9.80	Put	Bond Future	2,582.1900	2.5822	2,533.3000	2.5333	(1.893)	0	0	0
2018/09/21	2040	01/11/2018	9.60	Put	Bond Future	3,799.1600	3.7992	3,747.9400	3.7479	(1.348)	0	0	0
2018/09/21	2040	01/11/2018	9.60	Call	Bond Future	426.7600	0.4268	423.3900	0.4234	(0.790)	0	0	0
2018/09/21	2040	01/11/2018	9.09	Call	Bond Future	27.3400	0.0273	26.1500	0.0262	(4.353)	0	0	0
2018/09/21	2040	01/11/2018	9.10	Put	Bond Future	7,866.5600	7.8666	7,817.4700	7.8175	(0.624)	0	0	0
2018/09/21	2040	01/11/2018	10.00	Call	Bond Future	1,619.3100	1.6193	1,624.0800	1.6241	0.295	0	0	3,940
2018/09/21	2040	01/11/2018	9.07	Call	Bond Future	24.0800	0.0241	22.9900	0.0230	(4.527)	0	0	0
2018/09/21	2040	01/11/2018	9.07	Put	Bond Future	8,140.0100	8.1400	8,091.0700	8.0911	(0.601)	0	0	0
2018/09/21	2040	01/11/2018	9.10	Call	Bond Future	29.1100	0.0291	27.8700	0.0279	(4.260)	0	0	2,950
2018/09/21	2040	01/11/2018	8.50	Put	Bond Future	13,650.1000	13.6501	13,602.2200	13.6022	(0.351)	0	0	0
2018/09/21	2040	01/11/2018	8.50	Call	Bond Future	0.2700	0.0003	0.2400	0.0002	(11.111)	0	0	2,950
2018/09/21	2040	07/02/2019	9.13	Call	Bond Future	450.7700	0.4508	452.0400	0.4520	0.282	0	0	0
2018/09/21	2040	07/02/2019	9.11	Put	Bond Future	8,807.1700	8.8072	8,759.4400	8.7594	(0.542)	0	0	0
2018/09/21	2040	07/02/2019			Bond Future	10.0859	90.8934	10.0797	90.9423	(0.061)	0.0000	0.0000	100
2018/09/21	2040	07/02/2019	9.13	Put	Bond Future	8,644.6900	8.6447	8,597.0800	8.5971	(0.551)	0	0	0
2018/09/21	2040	07/02/2019	9.11	Call	Bond Future	429.3700	0.4294	430.5200	0.4305	0.268	0	0	0
2018/09/21	2040	07/02/2019	9.12	Put	Bond Future	8,725.7600	8.7258	8,678.0900	8.6781	(0.546)	0	0	0
2018/09/21	2040	07/02/2019	9.12	Call	Bond Future	439.9700	0.4400	441.1800	0.4412	0.275	0	0	0
2018/09/21	2040	02/05/2019	9.89	Call	Bond Future	2,801.5300	2.8015	2,814.3500	2.8144	0.458	0	0	0
2018/09/21	2040	02/05/2019	9.88	Put	Bond Future	5,021.3200	5.0213	4,985.0300	4.9850	(0.723)	0	0	0
2018/09/21	2040	02/05/2019			Bond Future	10.1601	92.4031	10.1539	92.4520	(0.061)	0.0000	0.0000	0
2018/09/21	2040	02/05/2019	9.90	Call	Bond Future	2,837.6000	2.8376	2,850.5700	2.8506	0.457	0	0	0
2018/09/21	2040	02/05/2019	9.90	Put	Bond Future	4,929.2100	4.9292	4,893.2200	4.8932	(0.730)	0	0	0
2018/09/21	2040	02/05/2019	9.89	Put	Bond Future	4,975.0900	4.9751	4,938.9500	4.9389	(0.726)	0	0	0
2018/09/21	2040	02/05/2019	9.88	Call	Bond Future	2,765.6900	2.7657	2,778.3600	2.7784	0.458	0	0	0
2018/09/21	2044	01/11/2018	9.12	Call	Bond Future	27.3000	0.0273	26.1000	0.0261	(4.396)	0	0	0
2018/09/21	2044	01/11/2018			Bond Future	10.0322	90.6033	10.0264	90.6516	(0.059)	0.0000	0.0000	38,111
2018/09/21	2044	01/11/2018	9.12	Put	Bond Future	8,100.2600	8.1003	8,050.7800	8.0508	(0.611)	0	0	0
2018/09/21	2044	01/11/2018	9.13	Call	Bond Future	29.0800	0.0291	27.8400	0.0278	(4.264)	0	0	0
2018/09/21	2044	01/11/2018	9.14	Put	Bond Future	7,913.8900	7.9139	7,864.3200	7.8643	(0.626)	0	0	0
2018/09/21	2044	01/11/2018	9.13	Put	Bond Future	8,006.9400	8.0069	7,957.4200	7.9574	(0.618)	0	0	0
2018/09/21	2044	01/11/2018	9.14	Call	Bond Future	30.9700	0.0310	29.6800	0.0297	(4.165)	0	0	0
2018/09/21	2044	07/02/2019	9.18	Put	Bond Future	8,616.0100	8.6160	8,568.1800	8.5682	(0.555)	0	0	0
2018/09/21	2044	07/02/2019			Bond Future	10.1118	87.9629	10.1058	88.0121	(0.060)	0.0000	0.0000	108
2018/09/21	2044	07/02/2019	9.17	Call	Bond Future	469.2900	0.4693	470.5900	0.4706	0.277	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
2018/09/21	2044	07/02/2019	9.17	Put	Bond Future	8,698.5800		8.6986	8,650.6800	8.6507	(0.551)	0	0	0
2018/09/21	2044	07/02/2019	9.18	Call	Bond Future	480.7800		0.4808	482.1500	0.4822	0.285	0	0	0
2018/09/21	2044	07/02/2019	9.16	Call	Bond Future	458.0200		0.4580	459.2600	0.4593	0.271	0	0	0
2018/09/21	2044	07/02/2019	9.16	Put	Bond Future	8,781.5200		8.7815	8,733.5600	8.7336	(0.546)	0	0	0
2018/09/21	2044	02/05/2019	9.90	Call	Bond Future	2,801.1400		2.8011	2,813.8300	2.8138	0.453	0	0	0
2018/09/21	2044	02/05/2019			Bond Future	10.1834		89.4239	10.1773	89.4732	(0.060)	0.0000	0.0000	0
2018/09/21	2044	02/05/2019	9.90	Put	Bond Future	5,119.5500		5.1195	5,082.9300	5.0829	(0.715)	0	0	0
2018/09/21	2044	02/05/2019	9.91	Call	Bond Future	2,837.5500		2.8375	2,850.3800	2.8504	0.452	0	0	0
2018/09/21	2044	02/05/2019	9.92	Put	Bond Future	5,025.3200		5.0253	4,988.9900	4.9890	(0.723)	0	0	0
2018/09/21	2044	02/05/2019	9.91	Put	Bond Future	5,072.3900		5.0724	5,035.9100	5.0359	(0.719)	0	0	0
2018/09/21	2044	02/05/2019	9.92	Call	Bond Future	2,873.9100		2.8739	2,886.8900	2.8869	0.452	0	0	0
2018/09/21	2046	01/11/2018			Bond Future	116.8090		116.8090	116.8106	116.8106	0.001	0.0000	0.0000	12,067
2018/09/21	2046	07/02/2019			Bond Future	119.0849		119.0849	119.0865	119.0865	0.001	0.0000	0.0000	0
2018/09/21	2046	02/05/2019			Bond Future	119.3980		119.3980	119.3989	119.3989	0.001	0.0000	0.0000	0
2018/09/21	2050	01/11/2018			Bond Future	122.5742		122.5742	122.5760	122.5760	0.001	0.0000	0.0000	9,987
2018/09/21	2050	07/02/2019			Bond Future	123.1909		123.1909	123.1927	123.1927	0.001	0.0000	0.0000	0
2018/09/21	2050	02/05/2019			Bond Future	125.2582		125.2582	125.2592	125.2592	0.001	0.0000	0.0000	0
2018/09/21	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	AL37	01/11/2018			Index Future	588.6900		588.6900	589.2500	589.2500	0.095	0.0000	0.0000	0
2018/09/21	AL37	07/02/2019			Index Future	600.0260		600.0260	600.5980	600.5980	0.095	0.0000	0.0000	0
2018/09/21	AL37	02/05/2019			Index Future	609.9940		609.9940	610.5710	610.5710	0.095	0.0000	0.0000	0
2018/09/21	AL7T	01/11/2018			Index Future	681.3750		681.3750	681.4110	681.4110	0.005	0.0000	0.0000	0
2018/09/21	AL7T	07/02/2019			Index Future	694.4960		694.4960	694.5340	694.5340	0.005	0.0000	0.0000	0
2018/09/21	AL7T	02/05/2019			Index Future	706.0340		706.0340	706.0670	706.0670	0.005	0.0000	0.0000	0
2018/09/21	ALBI	01/11/2018			Index Future	616.0250		616.0250	616.2000	616.2000	0.028	0.0000	0.0000	864
2018/09/21	ALBI	07/02/2019			Index Future	627.8880		627.8880	628.0660	628.0660	0.028	0.0000	0.0000	57
2018/09/21	ALBI	02/05/2019			Index Future	638.3190		638.3190	638.4960	638.4960	0.028	0.0000	0.0000	0
2018/09/21	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/09/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/09/21	ES33	01/11/2018			Bond Future	11.1457		74.8768	11.1392	74.9139	(0.058)	0.0000	0.0000	9,466
2018/09/21	ES33	07/02/2019			Bond Future	11.2846		76.3187	11.2778	76.3566	(0.060)	0.0000	0.0000	0
2018/09/21	ES33	02/05/2019			Bond Future	11.4029		73.7971	11.3961	73.8351	(0.060)	0.0000	0.0000	0
2018/09/21	ES42	01/11/2018			Bond Future	11.3792		76.8552	11.3728	76.8970	(0.057)	0.0000	0.0000	7,957
2018/09/21	ES42	07/02/2019			Bond Future	11.5106		78.3352	11.5039	78.3779	(0.058)	0.0000	0.0000	0
2018/09/21	ES42	02/05/2019			Bond Future	11.6281		75.3764	11.6213	75.4192	(0.059)	0.0000	0.0000	0
2018/09/21	GOVI	01/11/2018	653.50	Put	GOVI	430,480.0000		43.0480	428,230.0000	42.8230	(0.523)	0	0	0
2018/09/21	GOVI	01/11/2018	653.49	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	01/11/2018			GOVI	610.4520		610.4520	610.6770	610.6770	0.037	0.0000	0.0000	463
2018/09/21	GOVI	01/11/2018	653.50	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	01/11/2018	653.49	Put	GOVI	430,380.0000		43.0380	428,130.0000	42.8130	(0.523)	0	0	0
2018/09/21	GOVI	01/11/2018	653.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	01/11/2018	653.51	Put	GOVI	430,580.0000		43.0580	428,330.0000	42.8330	(0.523)	0	0	0
2018/09/21	GOVI	07/02/2019	666.53	Put	GOVI	443,230.0000		44.3230	440,930.0000	44.0930	(0.519)	0	0	0
2018/09/21	GOVI	07/02/2019			GOVI	622.2070		622.2070	622.4370	622.4370	0.037	0.0000	0.0000	0
2018/09/21	GOVI	07/02/2019	666.52	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	07/02/2019	666.52	Put	GOVI	443,130.0000		44.3130	440,830.0000	44.0830	(0.519)	0	0	0
2018/09/21	GOVI	07/02/2019	666.53	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	07/02/2019	666.51	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	07/02/2019	666.51	Put	GOVI	443,030.0000		44.3030	440,730.0000	44.0730	(0.519)	0	0	0
2018/09/21	GOVI	02/05/2019	647.87	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	02/05/2019	647.88	Put	GOVI	153,360.0000		15.3360	151,070.0000	15.1070	(1.493)	0	0	0
2018/09/21	GOVI	02/05/2019	647.86	Put	GOVI	153,160.0000		15.3160	150,870.0000	15.0870	(1.495)	0	0	0
2018/09/21	GOVI	02/05/2019			GOVI	632.5440		632.5440	632.7730	632.7730	0.036	0.0000	0.0000	0
2018/09/21	GOVI	02/05/2019	647.87	Put	GOVI	153,260.0000		15.3260	150,970.0000	15.0970	(1.494)	0	0	0
2018/09/21	GOVI	02/05/2019	647.88	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GOVI	02/05/2019	647.86	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/09/21	IGOV	01/11/2018			Index Future	253.4740		253.4740	252.6920	252.6920	(0.309)	0.0000	0.0000	746
2018/09/21	IGOV	07/02/2019			Index Future	258.4120		258.4120	257.6150	257.6150	(0.308)	0.0000	0.0000	0
2018/09/21	IGOV	02/05/2019			Index Future	262.7490		262.7490	261.9360	261.9360	(0.309)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/09/21	IS01	22/03/2019			Interest Rate Swap	99.6000	99.6000	99.6000	99.6000	0.000	0.0000	0.0000	0
2018/09/21	IS01	20/06/2019			Interest Rate Swap	102.0700	102.0700	102.0700	102.0700	0.000	0.0000	0.0000	0
2018/09/21	IS01	19/09/2019			Interest Rate Swap	100.0400	100.0400	100.0400	100.0400	0.000	0.0000	0.0000	0
2018/09/21	IS02	21/09/2018			Interest Rate Swap	98.5200	98.5200	98.5200	98.5200	0.000	0.0000	0.0000	0
2018/09/21	IS02	21/12/2018			Interest Rate Swap	98.9100	98.9100	97.1900	97.1900	(1.739)	0.0000	0.0000	0
2018/09/21	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/09/21	IS02	21/06/2019			Interest Rate Swap	99.8100	99.8100	98.0900	98.0900	(1.723)	0.0000	0.0000	0
2018/09/21	IS02	20/09/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/09/21	IS02	20/12/2019			Interest Rate Swap	103.1200	103.1200	103.1200	103.1200	0.000	0.0000	0.0000	0
2018/09/21	IS02	23/03/2020			Interest Rate Swap	99.2900	99.2900	99.2900	99.2900	0.000	0.0000	0.0000	0
2018/09/21	IS02	22/06/2020			Interest Rate Swap	102.9900	102.9900	102.9900	102.9900	0.000	0.0000	0.0000	0
2018/09/21	IS02	21/09/2020			Interest Rate Swap	100.1600	100.1600	100.1600	100.1600	0.000	0.0000	0.0000	0
2018/09/21	IS05	17/12/2020			Interest Rate Swap	97.1200	97.1200	97.1100	97.1100	(0.010)	0.0000	0.0000	0
2018/09/21	IS05	16/03/2021			Interest Rate Swap	96.4300	96.4300	96.4300	96.4300	0.000	0.0000	0.0000	0
2018/09/21	IS05	15/06/2021			Interest Rate Swap	95.7100	95.7100	95.7100	95.7100	0.000	0.0000	0.0000	0
2018/09/21	IS05	21/09/2021			Interest Rate Swap	95.9800	95.9800	94.2500	94.2500	(1.802)	0.0000	0.0000	0
2018/09/21	IS05	21/12/2021			Interest Rate Swap	98.2500	98.2500	96.5300	96.5300	(1.751)	0.0000	0.0000	51
2018/09/21	IS05	15/03/2022			Interest Rate Swap	98.4600	98.4600	98.4600	98.4600	0.000	0.0000	0.0000	0
2018/09/21	IS05	21/06/2022			Interest Rate Swap	99.7400	99.7400	98.0200	98.0200	(1.724)	0.0000	0.0000	0
2018/09/21	IS05	20/09/2022			Interest Rate Swap	103.7300	103.7300	103.7300	103.7300	0.000	0.0000	0.0000	0
2018/09/21	IS05	20/12/2022			Interest Rate Swap	105.0500	105.0500	105.0500	105.0500	0.000	0.0000	0.0000	0
2018/09/21	IS05	22/03/2023			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2018/09/21	IS05	20/06/2023			Interest Rate Swap	104.6300	104.6300	104.6300	104.6300	0.000	0.0000	0.0000	0
2018/09/21	IS05	19/09/2023			Interest Rate Swap	100.2400	100.2400	100.2400	100.2400	0.000	0.0000	0.0000	0
2018/09/21	IS10	17/12/2025			Interest Rate Swap	97.5600	97.5600	97.5600	97.5600	0.000	0.0000	0.0000	0
2018/09/21	IS10	16/03/2026			Interest Rate Swap	94.6700	94.6700	94.6600	94.6600	(0.011)	0.0000	0.0000	0
2018/09/21	IS10	15/06/2026			Interest Rate Swap	93.4900	93.4900	93.4900	93.4900	0.000	0.0000	0.0000	0
2018/09/21	IS10	21/09/2026			Interest Rate Swap	95.7000	95.7000	93.9700	93.9700	(1.808)	0.0000	0.0000	0
2018/09/21	IS10	21/12/2026			Interest Rate Swap	99.4900	99.4900	97.7600	97.7600	(1.739)	0.0000	0.0000	0
2018/09/21	IS10	15/03/2027			Interest Rate Swap	98.1100	98.1100	98.1100	98.1100	0.000	0.0000	0.0000	0
2018/09/21	IS10	21/06/2027			Interest Rate Swap	100.2100	100.2100	98.4800	98.4800	(1.726)	0.0000	0.0000	0
2018/09/21	IS10	20/09/2027			Interest Rate Swap	105.6300	105.6300	105.6200	105.6200	(0.009)	0.0000	0.0000	0
2018/09/21	IS10	20/12/2027			Interest Rate Swap	106.0200	106.0200	106.0100	106.0100	(0.009)	0.0000	0.0000	0
2018/09/21	IS10	22/03/2028			Interest Rate Swap	99.6800	99.6800	99.6800	99.6800	0.000	0.0000	0.0000	0
2018/09/21	IS10	20/06/2028			Interest Rate Swap	106.7800	106.7800	106.7800	106.7800	0.000	0.0000	0.0000	0
2018/09/21	IS10	19/09/2028			Interest Rate Swap	100.4900	100.4900	100.4800	100.4800	(0.010)	0.0000	0.0000	0
2018/09/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/09/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/09/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2018/09/21	JBAF	19/12/2018			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/09/21	JBAF	20/03/2019			Jibar Tradeable Future	7.0100		92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/09/21	JBAF	19/06/2019			Jibar Tradeable Future	7.0300		92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/09/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700		92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/09/21	R023	01/11/2018	10.58	Call	Bond Future	6,710.5300		6.7105	6,803.9900	6.8040	1.393	0	0	0
2018/09/21	R023	01/11/2018	10.57	Put	Bond Future	0.0400		0.0000	0.0300	0.0000	(25.000)	0	0	0
2018/09/21	R023	01/11/2018			Bond Future	8.5677		98.5167	8.5409	98.6102	(0.313)	0.0000	0.0000	38,215
2018/09/21	R023	01/11/2018	10.59	Call	Bond Future	6,742.4200		6.7424	6,835.8900	6.8359	1.386	0	0	0
2018/09/21	R023	01/11/2018	10.59	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2018/09/21	R023	01/11/2018	10.58	Put	Bond Future	0.0400		0.0000	0.0200	0.0000	(50.000)	0	0	0
2018/09/21	R023	01/11/2018	10.57	Call	Bond Future	6,678.6200		6.6786	6,772.0900	6.7721	1.400	0	0	0
2018/09/21	R023	07/02/2019	10.59	Call	Bond Future	6,080.5600		6.0806	6,172.3200	6.1723	1.509	0	0	0
2018/09/21	R023	07/02/2019			Bond Future	8.6788		100.4140	8.6498	100.5094	(0.334)	0.0000	0.0000	0
2018/09/21	R023	07/02/2019	10.57	Call	Bond Future	6,021.8600		6.0219	6,113.4600	6.1135	1.521	0	0	0
2018/09/21	R023	07/02/2019	10.57	Put	Bond Future	42.9300		0.0429	39.1300	0.0391	(8.852)	0	0	0
2018/09/21	R023	07/02/2019	10.59	Put	Bond Future	40.8600		0.0409	37.2200	0.0372	(8.908)	0	0	0
2018/09/21	R023	07/02/2019	10.58	Call	Bond Future	6,051.2000		6.0512	6,142.8800	6.1429	1.515	0	0	0
2018/09/21	R023	07/02/2019	10.58	Put	Bond Future	41.8800		0.0419	38.1600	0.0382	(8.883)	0	0	0
2018/09/21	R023	02/05/2019	8.45	Call	Bond Future	757.6500		0.7577	791.6000	0.7916	4.481	0	0	0
2018/09/21	R023	02/05/2019	8.44	Put	Bond Future	1,790.9100		1.7909	1,728.2500	1.7282	(3.499)	0	0	0
2018/09/21	R023	02/05/2019			Bond Future	8.7732		98.1548	8.7424	98.2510	(0.351)	0.0000	0.0000	0
2018/09/21	R023	02/05/2019	8.46	Call	Bond Future	771.7800		0.7718	806.1300	0.8061	4.451	0	0	0
2018/09/21	R023	02/05/2019	8.46	Put	Bond Future	1,755.7900		1.7558	1,693.9300	1.6939	(3.523)	0	0	0
2018/09/21	R023	02/05/2019	8.45	Put	Bond Future	1,773.2800		1.7733	1,711.0200	1.7110	(3.511)	0	0	0
2018/09/21	R023	02/05/2019	8.44	Call	Bond Future	743.6600		0.7437	777.2100	0.7772	4.511	0	0	0
2018/09/21	R035	01/11/2018	8.93	Call	Bond Future	25.2300		0.0252	23.4000	0.0234	(7.253)	0	0	0
2018/09/21	R035	01/11/2018	8.92	Put	Bond Future	7,448.8800		7.4489	7,440.4000	7.4404	(0.114)	0	0	0
2018/09/21	R035	01/11/2018			Bond Future	9.8460		93.8119	9.8451	93.8186	(0.009)	0.0000	0.0000	73,872
2018/09/21	R035	01/11/2018	8.94	Call	Bond Future	26.8500		0.0269	24.9300	0.0249	(7.151)	0	0	0
2018/09/21	R035	01/11/2018	8.94	Put	Bond Future	7,282.4500		7.2825	7,273.8000	7.2738	(0.119)	0	0	0
2018/09/21	R035	01/11/2018	8.93	Put	Bond Future	7,365.5700		7.3656	7,357.0100	7.3570	(0.116)	0	0	0
2018/09/21	R035	01/11/2018	8.92	Call	Bond Future	23.7000		0.0237	21.9500	0.0219	(7.384)	0	0	0
2018/09/21	R035	07/02/2019	8.98	Call	Bond Future	418.1000		0.4181	414.1300	0.4141	(0.950)	0	0	0
2018/09/21	R035	07/02/2019			Bond Future	9.9350		95.6185	9.9341	95.6255	(0.009)	0.0000	0.0000	298
2018/09/21	R035	07/02/2019	8.96	Call	Bond Future	398.3700		0.3984	394.4900	0.3945	(0.974)	0	0	0
2018/09/21	R035	07/02/2019	8.96	Put	Bond Future	8,100.9900		8.1010	8,090.1200	8.0901	(0.134)	0	0	0
2018/09/21	R035	07/02/2019	8.98	Put	Bond Future	7,953.2700		7.9533	7,942.3100	7.9423	(0.138)	0	0	0
2018/09/21	R035	07/02/2019	8.97	Call	Bond Future	408.1400		0.4081	404.2100	0.4042	(0.963)	0	0	0
2018/09/21	R035	07/02/2019	8.97	Put	Bond Future	8,026.9800		8.0270	8,016.0600	8.0161	(0.136)	0	0	0
2018/09/21	R035	02/05/2019	9.74	Put	Bond Future	4,538.1700		4.5382	4,527.0600	4.5271	(0.245)	0	0	0
2018/09/21	R035	02/05/2019			Bond Future	10.0081		92.7096	10.0072	92.7159	(0.009)	0.0000	0.0000	0
2018/09/21	R035	02/05/2019	9.74	Call	Bond Future	2,539.6800		2.5397	2,534.8800	2.5349	(0.189)	0	0	0
2018/09/21	R035	02/05/2019	9.75	Call	Bond Future	2,573.6700		2.5737	2,568.8700	2.5689	(0.187)	0	0	0
2018/09/21	R035	02/05/2019	9.75	Put	Bond Future	4,496.4400		4.4964	4,485.3300	4.4853	(0.247)	0	0	0
2018/09/21	R035	02/05/2019	9.73	Call	Bond Future	2,505.9200		2.5059	2,501.1100	2.5011	(0.192)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	R035	02/05/2019	9.73	Put	Bond Future	4,580.2200	4.5802	4,569.1000	4.5691	(0.243)	0	0	0
2018/09/21	R186	01/11/2018	8.54	Put	Bond Future	3,606.1500	3.6062	3,596.3000	3.5963	(0.273)	0	0	0
2018/09/21	R186	01/11/2018	8.90	Call	Bond Future	528.6900	0.5287	519.2500	0.5192	(1.786)	0	0	0
2018/09/21	R186	01/11/2018	9.14	Call	Bond Future	1,145.2800	1.1453	1,135.2900	1.1353	(0.872)	0	0	0
2018/09/21	R186	01/11/2018	7.96	Put	Bond Future	7,176.0300	7.1760	7,170.2500	7.1702	(0.081)	0	0	0
2018/09/21	R186	01/11/2018			Bond Future	9.1177	111.7497	9.1167	111.7553	(0.010)	0.0000	0.0000	67,870
2018/09/21	R186	01/11/2018	8.53	Call	Bond Future	96.4300	0.0964	92.2600	0.0923	(4.324)	0	0	0
2018/09/21	R186	01/11/2018	8.53	Put	Bond Future	3,662.6300	3.6626	3,652.9300	3.6529	(0.265)	0	0	0
2018/09/21	R186	01/11/2018	8.46	Put	Bond Future	4,066.8600	4.0669	4,058.0700	4.0581	(0.216)	0	0	0
2018/09/21	R186	01/11/2018	8.46	Call	Bond Future	65.6500	0.0657	62.3900	0.0624	(4.966)	0	0	5,000
2018/09/21	R186	01/11/2018	8.54	Call	Bond Future	101.9100	0.1019	97.5900	0.0976	(4.239)	0	0	0
2018/09/21	R186	01/11/2018	8.90	Put	Bond Future	1,831.9600	1.8320	1,816.9900	1.8170	(0.817)	0	0	2,500
2018/09/21	R186	01/11/2018	9.14	Put	Bond Future	1,012.8100	1.0128	997.2900	0.9973	(1.532)	0	0	5,000
2018/09/21	R186	01/11/2018	7.96	Call	Bond Future	2.3100	0.0023	2.0600	0.0021	(10.823)	0	0	5,000
2018/09/21	R186	01/11/2018	8.52	Call	Bond Future	91.2000	0.0912	87.1700	0.0872	(4.419)	0	0	0
2018/09/21	R186	01/11/2018	8.52	Put	Bond Future	3,719.4100	3.7194	3,709.8500	3.7099	(0.257)	0	0	0
2018/09/21	R186	07/02/2019	8.20	Call	Bond Future	238.0300	0.2380	235.5700	0.2356	(1.033)	0	0	0
2018/09/21	R186	07/02/2019	8.50	Call	Bond Future	537.4700	0.5375	533.7700	0.5338	(0.688)	0	0	1,000
2018/09/21	R186	07/02/2019	9.10	Put	Bond Future	2,410.8400	2.4108	2,400.3400	2.4003	(0.436)	0	0	1,000
2018/09/21	R186	07/02/2019	8.21	Put	Bond Future	6,220.9000	6.2209	6,212.5800	6.2126	(0.134)	0	0	0
2018/09/21	R186	07/02/2019	9.92	Put	Bond Future	788.2800	0.7883	780.7300	0.7807	(0.958)	0	0	1,170
2018/09/21	R186	07/02/2019			Bond Future	9.2115	108.5970	9.2105	108.6028	(0.011)	0.0000	0.0000	719
2018/09/21	R186	07/02/2019	8.20	Put	Bond Future	6,276.4600	6.2765	6,268.1900	6.2682	(0.132)	0	0	0
2018/09/21	R186	07/02/2019	8.50	Put	Bond Future	4,739.7600	4.7398	4,730.2500	4.7302	(0.201)	0	0	0
2018/09/21	R186	07/02/2019	9.10	Call	Bond Future	1,766.0400	1.7660	1,761.3500	1.7613	(0.266)	0	0	0
2018/09/21	R186	07/02/2019	8.21	Call	Bond Future	244.3000	0.2443	241.7900	0.2418	(1.027)	0	0	0
2018/09/21	R186	07/02/2019	9.92	Call	Bond Future	4,768.8700	4.7689	4,767.1300	4.7671	(0.036)	0	0	0
2018/09/21	R186	07/02/2019	8.30	Put	Bond Future	5,735.9600	5.7360	5,727.2900	5.7273	(0.151)	0	0	0
2018/09/21	R186	07/02/2019	8.22	Call	Bond Future	250.6900	0.2507	248.1600	0.2482	(1.009)	0	0	0
2018/09/21	R186	07/02/2019	8.22	Put	Bond Future	6,165.5000	6.1655	6,157.1600	6.1572	(0.135)	0	0	0
2018/09/21	R186	07/02/2019	9.27	Put	Bond Future	1,932.6100	1.9326	1,922.4300	1.9224	(0.527)	0	0	0
2018/09/21	R186	07/02/2019	9.27	Call	Bond Future	2,268.7200	2.2687	2,264.3500	2.2644	(0.193)	0	0	1,170
2018/09/21	R186	07/02/2019	8.30	Call	Bond Future	313.9100	0.3139	311.0500	0.3111	(0.911)	0	0	210
2018/09/21	R186	07/02/2019	8.77	Put	Bond Future	3,567.6800	3.5677	3,557.3400	3.5573	(0.290)	0	0	0
2018/09/21	R186	07/02/2019	8.77	Call	Bond Future	984.9100	0.9849	980.3800	0.9804	(0.460)	0	0	1,170
2018/09/21	R186	07/02/2019	9.90	Call	Bond Future	4,681.4700	4.6815	4,679.6300	4.6796	(0.039)	0	0	0
2018/09/21	R186	07/02/2019	9.90	Put	Bond Future	810.5600	0.8106	802.9100	0.8029	(0.944)	0	0	1,000
2018/09/21	R186	02/05/2019	9.01	Put	Bond Future	3,384.4700	3.3845	3,376.1300	3.3761	(0.246)	0	0	0
2018/09/21	R186	02/05/2019	9.02	Call	Bond Future	1,789.4800	1.7895	1,786.1400	1.7861	(0.187)	0	0	0
2018/09/21	R186	02/05/2019			Bond Future	9.2963	110.4008	9.2954	110.4058	(0.010)	0.0000	0.0000	0
2018/09/21	R186	02/05/2019	9.03	Call	Bond Future	1,814.5700	1.8146	1,811.2300	1.8112	(0.184)	0	0	0
2018/09/21	R186	02/05/2019	9.03	Put	Bond Future	3,320.5700	3.3206	3,312.2400	3.3122	(0.251)	0	0	0
2018/09/21	R186	02/05/2019	9.01	Call	Bond Future	1,764.2600	1.7643	1,760.9100	1.7609	(0.190)	0	0	0
2018/09/21	R186	02/05/2019	9.02	Put	Bond Future	3,352.5700	3.3526	3,344.2400	3.3442	(0.248)	0	0	0
2018/09/21	R197	01/11/2018			Bond Future	301.0117	301.0117	301.0135	301.0135	0.001	0.0000	0.0000	2,353
2018/09/21	R197	07/02/2019			Bond Future	299.5257	299.5257	299.5280	299.5280	0.001	0.0000	0.0000	0

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2018/09/21	R197	02/05/2019			Bond Future	304.5522	304.5522	304.5522	304.5522	0.000	0.0000	0.0000	0
2018/09/21	R202	01/11/2018			Bond Future	234.6669	234.6669	234.3947	234.3947	(0.116)	0.0000	0.0000	10,129
2018/09/21	R202	07/02/2019			Bond Future	235.3344	235.3344	235.0574	235.0574	(0.118)	0.0000	0.0000	0
2018/09/21	R202	02/05/2019			Bond Future	239.2839	239.2839	239.0005	239.0005	(0.118)	0.0000	0.0000	0
2018/09/21	R207	01/11/2018	6.76	Put	Bond Future	1,067.5100	1.0675	1,078.5600	1.0786	1.035	0	0	0
2018/09/21	R207	01/11/2018			Bond Future	7.7103	101.7157	7.7202	101.7046	0.129	0.0000	0.0000	18,869
2018/09/21	R207	01/11/2018	6.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	R207	01/11/2018	6.75	Put	Bond Future	1,078.8300	1.0788	1,089.8800	1.0899	1.024	0	0	0
2018/09/21	R207	01/11/2018	6.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	R207	01/11/2018	6.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	R207	01/11/2018	6.74	Put	Bond Future	1,090.1500	1.0902	1,101.2000	1.1012	1.014	0	0	0
2018/09/21	R207	07/02/2019	6.52	Call	Bond Future	0.7400	0.0007	0.6600	0.0007	(10.811)	0	0	0
2018/09/21	R207	07/02/2019	6.51	Put	Bond Future	1,176.8500	1.1769	1,187.9000	1.1879	0.939	0	0	0
2018/09/21	R207	07/02/2019			Bond Future	7.8478	100.0295	7.8605	100.0183	0.163	0.0000	0.0000	0
2018/09/21	R207	07/02/2019	6.53	Call	Bond Future	0.7900	0.0008	0.7100	0.0007	(10.127)	0	0	0
2018/09/21	R207	07/02/2019	6.53	Put	Bond Future	1,159.2000	1.1592	1,170.2500	1.1703	0.953	0	0	0
2018/09/21	R207	07/02/2019	6.52	Put	Bond Future	1,168.0200	1.1680	1,179.0700	1.1791	0.946	0	0	0
2018/09/21	R207	07/02/2019	6.51	Call	Bond Future	0.7000	0.0007	0.6200	0.0006	(11.429)	0	0	0
2018/09/21	R207	02/05/2019	7.63	Call	Bond Future	63.1000	0.0631	59.8300	0.0598	(5.182)	0	0	0
2018/09/21	R207	02/05/2019			Bond Future	8.0622	101.6910	8.0806	101.6789	0.228	0.0000	0.0000	0
2018/09/21	R207	02/05/2019	7.61	Call	Bond Future	59.8700	0.0599	56.7200	0.0567	(5.261)	0	0	0
2018/09/21	R207	02/05/2019	7.61	Put	Bond Future	358.1200	0.3581	367.0800	0.3671	2.502	0	0	0
2018/09/21	R207	02/05/2019	7.63	Put	Bond Future	348.1200	0.3481	356.9600	0.3570	2.539	0	0	0
2018/09/21	R207	02/05/2019	7.62	Call	Bond Future	61.4700	0.0615	58.2600	0.0583	(5.222)	0	0	0
2018/09/21	R207	02/05/2019	7.62	Put	Bond Future	353.1000	0.3531	362.0000	0.3620	2.521	0	0	0
2018/09/21	R208	01/11/2018	7.11	Put	Bond Future	1,884.9900	1.8850	1,990.6500	1.9906	5.605	0	0	0
2018/09/21	R208	01/11/2018			Bond Future	7.9887	98.0197	8.0402	97.9111	0.645	0.0000	0.0000	29,608
2018/09/21	R208	01/11/2018	7.11	Call	Bond Future	9.2200	0.0092	6.2500	0.0063	(32.213)	0	0	0
2018/09/21	R208	01/11/2018	7.12	Call	Bond Future	9.7700	0.0098	6.6500	0.0067	(31.934)	0	0	0
2018/09/21	R208	01/11/2018	7.10	Put	Bond Future	1,906.0700	1.9061	2,011.8800	2.0119	5.551	0	0	0
2018/09/21	R208	01/11/2018	7.12	Put	Bond Future	1,863.9400	1.8639	1,969.4500	1.9694	5.661	0	0	0
2018/09/21	R208	01/11/2018	7.10	Call	Bond Future	8.6900	0.0087	5.8700	0.0059	(32.451)	0	0	0
2018/09/21	R208	07/02/2019	7.07	Call	Bond Future	18.4200	0.0184	14.0500	0.0141	(23.724)	0	0	0
2018/09/21	R208	07/02/2019	7.08	Put	Bond Future	1,962.2800	1.9623	2,068.3500	2.0684	5.405	0	0	0
2018/09/21	R208	07/02/2019	7.06	Put	Bond Future	1,999.5000	1.9995	2,105.8900	2.1059	5.321	0	0	0
2018/09/21	R208	07/02/2019			Bond Future	8.0952	99.9073	8.1537	99.7967	0.723	0.0000	0.0000	0
2018/09/21	R208	07/02/2019	7.07	Put	Bond Future	1,980.8700	1.9809	2,087.1000	2.0871	5.363	0	0	0
2018/09/21	R208	07/02/2019	7.08	Call	Bond Future	19.2100	0.0192	14.6800	0.0147	(23.581)	0	0	0
2018/09/21	R208	07/02/2019	7.06	Call	Bond Future	17.6600	0.0177	13.4500	0.0135	(23.839)	0	0	0
2018/09/21	R208	02/05/2019	8.03	Put	Bond Future	703.6800	0.7037	770.1700	0.7702	9.449	0	0	0
2018/09/21	R208	02/05/2019	8.02	Call	Bond Future	404.0500	0.4041	357.9000	0.3579	(11.422)	0	0	0
2018/09/21	R208	02/05/2019			Bond Future	8.2009	98.1674	8.2675	98.0542	0.813	0.0000	0.0000	0
2018/09/21	R208	02/05/2019	8.03	Call	Bond Future	412.8600	0.4129	366.1100	0.3661	(11.323)	0	0	0
2018/09/21	R208	02/05/2019	8.02	Put	Bond Future	711.9300	0.7119	779.0200	0.7790	9.424	0	0	0
2018/09/21	R208	02/05/2019	8.04	Call	Bond Future	421.4500	0.4215	374.1200	0.3741	(11.230)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/09/21	R208	02/05/2019	8.04	Put	Bond Future	695.2200	0.6952	761.1300	0.7611	9.480	0	0	0
2018/09/21	R209	01/11/2018	1,016.00	Call	Bond Future	70,295.5700	70.2956	70,332.8600	70.3329	0.053	0	0	0
2018/09/21	R209	01/11/2018	1,015.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	R209	01/11/2018	9.34	Put	Bond Future	3,349.5000	3.3495	3,309.5900	3.3096	(1.192)	0	0	0
2018/09/21	R209	01/11/2018	9.97	Call	Bond Future	1,831.4300	1.8314	1,840.7700	1.8408	0.510	0	0	0
2018/09/21	R209	01/11/2018	9.98	Put	Bond Future	802.3100	0.8023	774.7300	0.7747	(3.438)	0	0	2,000
2018/09/21	R209	01/11/2018	8.98	Call	Bond Future	37.4200	0.0374	36.0900	0.0361	(3.554)	0	0	0
2018/09/21	R209	01/11/2018	10.00	Call	Bond Future	1,953.1000	1.9531	1,963.5300	1.9635	0.534	0	0	0
2018/09/21	R209	01/11/2018	9.64	Call	Bond Future	754.7000	0.7547	754.6300	0.7546	(0.009)	0	0	2,000
2018/09/21	R209	01/11/2018	9.47	Call	Bond Future	405.5300	0.4055	403.3400	0.4033	(0.540)	0	0	0
2018/09/21	R209	01/11/2018	9.82	Call	Bond Future	1,280.6000	1.2806	1,284.9300	1.2849	0.338	0	0	0
2018/09/21	R209	01/11/2018			Bond Future	9.8112	71.1834	9.8053	71.2207	(0.059)	0.0000	0.0000	124,877
2018/09/21	R209	01/11/2018	1,016.01	Call	Bond Future	70,295.5700	70.2956	70,332.8600	70.3329	0.053	0	0	0
2018/09/21	R209	01/11/2018	1,016.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	R209	01/11/2018	8.89	Put	Bond Future	6,304.8800	6.3049	6,266.6400	6.2666	(0.607)	0	0	0
2018/09/21	R209	01/11/2018	8.89	Call	Bond Future	21.8300	0.0218	20.8800	0.0209	(4.352)	0	0	2,000
2018/09/21	R209	01/11/2018	1,016.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/09/21	R209	01/11/2018	1,015.99	Call	Bond Future	70,295.5600	70.2956	70,332.8500	70.3328	0.053	0	0	0
2018/09/21	R209	01/11/2018	9.34	Call	Bond Future	233.9400	0.2339	231.3200	0.2313	(1.120)	0	0	0
2018/09/21	R209	01/11/2018	9.97	Put	Bond Future	824.8700	0.8249	796.9200	0.7969	(3.388)	0	0	0
2018/09/21	R209	01/11/2018	9.98	Call	Bond Future	1,871.5300	1.8715	1,881.2400	1.8812	0.519	0	0	0
2018/09/21	R209	01/11/2018	8.98	Put	Bond Future	5,671.3200	5.6713	5,632.7000	5.6327	(0.681)	0	0	0
2018/09/21	R209	01/11/2018	10.00	Put	Bond Future	758.8300	0.7588	731.9700	0.7320	(3.540)	0	0	5,850
2018/09/21	R209	01/11/2018	9.64	Put	Bond Future	1,863.6500	1.8637	1,826.2900	1.8263	(2.005)	0	0	0
2018/09/21	R209	01/11/2018	9.47	Put	Bond Future	2,641.5500	2.6415	2,602.0700	2.6021	(1.495)	0	0	760
2018/09/21	R209	01/11/2018	9.82	Put	Bond Future	1,224.0100	1.2240	1,191.0500	1.1911	(2.693)	0	0	760
2018/09/21	R209	01/11/2018	9.49	Call	Bond Future	438.3300	0.4383	436.2900	0.4363	(0.465)	0	0	0
2018/09/21	R209	01/11/2018	9.94	Call	Bond Future	1,713.3300	1.7133	1,721.6100	1.7216	0.483	0	0	0
2018/09/21	R209	01/11/2018	9.94	Put	Bond Future	895.2400	0.8952	866.2300	0.8662	(3.240)	0	0	0
2018/09/21	R209	01/11/2018	10.57	Call	Bond Future	4,751.8300	4.7518	4,780.0700	4.7801	0.594	0	0	0
2018/09/21	R209	01/11/2018	10.57	Put	Bond Future	130.0400	0.1300	120.9900	0.1210	(6.959)	0	0	0
2018/09/21	R209	01/11/2018	9.84	Call	Bond Future	1,348.0900	1.3481	1,353.0500	1.3531	0.368	0	0	0
2018/09/21	R209	01/11/2018	9.84	Put	Bond Future	1,163.7300	1.1637	1,131.4000	1.1314	(2.778)	0	0	0
2018/09/21	R209	01/11/2018	8.99	Put	Bond Future	5,601.9000	5.6019	5,563.2300	5.5632	(0.690)	0	0	0
2018/09/21	R209	01/11/2018	8.99	Call	Bond Future	39.6400	0.0396	38.2600	0.0383	(3.481)	0	0	760
2018/09/21	R209	01/11/2018	9.49	Put	Bond Future	2,540.4000	2.5404	2,501.0700	2.5011	(1.548)	0	0	0
2018/09/21	R209	07/02/2019	8.97	Put	Bond Future	6,573.5000	6.5735	6,536.5000	6.5365	(0.563)	0	0	0
2018/09/21	R209	07/02/2019	10.20	Put	Bond Future	1,611.6100	1.6116	1,589.5500	1.5896	(1.369)	0	0	4,000
2018/09/21	R209	07/02/2019			Bond Future	9.8881	72.5543	9.8821	72.5924	(0.061)	0.0000	0.0000	340
2018/09/21	R209	07/02/2019	8.96	Call	Bond Future	391.3900	0.3914	392.4600	0.3925	0.273	0	0	0
2018/09/21	R209	07/02/2019	8.96	Put	Bond Future	6,635.7700	6.6358	6,598.7200	6.5987	(0.558)	0	0	0
2018/09/21	R209	07/02/2019	8.97	Call	Bond Future	400.6400	0.4006	401.7600	0.4018	0.280	0	0	0
2018/09/21	R209	07/02/2019	10.20	Call	Bond Future	3,542.6000	3.5426	3,558.6600	3.5587	0.453	0	0	0
2018/09/21	R209	07/02/2019	8.95	Call	Bond Future	382.3100	0.3823	383.3400	0.3833	0.269	0	0	0
2018/09/21	R209	07/02/2019	8.95	Put	Bond Future	6,698.3100	6.6983	6,661.2200	6.6612	(0.554)	0	0	0
2018/09/21	R209	07/02/2019	9.54	Put	Bond Future	3,668.1600	3.6682	3,636.1800	3.6362	(0.872)	0	0	0
2018/09/21	R209	07/02/2019	9.54	Call	Bond Future	1,416.6100	1.4166	1,422.7500	1.4228	0.433	0	0	4,000

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2018/09/21	R209	07/02/2019	9.04	Put	Bond Future	6,153.0900	6.1531	6,116.4800	6.1165	(0.595)	0	0	0
2018/09/21	R209	07/02/2019	9.04	Call	Bond Future	478.1600	0.4782	479.6700	0.4797	0.316	0	0	4,000
2018/09/21	R209	02/05/2019	9.70	Put	Bond Future	3,907.9500	3.9080	3,879.8800	3.8799	(0.718)	0	0	0
2018/09/21	R209	02/05/2019			Bond Future	9.9546	70.6117	9.9485	70.6498	(0.061)	0.0000	0.0000	0
2018/09/21	R209	02/05/2019	9.69	Call	Bond Future	2,262.0400	2.2620	2,271.9900	2.2720	0.440	0	0	0
2018/09/21	R209	02/05/2019	9.69	Put	Bond Future	3,943.8900	3.9439	3,915.7100	3.9157	(0.715)	0	0	0
2018/09/21	R209	02/05/2019	9.70	Call	Bond Future	2,290.7400	2.2907	2,300.8000	2.3008	0.439	0	0	0
2018/09/21	R209	02/05/2019	9.68	Call	Bond Future	2,233.5200	2.2335	2,243.3600	2.2434	0.441	0	0	0
2018/09/21	R209	02/05/2019	9.68	Put	Bond Future	3,980.1000	3.9801	3,951.8100	3.9518	(0.711)	0	0	0
2018/09/21	R210	01/11/2018			Bond Future	185.4822	185.4822	185.4838	185.4838	0.001	0.0000	0.0000	2,675
2018/09/21	R210	07/02/2019			Bond Future	189.0957	189.0957	189.0978	189.0978	0.001	0.0000	0.0000	0
2018/09/21	R210	02/05/2019			Bond Future	189.7144	189.7144	189.7151	189.7151	0.000	0.0000	0.0000	0
2018/09/21	R212	01/11/2018			Bond Future	155.4483	155.4483	155.4486	155.4486	0.000	0.0000	0.0000	3,476
2018/09/21	R212	07/02/2019			Bond Future	156.3217	156.3217	156.3223	156.3223	0.000	0.0000	0.0000	0
2018/09/21	R212	02/05/2019			Bond Future	158.9449	158.9449	158.9443	158.9443	0.000	0.0000	0.0000	0
2018/09/21	R213	01/11/2018	8.65	Call	Bond Future	13.6300	0.0136	12.5400	0.0125	(7.997)	0	0	0
2018/09/21	R213	01/11/2018	8.64	Put	Bond Future	6,437.6400	6.4376	6,431.1600	6.4312	(0.101)	0	0	0
2018/09/21	R213	01/11/2018			Bond Future	9.6255	82.5699	9.6247	82.5754	(0.009)	0.0000	0.0000	32,893
2018/09/21	R213	01/11/2018	8.66	Call	Bond Future	14.5400	0.0145	13.4000	0.0134	(7.840)	0	0	0
2018/09/21	R213	01/11/2018	8.66	Put	Bond Future	6,302.3400	6.3023	6,295.7600	6.2958	(0.104)	0	0	0
2018/09/21	R213	01/11/2018	8.65	Put	Bond Future	6,369.9300	6.3699	6,363.4000	6.3634	(0.103)	0	0	0
2018/09/21	R213	01/11/2018	8.64	Call	Bond Future	12.7700	0.0128	11.7300	0.0117	(8.144)	0	0	0
2018/09/21	R213	07/02/2019	8.68	Call	Bond Future	281.1100	0.2811	278.1800	0.2782	(1.042)	0	0	0
2018/09/21	R213	07/02/2019			Bond Future	9.7137	84.1600	9.7128	84.1657	(0.010)	0.0000	0.0000	112
2018/09/21	R213	07/02/2019	8.68	Put	Bond Future	6,906.4600	6.9065	6,897.8800	6.8979	(0.124)	0	0	0
2018/09/21	R213	07/02/2019	8.69	Call	Bond Future	288.1400	0.2881	285.1700	0.2852	(1.031)	0	0	0
2018/09/21	R213	07/02/2019	8.70	Put	Bond Future	6,785.7000	6.7857	6,777.0400	6.7770	(0.128)	0	0	0
2018/09/21	R213	07/02/2019	8.69	Put	Bond Future	6,845.9700	6.8460	6,837.3500	6.8374	(0.126)	0	0	0
2018/09/21	R213	07/02/2019	8.70	Call	Bond Future	295.3200	0.2953	292.3100	0.2923	(1.019)	0	0	0
2018/09/21	R213	02/05/2019	9.49	Call	Bond Future	1,986.0400	1.9860	1,982.1200	1.9821	(0.197)	0	0	0
2018/09/21	R213	02/05/2019	9.48	Put	Bond Future	3,820.0800	3.8201	3,811.0700	3.8111	(0.236)	0	0	0
2018/09/21	R213	02/05/2019			Bond Future	9.7862	82.0109	9.7853	82.0160	(0.009)	0.0000	0.0000	0
2018/09/21	R213	02/05/2019	9.50	Call	Bond Future	2,013.2200	2.0132	2,009.3000	2.0093	(0.195)	0	0	0
2018/09/21	R213	02/05/2019	9.50	Put	Bond Future	3,750.6900	3.7507	3,741.6800	3.7417	(0.240)	0	0	0
2018/09/21	R213	02/05/2019	9.49	Put	Bond Future	3,785.1300	3.7851	3,776.1200	3.7761	(0.238)	0	0	0
2018/09/21	R213	02/05/2019	9.48	Call	Bond Future	1,959.3000	1.9593	1,955.3800	1.9554	(0.200)	0	0	0
2018/09/21	R214	01/11/2018	8.99	Put	Bond Future	7,162.2300	7.1622	7,122.5900	7.1226	(0.553)	0	0	0
2018/09/21	R214	01/11/2018	8.98	Call	Bond Future	14.0800	0.0141	13.3500	0.0134	(5.185)	0	0	0
2018/09/21	R214	01/11/2018			Bond Future	9.9874	70.2341	9.9816	70.2730	(0.059)	0.0000	0.0000	28,473
2018/09/21	R214	01/11/2018	8.99	Call	Bond Future	15.0300	0.0150	14.2700	0.0143	(5.057)	0	0	0
2018/09/21	R214	01/11/2018	8.98	Put	Bond Future	7,238.7900	7.2388	7,199.1800	7.1992	(0.547)	0	0	0
2018/09/21	R214	01/11/2018	9.00	Call	Bond Future	16.0400	0.0160	15.2400	0.0152	(4.988)	0	0	0
2018/09/21	R214	01/11/2018	9.00	Put	Bond Future	7,085.8400	7.0858	7,046.1600	7.0462	(0.560)	0	0	0
2018/09/21	R214	07/02/2019	9.05	Put	Bond Future	7,536.2900	7.5363	7,497.3500	7.4974	(0.517)	0	0	0

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2018/09/21	R214	07/02/2019			Bond Future	10.0673	71.5867	10.0613	71.6264	(0.060)	0.0000	0.0000	0
2018/09/21	R214	07/02/2019	9.04	Call	Bond Future	330.6400	0.3306	331.3200	0.3313	0.206	0	0	0
2018/09/21	R214	07/02/2019	9.04	Put	Bond Future	7,604.7000	7.6047	7,565.7200	7.5657	(0.513)	0	0	0
2018/09/21	R214	07/02/2019	9.05	Call	Bond Future	338.8300	0.3388	339.5500	0.3395	0.212	0	0	0
2018/09/21	R214	07/02/2019	9.03	Call	Bond Future	322.6100	0.3226	323.2600	0.3233	0.201	0	0	0
2018/09/21	R214	07/02/2019	9.03	Put	Bond Future	7,673.3900	7.6734	7,634.3800	7.6344	(0.508)	0	0	0
2018/09/21	R214	02/05/2019	9.87	Call	Bond Future	2,370.0000	2.3700	2,380.4700	2.3805	0.442	0	0	0
2018/09/21	R214	02/05/2019	9.85	Call	Bond Future	2,311.0300	2.3110	2,321.2600	2.3213	0.443	0	0	0
2018/09/21	R214	02/05/2019			Bond Future	10.1325	69.4820	10.1264	69.5218	(0.061)	0.0000	0.0000	0
2018/09/21	R214	02/05/2019	9.85	Put	Bond Future	4,176.7200	4.1767	4,147.1900	4.1472	(0.707)	0	0	0
2018/09/21	R214	02/05/2019	9.87	Put	Bond Future	4,100.9600	4.1010	4,071.6700	4.0717	(0.714)	0	0	0
2018/09/21	R214	02/05/2019	9.86	Call	Bond Future	2,340.3200	2.3403	2,350.6600	2.3507	0.442	0	0	0
2018/09/21	R214	02/05/2019	9.86	Put	Bond Future	4,138.5900	4.1386	4,109.1700	4.1092	(0.711)	0	0	0
2018/09/21	R248	01/11/2018	9.03	Call	Bond Future	15.5900	0.0156	15.2700	0.0153	(2.053)	0	0	0
2018/09/21	R248	01/11/2018			Bond Future	10.0229	89.6167	10.0120	89.7090	(0.109)	0.0000	0.0000	99,873
2018/09/21	R248	01/11/2018	9.01	Call	Bond Future	13.5700	0.0136	13.2700	0.0133	(2.211)	0	0	0
2018/09/21	R248	01/11/2018	9.01	Put	Bond Future	9,326.1300	9.3261	9,233.5600	9.2336	(0.993)	0	0	0
2018/09/21	R248	01/11/2018	9.03	Put	Bond Future	9,127.9400	9.1279	9,035.3500	9.0353	(1.014)	0	0	0
2018/09/21	R248	01/11/2018	9.02	Call	Bond Future	14.5500	0.0146	14.2400	0.0142	(2.131)	0	0	0
2018/09/21	R248	01/11/2018	9.02	Put	Bond Future	9,226.9200	9.2269	9,134.3400	9.1343	(1.003)	0	0	0
2018/09/21	R248	07/02/2019	9.06	Put	Bond Future	9,838.7700	9.8388	9,750.2100	9.7502	(0.900)	0	0	0
2018/09/21	R248	07/02/2019			Bond Future	10.1042	91.3425	10.0928	91.4367	(0.112)	0.0000	0.0000	0
2018/09/21	R248	07/02/2019	9.06	Call	Bond Future	361.5700	0.3616	367.1500	0.3672	1.543	0	0	0
2018/09/21	R248	07/02/2019	9.05	Put	Bond Future	9,928.7100	9.9287	9,839.9900	9.8400	(0.894)	0	0	0
2018/09/21	R248	07/02/2019	9.07	Call	Bond Future	371.1300	0.3711	376.8500	0.3769	1.541	0	0	0
2018/09/21	R248	07/02/2019	9.07	Put	Bond Future	9,749.2100	9.7492	9,660.7900	9.6608	(0.907)	0	0	0
2018/09/21	R248	07/02/2019	9.05	Call	Bond Future	352.2200	0.3522	357.6400	0.3576	1.539	0	0	0
2018/09/21	R248	02/05/2019	9.90	Put	Bond Future	5,171.2000	5.1712	5,108.7600	5.1088	(1.207)	0	0	0
2018/09/21	R248	02/05/2019			Bond Future	10.1705	88.4258	10.1589	88.5208	(0.114)	0.0000	0.0000	0
2018/09/21	R248	02/05/2019	9.90	Call	Bond Future	2,903.4100	2.9034	2,935.8900	2.9359	1.119	0	0	0
2018/09/21	R248	02/05/2019	9.91	Call	Bond Future	2,940.8700	2.9409	2,973.6600	2.9737	1.115	0	0	0
2018/09/21	R248	02/05/2019	9.89	Put	Bond Future	5,219.8100	5.2198	5,157.0600	5.1571	(1.202)	0	0	0
2018/09/21	R248	02/05/2019	9.91	Put	Bond Future	5,122.9800	5.1230	5,060.8500	5.0608	(1.213)	0	0	0
2018/09/21	R248	02/05/2019	9.89	Call	Bond Future	2,866.1900	2.8662	2,898.3600	2.8984	1.122	0	0	0
Total													914798