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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/11/2018 TO 02/11/2018

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
2018/11/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	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
2018/11/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	2025	01/11/2018			Bond Future	131.9122	131.9122	131.9122	131.9122	0.000	0.0000	0.0000	0
2018/11/02	2025	07/02/2019			Bond Future	133.1798	133.1798	131.9122	131.9122	(0.952)	0.0000	0.0000	355
2018/11/02	2025	02/05/2019			Bond Future	135.5709	135.5709	135.5501	135.5501	(0.015)	0.0000	0.0000	0
2018/11/02	2025	01/08/2019			Bond Future	138.2961	138.2961	138.2701	138.2701	(0.019)	0.0000	0.0000	0
2018/11/02	2029	01/11/2018			Bond Future	100.0711	100.0711	100.0711	100.0711	0.000	0.0000	0.0000	0
2018/11/02	2029	07/02/2019			Bond Future	102.1059	102.1059	100.0711	100.0711	(1.993)	0.0000	0.0000	2,954
2018/11/02	2029	02/05/2019			Bond Future	102.8660	102.8660	102.7540	102.7540	(0.109)	0.0000	0.0000	0
2018/11/02	2029	01/08/2019			Bond Future	104.9692	104.9692	104.8514	104.8514	(0.112)	0.0000	0.0000	0
2018/11/02	2030	01/11/2018			Bond Future	9.7600	90.2563	9.7600	90.2563	0.000	0.0000	0.0000	0
2018/11/02	2030	07/02/2019	8.62	Call	Bond Future	48.2700	0.0483	56.7300	0.0567	17.526	0	0	0
2018/11/02	2030	07/02/2019	10.20	Put	Bond Future	899.6900	0.8997	808.9400	0.8089	(10.087)	0	0	4,000
2018/11/02	2030	07/02/2019			Bond Future	9.8075	88.2785	9.7600	88.5681	(0.484)	0.0000	0.0000	53,834
2018/11/02	2030	07/02/2019	9.68	Put	Bond Future	2,172.0500	2.1721	2,004.5600	2.0046	(7.711)	0	0	0
2018/11/02	2030	07/02/2019	9.68	Call	Bond Future	1,391.9600	1.3920	1,514.0400	1.5140	8.770	0	0	4,000
2018/11/02	2030	07/02/2019	9.18	Put	Bond Future	4,324.7100	4.3247	4,084.2900	4.0843	(5.559)	0	0	0
2018/11/02	2030	07/02/2019	9.18	Call	Bond Future	394.2100	0.3942	443.3600	0.4434	12.468	0	0	4,000
2018/11/02	2030	07/02/2019	8.63	Call	Bond Future	50.2800	0.0503	59.0500	0.0591	17.442	0	0	0
2018/11/02	2030	07/02/2019	8.62	Put	Bond Future	7,687.7100	7.6877	7,406.6000	7.4066	(3.657)	0	0	0
2018/11/02	2030	07/02/2019	10.20	Call	Bond Future	3,243.5000	3.2435	3,442.3200	3.4423	6.130	0	0	0
2018/11/02	2030	07/02/2019	8.90	Call	Bond Future	146.4800	0.1465	168.6800	0.1687	15.156	0	0	1,320
2018/11/02	2030	07/02/2019	8.63	Put	Bond Future	7,621.7600	7.6218	7,340.9600	7.3410	(3.684)	0	0	0
2018/11/02	2030	07/02/2019	8.64	Call	Bond Future	52.3600	0.0524	61.4500	0.0614	17.361	0	0	0
2018/11/02	2030	07/02/2019	8.64	Put	Bond Future	7,555.9300	7.5559	7,275.4500	7.2754	(3.712)	0	0	0
2018/11/02	2030	07/02/2019	9.60	Put	Bond Future	2,455.8600	2.4559	2,275.6500	2.2756	(7.338)	0	0	0
2018/11/02	2030	07/02/2019	9.60	Call	Bond Future	1,181.5700	1.1816	1,290.9300	1.2909	9.255	0	0	1,320
2018/11/02	2030	07/02/2019	9.40	Put	Bond Future	3,266.7100	3.2667	3,055.8700	3.0559	(6.454)	0	0	0
2018/11/02	2030	07/02/2019	9.40	Call	Bond Future	740.6100	0.7406	819.3400	0.8193	10.630	0	0	0
2018/11/02	2030	07/02/2019	8.70	Put	Bond Future	7,163.9900	7.1640	6,885.6700	6.8857	(3.885)	0	0	0
2018/11/02	2030	07/02/2019	8.70	Call	Bond Future	66.4800	0.0665	77.7300	0.0777	16.922	0	0	0
2018/11/02	2030	07/02/2019	8.90	Put	Bond Future	5,906.9500	5.9070	5,639.5800	5.6396	(4.526)	0	0	0
2018/11/02	2030	02/05/2019	8.90	Put	Bond Future	6,529.5800	6.5296	6,033.6100	6.0336	(7.596)	0	0	0
2018/11/02	2030	02/05/2019	9.41	Call	Bond Future	1,240.9300	1.2409	1,439.0000	1.4390	15.961	0	0	0
2018/11/02	2030	02/05/2019			Bond Future	9.8771	89.8444	9.7793	90.4316	(0.990)	0.0000	0.0000	0
2018/11/02	2030	02/05/2019	9.39	Call	Bond Future	1,198.1100	1.1981	1,391.5900	1.3916	16.149	0	0	0
2018/11/02	2030	02/05/2019	9.39	Put	Bond Future	4,177.1800	4.1772	3,783.4600	3.7835	(9.425)	0	0	0
2018/11/02	2030	02/05/2019	10.20	Call	Bond Future	3,624.2000	3.6242	3,997.6100	3.9976	10.303	0	0	0
2018/11/02	2030	02/05/2019	10.20	Put	Bond Future	1,721.4200	1.7214	1,507.6300	1.5076	(12.419)	0	0	3,000
2018/11/02	2030	02/05/2019	8.90	Call	Bond Future	415.4900	0.4155	506.7200	0.5067	21.957	0	0	3,000
2018/11/02	2030	02/05/2019	9.41	Put	Bond Future	4,095.0300	4.0950	3,705.9000	3.7059	(9.502)	0	0	0
2018/11/02	2030	02/05/2019	9.40	Call	Bond Future	1,219.4000	1.2194	1,415.1800	1.4152	16.055	0	0	3,000

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2018/11/02	2030	02/05/2019	9.40	Put	Bond Future	4,135.9600	4.1360	3,744.5400	3.7445	(9.464)	0	0	0
2018/11/02	2030	01/08/2019	9.91	Put	Bond Future	3,021.3700	3.0214	2,731.4400	2.7314	(9.596)	0	0	0
2018/11/02	2030	01/08/2019			Bond Future	9.9422	87.6560	9.8412	88.2520	(1.016)	0.0000	0.0000	0
2018/11/02	2030	01/08/2019	9.91	Call	Bond Future	2,831.8300	2.8318	3,137.8500	3.1379	10.806	0	0	0
2018/11/02	2030	01/08/2019	9.92	Call	Bond Future	2,863.0900	2.8631	3,171.0300	3.1710	10.756	0	0	0
2018/11/02	2030	01/08/2019	9.90	Put	Bond Future	3,049.4900	3.0495	2,757.6600	2.7577	(9.570)	0	0	0
2018/11/02	2030	01/08/2019	9.92	Put	Bond Future	2,993.7600	2.9938	2,705.7500	2.7057	(9.620)	0	0	0
2018/11/02	2030	01/08/2019	9.90	Call	Bond Future	2,801.0200	2.8010	3,105.1400	3.1051	10.857	0	0	0
2018/11/02	2032	01/11/2018			Bond Future	9.9550	88.3552	9.9550	88.3552	0.000	0.0000	0.0000	0
2018/11/02	2032	07/02/2019	8.81	Call	Bond Future	45.1100	0.0451	51.6900	0.0517	14.587	0	0	0
2018/11/02	2032	07/02/2019	8.80	Put	Bond Future	8,419.1900	8.4192	8,163.0600	8.1631	(3.042)	0	0	0
2018/11/02	2032	07/02/2019			Bond Future	9.9949	90.4343	9.9550	90.6968	(0.399)	0.0000	0.0000	42,633
2018/11/02	2032	07/02/2019	8.82	Call	Bond Future	47.0800	0.0471	53.9200	0.0539	14.528	0	0	0
2018/11/02	2032	07/02/2019	8.82	Put	Bond Future	8,273.8100	8.2738	8,018.2000	8.0182	(3.089)	0	0	0
2018/11/02	2032	07/02/2019	8.81	Put	Bond Future	8,346.4200	8.3464	8,090.5500	8.0905	(3.066)	0	0	0
2018/11/02	2032	07/02/2019	8.80	Call	Bond Future	43.2200	0.0432	49.5400	0.0495	14.623	0	0	0
2018/11/02	2032	02/05/2019	9.62	Put	Bond Future	4,384.9300	4.3849	3,930.2000	3.9302	(10.370)	0	0	0
2018/11/02	2032	02/05/2019	9.61	Call	Bond Future	1,425.8800	1.4259	1,672.2100	1.6722	17.276	0	0	0
2018/11/02	2032	02/05/2019			Bond Future	10.0627	87.8810	9.9546	88.5848	(1.074)	0.0000	0.0000	0
2018/11/02	2032	02/05/2019	9.62	Call	Bond Future	1,450.2300	1.4502	1,699.3000	1.6993	17.175	0	0	0
2018/11/02	2032	02/05/2019	9.61	Put	Bond Future	4,428.4700	4.4285	3,971.0000	3.9710	(10.330)	0	0	0
2018/11/02	2032	02/05/2019	9.63	Call	Bond Future	1,474.5800	1.4746	1,726.3900	1.7264	17.077	0	0	0
2018/11/02	2032	02/05/2019	9.63	Put	Bond Future	4,341.4700	4.3415	3,889.4800	3.8895	(10.411)	0	0	0
2018/11/02	2032	01/08/2019	10.10	Call	Bond Future	3,212.6500	3.2126	3,584.1100	3.5841	11.562	0	0	0
2018/11/02	2032	01/08/2019	10.11	Put	Bond Future	3,336.5000	3.3365	2,995.3000	2.9953	(10.226)	0	0	0
2018/11/02	2032	01/08/2019			Bond Future	10.1242	89.6589	10.0128	90.3737	(1.100)	0.0000	0.0000	0
2018/11/02	2032	01/08/2019	10.10	Put	Bond Future	3,367.2400	3.3672	3,023.8400	3.0238	(10.198)	0	0	0
2018/11/02	2032	01/08/2019	10.11	Call	Bond Future	3,245.8600	3.2459	3,619.5200	3.6195	11.512	0	0	0
2018/11/02	2032	01/08/2019	10.09	Call	Bond Future	3,179.6100	3.1796	3,548.8600	3.5489	11.613	0	0	0
2018/11/02	2032	01/08/2019	10.09	Put	Bond Future	3,398.2200	3.3982	3,052.6100	3.0526	(10.170)	0	0	0
2018/11/02	2033	01/11/2018			Bond Future	102.2762	102.2762	102.2762	102.2762	0.000	0.0000	0.0000	0
2018/11/02	2033	07/02/2019			Bond Future	104.3557	104.3557	102.2762	102.2762	(1.993)	0.0000	0.0000	5,770
2018/11/02	2033	02/05/2019			Bond Future	105.0838	105.0838	105.0680	105.0680	(0.015)	0.0000	0.0000	0
2018/11/02	2033	01/08/2019			Bond Future	107.2323	107.2323	107.2125	107.2125	(0.019)	0.0000	0.0000	0
2018/11/02	2037	01/11/2018			Bond Future	10.1150	88.9124	10.1150	88.9124	0.000	0.0000	0.0000	0
2018/11/02	2037	07/02/2019	9.06	Put	Bond Future	8,686.4300	8.6864	8,413.8600	8.4139	(3.138)	0	0	0
2018/11/02	2037	07/02/2019	9.05	Call	Bond Future	69.0500	0.0691	78.3900	0.0784	13.526	0	0	0
2018/11/02	2037	07/02/2019			Bond Future	10.1534	86.7384	10.1150	87.0207	(0.379)	0.0000	0.0000	50,217
2018/11/02	2037	07/02/2019	9.06	Call	Bond Future	71.9800	0.0720	81.6700	0.0817	13.462	0	0	0
2018/11/02	2037	07/02/2019	9.05	Put	Bond Future	8,768.2100	8.7682	8,495.2900	8.4953	(3.113)	0	0	0
2018/11/02	2037	07/02/2019	9.07	Call	Bond Future	75.0100	0.0750	85.0700	0.0851	13.412	0	0	0
2018/11/02	2037	07/02/2019	9.07	Put	Bond Future	8,604.8700	8.6049	8,332.6700	8.3327	(3.163)	0	0	0
2018/11/02	2037	02/05/2019	9.81	Put	Bond Future	4,734.8700	4.7349	4,286.6500	4.2867	(9.466)	0	0	0
2018/11/02	2037	02/05/2019			Bond Future	10.2192	88.2770	10.1225	88.9815	(0.947)	0.0000	0.0000	0
2018/11/02	2037	02/05/2019	9.80	Call	Bond Future	1,665.4800	1.6655	1,919.0300	1.9190	15.224	0	0	0

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2018/11/02	2037	02/05/2019	9.80	Put	Bond Future	4,783.2100	4.7832	4,332.2100	4.3322	(9.429)	0	0	0
2018/11/02	2037	02/05/2019	9.81	Call	Bond Future	1,693.5100	1.6935	1,949.8400	1.9498	15.136	0	0	0
2018/11/02	2037	02/05/2019	9.79	Call	Bond Future	1,637.7200	1.6377	1,888.4800	1.8885	15.312	0	0	0
2018/11/02	2037	02/05/2019	9.79	Put	Bond Future	4,831.9200	4.8319	4,378.1300	4.3781	(9.392)	0	0	0
2018/11/02	2037	01/08/2019	10.31	Call	Bond Future	3,778.1500	3.7781	4,161.7400	4.1617	10.153	0	0	0
2018/11/02	2037	01/08/2019			Bond Future	10.2820	85.8067	10.1825	86.5224	(0.968)	0.0000	0.0000	0
2018/11/02	2037	01/08/2019	10.29	Call	Bond Future	3,703.2100	3.7032	4,082.4000	4.0824	10.239	0	0	0
2018/11/02	2037	01/08/2019	10.29	Put	Bond Future	3,646.0600	3.6461	3,309.5900	3.3096	(9.228)	0	0	0
2018/11/02	2037	01/08/2019	10.31	Put	Bond Future	3,578.4000	3.5784	3,246.3300	3.2463	(9.280)	0	0	0
2018/11/02	2037	01/08/2019	10.30	Call	Bond Future	3,740.5900	3.7406	4,121.9800	4.1220	10.196	0	0	0
2018/11/02	2037	01/08/2019	10.30	Put	Bond Future	3,612.1000	3.6121	3,277.8300	3.2778	(9.254)	0	0	0
2018/11/02	2038	01/11/2018			Bond Future	122.3574	122.3574	122.3574	122.3574	0.000	0.0000	0.0000	0
2018/11/02	2038	07/02/2019			Bond Future	123.2539	123.2539	122.3574	122.3574	(0.727)	0.0000	0.0000	9,848
2018/11/02	2038	02/05/2019			Bond Future	125.4669	125.4669	125.4478	125.4478	(0.015)	0.0000	0.0000	0
2018/11/02	2038	01/08/2019			Bond Future	127.9797	127.9797	127.9558	127.9558	(0.019)	0.0000	0.0000	0
2018/11/02	2040	01/11/2018			Bond Future	10.2050	91.9876	10.2050	91.9876	0.000	0.0000	0.0000	0
2018/11/02	2040	07/02/2019	9.13	Call	Bond Future	70.3900	0.0704	78.4100	0.0784	11.394	0	0	0
2018/11/02	2040	07/02/2019	9.11	Put	Bond Future	9,650.3500	9.6503	9,394.6700	9.3947	(2.649)	0	0	0
2018/11/02	2040	07/02/2019			Bond Future	10.2385	89.6855	10.2050	89.9486	(0.328)	0.0000	0.0000	30,795
2018/11/02	2040	07/02/2019	9.13	Put	Bond Future	9,472.2100	9.4722	9,217.1400	9.2171	(2.693)	0	0	0
2018/11/02	2040	07/02/2019	9.11	Call	Bond Future	64.6500	0.0646	72.0600	0.0721	11.462	0	0	0
2018/11/02	2040	07/02/2019	9.12	Put	Bond Future	9,561.1600	9.5612	9,305.7800	9.3058	(2.671)	0	0	0
2018/11/02	2040	07/02/2019	9.12	Call	Bond Future	67.4700	0.0675	75.1800	0.0752	11.427	0	0	0
2018/11/02	2040	02/05/2019	9.60	Call	Bond Future	1,062.1700	1.0622	1,251.8200	1.2518	17.855	0	0	1,150
2018/11/02	2040	02/05/2019	9.89	Call	Bond Future	1,824.8800	1.8249	2,098.6100	2.0986	15.000	0	0	0
2018/11/02	2040	02/05/2019	9.88	Put	Bond Future	5,177.1400	5.1771	4,694.9700	4.6950	(9.313)	0	0	0
2018/11/02	2040	02/05/2019			Bond Future	10.3044	91.2763	10.2077	92.0293	(0.938)	0.0000	0.0000	0
2018/11/02	2040	02/05/2019	10.20	Put	Bond Future	3,689.2700	3.6893	3,301.2300	3.3012	(10.518)	0	0	0
2018/11/02	2040	02/05/2019	10.20	Call	Bond Future	2,876.1700	2.8762	3,241.0600	3.2411	12.687	0	0	1,150
2018/11/02	2040	02/05/2019	9.60	Put	Bond Future	6,790.6400	6.7906	6,227.3600	6.2274	(8.295)	0	0	0
2018/11/02	2040	02/05/2019	9.90	Call	Bond Future	1,855.0500	1.8550	2,131.7300	2.1317	14.915	0	0	0
2018/11/02	2040	02/05/2019	9.90	Put	Bond Future	5,073.4100	5.0734	4,597.1600	4.5972	(9.387)	0	0	0
2018/11/02	2040	02/05/2019	9.89	Put	Bond Future	5,125.1900	5.1252	4,645.9900	4.6460	(9.350)	0	0	0
2018/11/02	2040	02/05/2019	9.88	Call	Bond Future	1,794.7600	1.7948	2,065.5200	2.0655	15.086	0	0	0
2018/11/02	2040	01/08/2019	10.36	Call	Bond Future	3,844.1300	3.8441	4,246.2900	4.2463	10.462	0	0	0
2018/11/02	2040	01/08/2019	10.37	Put	Bond Future	3,865.0400	3.8650	3,504.7400	3.5047	(9.322)	0	0	0
2018/11/02	2040	01/08/2019			Bond Future	10.3675	88.6165	10.2681	89.3813	(0.959)	0.0000	0.0000	0
2018/11/02	2040	01/08/2019	10.36	Put	Bond Future	3,901.6300	3.9016	3,538.9400	3.5389	(9.296)	0	0	0
2018/11/02	2040	01/08/2019	10.37	Call	Bond Future	3,883.9900	3.8840	4,288.5400	4.2885	10.416	0	0	0
2018/11/02	2040	01/08/2019	10.38	Call	Bond Future	3,923.7100	3.9237	4,330.6500	4.3306	10.371	0	0	0
2018/11/02	2040	01/08/2019	10.38	Put	Bond Future	3,828.4300	3.8284	3,470.5200	3.4705	(9.349)	0	0	0
2018/11/02	2044	01/11/2018			Bond Future	10.2000	89.2423	10.2000	89.2423	0.000	0.0000	0.0000	0
2018/11/02	2044	07/02/2019	9.18	Put	Bond Future	9,209.9800	9.2100	8,941.5100	8.9415	(2.915)	0	0	0
2018/11/02	2044	07/02/2019			Bond Future	10.2350	86.9749	10.2000	87.2536	(0.342)	0.0000	0.0000	41,940
2018/11/02	2044	07/02/2019	9.17	Call	Bond Future	83.1600	0.0832	93.0700	0.0931	11.917	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
2018/11/02	2044	07/02/2019	9.17	Put	Bond Future	9,300.4900		9.3005	9,031.6400	9.0316	(2.891)	0	0	0
2018/11/02	2044	07/02/2019	9.18	Call	Bond Future	86.7100		0.0867	97.0000	0.0970	11.867	0	0	0
2018/11/02	2044	07/02/2019	9.16	Call	Bond Future	79.7400		0.0797	89.2700	0.0893	11.951	0	0	0
2018/11/02	2044	07/02/2019	9.16	Put	Bond Future	9,391.2800		9.3913	9,122.0500	9.1221	(2.867)	0	0	0
2018/11/02	2044	02/05/2019	9.90	Call	Bond Future	1,894.2100		1.8942	2,177.0100	2.1770	14.930	0	0	0
2018/11/02	2044	02/05/2019			Bond Future	10.2977		88.5176	10.2012	89.2819	(0.937)	0.0000	0.0000	0
2018/11/02	2044	02/05/2019	9.90	Put	Bond Future	5,118.8400		5.1188	4,637.4000	4.6374	(9.405)	0	0	0
2018/11/02	2044	02/05/2019	9.91	Call	Bond Future	1,925.4600		1.9255	2,211.2900	2.2113	14.845	0	0	0
2018/11/02	2044	02/05/2019	9.92	Put	Bond Future	5,014.8600		5.0149	4,539.4900	4.5395	(9.479)	0	0	0
2018/11/02	2044	02/05/2019	9.91	Put	Bond Future	5,066.5200		5.0665	4,588.1100	4.5881	(9.443)	0	0	0
2018/11/02	2044	02/05/2019	9.92	Call	Bond Future	1,957.2300		1.9572	2,246.1000	2.2461	14.759	0	0	0
2018/11/02	2044	01/08/2019	10.40	Put	Bond Future	3,771.0300		3.7710	3,415.6800	3.4157	(9.423)	0	0	0
2018/11/02	2044	01/08/2019			Bond Future	10.3577		85.9271	10.2586	86.7036	(0.957)	0.0000	0.0000	0
2018/11/02	2044	01/08/2019	10.39	Call	Bond Future	4,057.7400		4.0577	4,476.5100	4.4765	10.320	0	0	0
2018/11/02	2044	01/08/2019	10.39	Put	Bond Future	3,807.2900		3.8073	3,449.5300	3.4495	(9.397)	0	0	0
2018/11/02	2044	01/08/2019	10.40	Call	Bond Future	4,098.7600		4.0988	4,519.9400	4.5199	10.276	0	0	0
2018/11/02	2044	01/08/2019	10.38	Call	Bond Future	4,016.9000		4.0169	4,433.2500	4.4332	10.365	0	0	0
2018/11/02	2044	01/08/2019	10.38	Put	Bond Future	3,843.8600		3.8439	3,483.6800	3.4837	(9.370)	0	0	0
2018/11/02	2046	01/11/2018			Bond Future	115.9680		115.9680	115.9680	115.9680	0.000	0.0000	0.0000	0
2018/11/02	2046	07/02/2019			Bond Future	118.3260		118.3260	115.9680	115.9680	(1.993)	0.0000	0.0000	12,065
2018/11/02	2046	02/05/2019			Bond Future	118.7643		118.7643	118.5172	118.5172	(0.208)	0.0000	0.0000	0
2018/11/02	2046	01/08/2019			Bond Future	121.1927		121.1927	120.9364	120.9364	(0.211)	0.0000	0.0000	0
2018/11/02	2050	01/11/2018			Bond Future	121.3042		121.3042	121.3042	121.3042	0.000	0.0000	0.0000	0
2018/11/02	2050	07/02/2019			Bond Future	121.9987		121.9987	121.3042	121.3042	(0.569)	0.0000	0.0000	10,049
2018/11/02	2050	02/05/2019			Bond Future	124.1891		124.1891	124.1703	124.1703	(0.015)	0.0000	0.0000	0
2018/11/02	2050	01/08/2019			Bond Future	124.9095		124.9095	124.8861	124.8861	(0.019)	0.0000	0.0000	0
2018/11/02	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	AL37	07/02/2019			Index Future	599.9710		599.9710	587.6700	587.6700	(2.050)	0.0000	0.0000	0
2018/11/02	AL37	02/05/2019			Index Future	610.6100		610.6100	613.1100	613.1100	0.409	0.0000	0.0000	0
2018/11/02	AL37	01/08/2019			Index Future	622.9520		622.9520	625.4810	625.4810	0.406	0.0000	0.0000	0
2018/11/02	AL7T	07/02/2019			Index Future	688.4070		688.4070	673.6310	673.6310	(2.146)	0.0000	0.0000	0
2018/11/02	AL7T	02/05/2019			Index Future	700.6140		700.6140	704.4310	704.4310	0.545	0.0000	0.0000	0
2018/11/02	AL7T	01/08/2019			Index Future	714.7750		714.7750	718.6450	718.6450	0.541	0.0000	0.0000	0
2018/11/02	ALBI	07/02/2019			Index Future	622.5410		622.5410	608.6550	608.6550	(2.231)	0.0000	0.0000	906
2018/11/02	ALBI	02/05/2019			Index Future	633.5800		633.5800	637.8520	637.8520	0.674	0.0000	0.0000	0
2018/11/02	ALBI	01/08/2019			Index Future	646.3870		646.3870	650.7230	650.7230	0.671	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
2018/11/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C214	28/02/2041			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
2018/11/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/02	ES33	01/11/2018			Bond Future	11.3050	73.9684	11.3050	73.9684	0.000	0.0000	0.0000	0
2018/11/02	ES33	07/02/2019			Bond Future	11.3980	75.6836	11.3050	76.2036	(0.816)	0.0000	0.0000	494
2018/11/02	ES33	02/05/2019			Bond Future	11.5051	73.2340	11.4070	73.7745	(0.853)	0.0000	0.0000	0
2018/11/02	ES33	01/08/2019			Bond Future	11.6107	74.7155	11.5095	75.2644	(0.872)	0.0000	0.0000	0
2018/11/02	ES42	01/11/2018			Bond Future	11.5400	75.8232	11.5400	75.8232	0.000	0.0000	0.0000	0
2018/11/02	ES42	07/02/2019			Bond Future	11.6264	77.6041	11.5400	78.1484	(0.743)	0.0000	0.0000	5,169
2018/11/02	ES42	02/05/2019			Bond Future	11.7339	74.7195	11.6359	75.3279	(0.836)	0.0000	0.0000	0
2018/11/02	ES42	01/08/2019			Bond Future	11.8381	76.2318	11.7369	76.8497	(0.854)	0.0000	0.0000	0
2018/11/02	GOVI	07/02/2019	666.53	Put	GOVI	505,680.0000	50.5680	643,230.0000	64.3230	27.201	0	0	0
2018/11/02	GOVI	07/02/2019			GOVI	615.9620	615.9620	602.2070	602.2070	(2.233)	0.0000	0.0000	460
2018/11/02	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	07/02/2019	666.52	Put	GOVI	505,580.0000	50.5580	643,130.0000	64.3130	27.206	0	0	0
2018/11/02	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	07/02/2019	666.51	Put	GOVI	505,480.0000	50.5480	643,030.0000	64.3030	27.212	0	0	0
2018/11/02	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	02/05/2019	647.88	Put	GOVI	209,960.0000	20.9960	166,600.0000	16.6600	(20.652)	0	0	0
2018/11/02	GOVI	02/05/2019	647.86	Put	GOVI	209,760.0000	20.9760	166,400.0000	16.6400	(20.671)	0	0	0
2018/11/02	GOVI	02/05/2019			GOVI	626.8840	626.8840	631.2200	631.2200	0.692	0.0000	0.0000	0
2018/11/02	GOVI	02/05/2019	647.87	Put	GOVI	209,860.0000	20.9860	166,500.0000	16.6500	(20.661)	0	0	0
2018/11/02	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	01/08/2019	638.68	Call	GOVI	8,750.0000	0.8750	52,760.0000	5.2760	502.971	0	0	0
2018/11/02	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	01/08/2019			GOVI	639.5550	639.5550	643.9560	643.9560	0.688	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
2018/11/02	GOVI	01/08/2019	638.69	Call	GOVI	8,650.0000	0.8650	52,660.0000	5.2660	508.786	0	0	0
2018/11/02	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	GOVI	01/08/2019	638.67	Call	GOVI	8,850.0000	0.8850	52,860.0000	5.2860	497.288	0	0	0
2018/11/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/02	IGOV	07/02/2019			Index Future	258.1660	258.1660	253.0210	253.0210	(1.993)	0.0000	0.0000	507
2018/11/02	IGOV	02/05/2019			Index Future	262.8010	262.8010	262.7130	262.7130	(0.033)	0.0000	0.0000	215
2018/11/02	IGOV	01/08/2019			Index Future	268.1730	268.1730	268.0750	268.0750	(0.037)	0.0000	0.0000	0
2018/11/02	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/02	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0
2018/11/02	IS01	20/06/2019			Interest Rate Swap	102.0800	102.0800	102.0700	102.0700	(0.010)	0.0000	0.0000	0
2018/11/02	IS01	19/09/2019			Interest Rate Swap	100.0400	100.0400	100.0200	100.0200	(0.020)	0.0000	0.0000	0
2018/11/02	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/02	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/02	IS02	21/06/2019			Interest Rate Swap	99.8100	99.8100	99.8000	99.8000	(0.010)	0.0000	0.0000	0
2018/11/02	IS02	20/09/2019			Interest Rate Swap	102.0400	102.0400	102.0200	102.0200	(0.020)	0.0000	0.0000	0
2018/11/02	IS02	20/12/2019			Interest Rate Swap	103.1100	103.1100	103.0700	103.0700	(0.039)	0.0000	0.0000	0
2018/11/02	IS02	23/03/2020			Interest Rate Swap	99.2400	99.2400	99.2000	99.2000	(0.040)	0.0000	0.0000	0
2018/11/02	IS02	22/06/2020			Interest Rate Swap	102.9600	102.9600	102.9100	102.9100	(0.049)	0.0000	0.0000	0
2018/11/02	IS02	21/09/2020			Interest Rate Swap	100.1000	100.1000	100.0400	100.0400	(0.060)	0.0000	0.0000	0
2018/11/02	IS05	17/12/2020			Interest Rate Swap	97.0400	97.0400	96.9700	96.9700	(0.072)	0.0000	0.0000	0
2018/11/02	IS05	16/03/2021			Interest Rate Swap	96.3600	96.3600	96.2800	96.2800	(0.083)	0.0000	0.0000	0
2018/11/02	IS05	15/06/2021			Interest Rate Swap	95.6500	95.6500	95.5700	95.5700	(0.084)	0.0000	0.0000	0
2018/11/02	IS05	21/09/2021			Interest Rate Swap	95.9300	95.9300	95.8400	95.8400	(0.094)	0.0000	0.0000	0
2018/11/02	IS05	21/12/2021			Interest Rate Swap	98.2100	98.2100	98.1100	98.1100	(0.102)	0.0000	0.0000	51
2018/11/02	IS05	15/03/2022			Interest Rate Swap	98.4200	98.4200	98.3100	98.3100	(0.112)	0.0000	0.0000	0
2018/11/02	IS05	21/06/2022			Interest Rate Swap	99.6900	99.6900	99.5800	99.5800	(0.110)	0.0000	0.0000	0
2018/11/02	IS05	20/09/2022			Interest Rate Swap	103.6800	103.6800	103.5700	103.5700	(0.106)	0.0000	0.0000	0
2018/11/02	IS05	20/12/2022			Interest Rate Swap	105.0000	105.0000	104.8900	104.8900	(0.105)	0.0000	0.0000	0
2018/11/02	IS05	22/03/2023			Interest Rate Swap	98.5000	98.5000	98.3700	98.3700	(0.132)	0.0000	0.0000	0
2018/11/02	IS05	20/06/2023			Interest Rate Swap	104.5900	104.5900	104.4700	104.4700	(0.115)	0.0000	0.0000	0
2018/11/02	IS05	19/09/2023			Interest Rate Swap	100.2100	100.2100	100.0700	100.0700	(0.140)	0.0000	0.0000	0
2018/11/02	IS10	17/12/2025			Interest Rate Swap	97.5500	97.5500	97.4000	97.4000	(0.154)	0.0000	0.0000	0
2018/11/02	IS10	16/03/2026			Interest Rate Swap	94.6500	94.6500	94.5000	94.5000	(0.158)	0.0000	0.0000	0
2018/11/02	IS10	15/06/2026			Interest Rate Swap	93.4900	93.4900	93.3300	93.3300	(0.171)	0.0000	0.0000	0
2018/11/02	IS10	21/09/2026			Interest Rate Swap	95.7100	95.7100	95.5400	95.5400	(0.178)	0.0000	0.0000	0
2018/11/02	IS10	21/12/2026			Interest Rate Swap	99.5200	99.5200	99.3500	99.3500	(0.171)	0.0000	0.0000	0
2018/11/02	IS10	15/03/2027			Interest Rate Swap	98.1700	98.1700	97.9800	97.9800	(0.194)	0.0000	0.0000	0
2018/11/02	IS10	21/06/2027			Interest Rate Swap	100.2900	100.2900	100.0800	100.0800	(0.209)	0.0000	0.0000	0
2018/11/02	IS10	20/09/2027			Interest Rate Swap	105.7500	105.7500	105.5200	105.5200	(0.217)	0.0000	0.0000	0
2018/11/02	IS10	20/12/2027			Interest Rate Swap	106.1500	106.1500	105.9100	105.9100	(0.226)	0.0000	0.0000	0
2018/11/02	IS10	22/03/2028			Interest Rate Swap	99.7900	99.7900	99.5300	99.5300	(0.261)	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
2018/11/02	IS10	20/06/2028			Interest Rate Swap	106.9100	106.9100	106.6500	106.6500	(0.243)	0.0000	0.0000	0
2018/11/02	IS10	19/09/2028			Interest Rate Swap	100.6100	100.6100	100.3400	100.3400	(0.268)	0.0000	0.0000	0
2018/11/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/02	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/02	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/02	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/11/02	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/02	R023	01/11/2018			Bond Future	8.6250	98.3175	8.6250	98.3175	0.000	0.0000	0.0000	0
2018/11/02	R023	07/02/2019	10.59	Call	Bond Future	5,992.3900	5.9924	6,220.6600	6.2207	3.809	0	0	0
2018/11/02	R023	07/02/2019			Bond Future	8.6949	100.3611	8.6250	100.5909	(0.804)	0.0000	0.0000	51,739
2018/11/02	R023	07/02/2019	10.57	Call	Bond Future	5,932.0800	5.9321	6,160.2300	6.1602	3.846	0	0	0
2018/11/02	R023	07/02/2019	10.57	Put	Bond Future	6.0200	0.0060	4.3400	0.0043	(27.907)	0	0	0
2018/11/02	R023	07/02/2019	10.59	Put	Bond Future	5.5600	0.0056	4.0000	0.0040	(28.058)	0	0	0
2018/11/02	R023	07/02/2019	10.58	Call	Bond Future	5,962.2400	5.9622	6,190.4500	6.1904	3.828	0	0	0
2018/11/02	R023	07/02/2019	10.58	Put	Bond Future	5.7900	0.0058	4.1700	0.0042	(27.979)	0	0	0
2018/11/02	R023	02/05/2019	8.45	Call	Bond Future	652.9700	0.6530	815.5300	0.8155	24.895	0	0	0
2018/11/02	R023	02/05/2019	8.44	Put	Bond Future	1,631.2200	1.6312	1,372.6700	1.3727	(15.850)	0	0	0
2018/11/02	R023	02/05/2019			Bond Future	8.7554	98.2105	8.6216	98.6297	(1.528)	0.0000	0.0000	0
2018/11/02	R023	02/05/2019	8.46	Call	Bond Future	666.3400	0.6663	830.8900	0.8309	24.695	0	0	0
2018/11/02	R023	02/05/2019	8.46	Put	Bond Future	1,594.5700	1.5946	1,340.0000	1.3400	(15.965)	0	0	0
2018/11/02	R023	02/05/2019	8.45	Put	Bond Future	1,612.8200	1.6128	1,356.2600	1.3563	(15.908)	0	0	0
2018/11/02	R023	02/05/2019	8.44	Call	Bond Future	639.7500	0.6398	800.3200	0.8003	25.099	0	0	0
2018/11/02	R023	01/08/2019	8.95	Call	Bond Future	1,609.1500	1.6091	1,854.2400	1.8542	15.231	0	0	0
2018/11/02	R023	01/08/2019			Bond Future	8.7950	100.1968	8.6516	100.6209	(1.631)	0.0000	0.0000	0
2018/11/02	R023	01/08/2019	8.93	Call	Bond Future	1,571.8400	1.5718	1,814.2000	1.8142	15.419	0	0	0
2018/11/02	R023	01/08/2019	8.93	Put	Bond Future	1,174.7700	1.1748	993.0700	0.9931	(15.467)	0	0	0
2018/11/02	R023	01/08/2019	8.95	Put	Bond Future	1,153.4200	1.1534	974.4500	0.9744	(15.516)	0	0	0
2018/11/02	R023	01/08/2019	8.94	Call	Bond Future	1,590.4500	1.5904	1,834.1800	1.8342	15.325	0	0	0
2018/11/02	R023	01/08/2019	8.94	Put	Bond Future	1,164.0500	1.1641	983.7200	0.9837	(15.492)	0	0	0
2018/11/02	R035	01/11/2018			Bond Future	10.0450	92.3237	10.0450	92.3237	0.000	0.0000	0.0000	0
2018/11/02	R035	07/02/2019	8.98	Call	Bond Future	63.4700	0.0635	75.6300	0.0756	19.159	0	0	0
2018/11/02	R035	07/02/2019			Bond Future	10.0950	94.4404	10.0450	94.8061	(0.495)	0.0000	0.0000	71,509
2018/11/02	R035	07/02/2019	8.96	Call	Bond Future	58.3100	0.0583	69.5700	0.0696	19.311	0	0	0
2018/11/02	R035	07/02/2019	8.96	Put	Bond Future	8,939.1100	8.9391	8,584.6700	8.5847	(3.965)	0	0	0
2018/11/02	R035	07/02/2019	8.98	Put	Bond Future	8,776.8200	8.7768	8,423.2800	8.4233	(4.028)	0	0	0
2018/11/02	R035	07/02/2019	8.97	Call	Bond Future	60.8400	0.0608	72.5400	0.0725	19.231	0	0	0
2018/11/02	R035	07/02/2019	8.97	Put	Bond Future	8,857.8600	8.8579	8,503.8600	8.5039	(3.996)	0	0	0
2018/11/02	R035	02/05/2019	9.74	Put	Bond Future	4,715.5300	4.7155	4,263.7900	4.2638	(9.580)	0	0	0
2018/11/02	R035	02/05/2019			Bond Future	10.1587	91.6142	10.0617	92.3175	(0.955)	0.0000	0.0000	0
2018/11/02	R035	02/05/2019	9.74	Call	Bond Future	1,621.7100	1.6217	1,873.2800	1.8733	15.513	0	0	0

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2018/11/02	R035	02/05/2019	9.75	Call	Bond Future	1,649.8100	1.6498	1,904.2100	1.9042	15.420	0	0	0
2018/11/02	R035	02/05/2019	9.75	Put	Bond Future	4,667.9100	4.6679	4,219.0000	4.2190	(9.617)	0	0	0
2018/11/02	R035	02/05/2019	9.73	Call	Bond Future	1,593.6400	1.5936	1,842.3900	1.8424	15.609	0	0	0
2018/11/02	R035	02/05/2019	9.73	Put	Bond Future	4,763.2700	4.7633	4,308.7100	4.3087	(9.543)	0	0	0
2018/11/02	R035	01/08/2019	10.23	Call	Bond Future	3,657.2100	3.6572	4,035.4200	4.0354	10.341	0	0	0
2018/11/02	R035	01/08/2019	10.22	Put	Bond Future	3,601.7400	3.6017	3,263.5600	3.2636	(9.389)	0	0	0
2018/11/02	R035	01/08/2019			Bond Future	10.2175	93.4674	10.1177	94.1816	(0.977)	0.0000	0.0000	0
2018/11/02	R035	01/08/2019	10.24	Call	Bond Future	3,694.6100	3.6946	4,075.0400	4.0750	10.297	0	0	0
2018/11/02	R035	01/08/2019	10.24	Put	Bond Future	3,534.6400	3.5346	3,200.9100	3.2009	(9.442)	0	0	0
2018/11/02	R035	01/08/2019	10.23	Put	Bond Future	3,568.2200	3.5682	3,232.2700	3.2323	(9.415)	0	0	0
2018/11/02	R035	01/08/2019	10.22	Call	Bond Future	3,619.6600	3.6197	3,995.6400	3.9956	10.387	0	0	0
2018/11/02	R186	01/11/2018			Bond Future	9.3000	110.6738	9.3000	110.6738	0.000	0.0000	0.0000	0
2018/11/02	R186	07/02/2019	9.50	Call	Bond Future	0.0000	0.0000	2,247.8900	2.2479	100.000	0	0	0
2018/11/02	R186	07/02/2019	8.21	Put	Bond Future	6,856.6100	6.8566	6,545.6000	6.5456	(4.536)	0	0	0
2018/11/02	R186	07/02/2019	8.20	Call	Bond Future	48.1300	0.0481	58.6200	0.0586	21.795	0	0	0
2018/11/02	R186	07/02/2019	8.50	Call	Bond Future	156.6500	0.1566	185.4800	0.1855	18.404	0	0	1,000
2018/11/02	R186	07/02/2019	9.10	Put	Bond Future	2,422.5500	2.4225	2,214.2100	2.2142	(8.600)	0	0	1,000
2018/11/02	R186	07/02/2019	9.92	Put	Bond Future	575.7200	0.5757	500.5400	0.5005	(13.058)	0	0	1,170
2018/11/02	R186	07/02/2019			Bond Future	9.3563	107.7671	9.3000	108.0890	(0.602)	0.0000	0.0000	65,225
2018/11/02	R186	07/02/2019	9.38	Put	Bond Future	1,540.6400	1.5406	1,383.3100	1.3833	(10.212)	0	0	0
2018/11/02	R186	07/02/2019	9.38	Call	Bond Future	1,675.3600	1.6754	1,839.9200	1.8399	9.822	0	0	6,000
2018/11/02	R186	07/02/2019	9.50	Put	Bond Future	0.0000	0.0000	1,111.1700	1.1112	100.000	0	0	2,500
2018/11/02	R186	07/02/2019	8.21	Call	Bond Future	50.1200	0.0501	61.0000	0.0610	21.708	0	0	0
2018/11/02	R186	07/02/2019	8.20	Put	Bond Future	6,916.4500	6.9164	6,605.0500	6.6050	(4.502)	0	0	0
2018/11/02	R186	07/02/2019	8.30	Put	Bond Future	6,324.4800	6.3245	6,017.6100	6.0176	(4.852)	0	0	0
2018/11/02	R186	07/02/2019	8.50	Put	Bond Future	5,188.8300	5.1888	4,895.7700	4.8958	(5.648)	0	0	0
2018/11/02	R186	07/02/2019	9.10	Call	Bond Future	947.8600	0.9479	1,061.4100	1.0614	11.980	0	0	0
2018/11/02	R186	07/02/2019	9.92	Call	Bond Future	3,726.4200	3.7264	3,973.1300	3.9731	6.621	0	0	0
2018/11/02	R186	07/02/2019	8.77	Put	Bond Future	3,808.7400	3.8087	3,546.9200	3.5469	(6.874)	0	0	0
2018/11/02	R186	07/02/2019	8.77	Call	Bond Future	396.0800	0.3961	456.1500	0.4562	15.166	0	0	1,170
2018/11/02	R186	07/02/2019	8.22	Call	Bond Future	52.1900	0.0522	63.4600	0.0635	21.594	0	0	0
2018/11/02	R186	07/02/2019	8.22	Put	Bond Future	6,796.8900	6.7969	6,486.2700	6.4863	(4.570)	0	0	0
2018/11/02	R186	07/02/2019	8.30	Call	Bond Future	72.5400	0.0725	87.5600	0.0876	20.706	0	0	210
2018/11/02	R186	07/02/2019	9.90	Call	Bond Future	3,639.1000	3.6391	3,883.4700	3.8835	6.715	0	0	0
2018/11/02	R186	07/02/2019	9.90	Put	Bond Future	598.0800	0.5981	520.5600	0.5206	(12.961)	0	0	1,000
2018/11/02	R186	07/02/2019	9.27	Put	Bond Future	1,852.0800	1.8521	1,674.6800	1.6747	(9.578)	0	0	0
2018/11/02	R186	07/02/2019	9.27	Call	Bond Future	1,358.3000	1.3583	1,502.7900	1.5028	10.638	0	0	1,170
2018/11/02	R186	02/05/2019	10.07	Call	Bond Future	4,464.3700	4.4644	4,900.6700	4.9007	9.773	0	0	0
2018/11/02	R186	02/05/2019	9.96	Put	Bond Future	1,104.4400	1.1044	936.2100	0.9362	(15.232)	0	0	90
2018/11/02	R186	02/05/2019	9.75	Call	Bond Future	3,212.6000	3.2126	3,591.2100	3.5912	11.785	0	0	0
2018/11/02	R186	02/05/2019	9.25	Put	Bond Future	2,643.9000	2.6439	2,320.1900	2.3202	(12.244)	0	0	0
2018/11/02	R186	02/05/2019	8.65	Put	Bond Future	4,931.4400	4.9314	4,463.6800	4.4637	(9.485)	0	0	0
2018/11/02	R186	02/05/2019	9.02	Call	Bond Future	1,123.6000	1.1236	1,328.9400	1.3289	18.275	0	0	0
2018/11/02	R186	02/05/2019	9.01	Put	Bond Future	3,445.5600	3.4456	3,061.9800	3.0620	(11.133)	0	0	0
2018/11/02	R186	02/05/2019			Bond Future	9.4259	109.6783	9.3207	110.2648	(1.116)	0.0000	0.0000	0
2018/11/02	R186	02/05/2019	8.65	Call	Bond Future	505.8900	0.5059	624.5700	0.6246	23.460	0	0	3,250
2018/11/02	R186	02/05/2019	9.03	Call	Bond Future	1,144.3300	1.1443	1,352.1400	1.3521	18.160	0	0	0

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2018/11/02	R186	02/05/2019	9.03	Put	Bond Future	3,372.8600	3.3729	2,994.2300	2.9942	(11.226)	0	0	0
2018/11/02	R186	02/05/2019	9.30	Call	Bond Future	1,792.9100	1.7929	2,068.0300	2.0680	15.345	0	0	200
2018/11/02	R186	02/05/2019	10.07	Put	Bond Future	964.9100	0.9649	814.7700	0.8148	(15.560)	0	0	200
2018/11/02	R186	02/05/2019	9.96	Call	Bond Future	4,017.1300	4.0171	4,435.3400	4.4353	10.411	0	0	0
2018/11/02	R186	02/05/2019	9.20	Put	Bond Future	2,798.2000	2.7982	2,462.0200	2.4620	(12.014)	0	0	0
2018/11/02	R186	02/05/2019	9.75	Put	Bond Future	1,432.4000	1.4324	1,224.5700	1.2246	(14.509)	0	0	7,000
2018/11/02	R186	02/05/2019	10.02	Put	Bond Future	1,025.2600	1.0253	867.1600	0.8672	(15.420)	0	0	3,250
2018/11/02	R186	02/05/2019	9.25	Call	Bond Future	1,661.3200	1.6613	1,924.0500	1.9241	15.815	0	0	3,250
2018/11/02	R186	02/05/2019	9.02	Put	Bond Future	3,409.2200	3.4092	3,028.1200	3.0281	(11.179)	0	0	0
2018/11/02	R186	02/05/2019	9.01	Call	Bond Future	1,102.8200	1.1028	1,305.6800	1.3057	18.395	0	0	0
2018/11/02	R186	02/05/2019	8.70	Put	Bond Future	4,703.8600	4.7039	4,246.8400	4.2468	(9.716)	0	0	0
2018/11/02	R186	02/05/2019	8.70	Call	Bond Future	570.6900	0.5707	700.1100	0.7001	22.678	0	0	200
2018/11/02	R186	02/05/2019	9.30	Put	Bond Future	2,494.9300	2.4949	2,183.6100	2.1836	(12.478)	0	0	0
2018/11/02	R186	02/05/2019	9.20	Call	Bond Future	1,534.1000	1.5341	1,784.3600	1.7844	16.313	0	0	90
2018/11/02	R186	02/05/2019	8.62	Put	Bond Future	5,071.0900	5.0711	4,597.0900	4.5971	(9.347)	0	0	0
2018/11/02	R186	02/05/2019	8.62	Call	Bond Future	469.6300	0.4696	582.0700	0.5821	23.942	0	0	90
2018/11/02	R186	02/05/2019	8.50	Put	Bond Future	5,651.0800	5.6511	5,153.6600	5.1537	(8.802)	0	0	0
2018/11/02	R186	02/05/2019	8.50	Call	Bond Future	342.3200	0.3423	431.3400	0.4313	26.005	0	0	7,000
2018/11/02	R186	02/05/2019	9.00	Put	Bond Future	3,482.4600	3.4825	3,096.4200	3.0964	(11.085)	0	0	0
2018/11/02	R186	02/05/2019	9.00	Call	Bond Future	1,082.5600	1.0826	1,282.9600	1.2830	18.512	0	0	7,000
2018/11/02	R186	02/05/2019	10.02	Call	Bond Future	4,258.5500	4.2586	4,686.8900	4.6869	10.058	0	0	0
2018/11/02	R186	01/08/2019	9.54	Call	Bond Future	2,760.2900	2.7603	3,081.3700	3.0814	11.632	0	0	0
2018/11/02	R186	01/08/2019	10.08	Put	Bond Future	0.0000	0.0000	1,321.7300	1.3217	100.000	0	0	6,000
2018/11/02	R186	01/08/2019			Bond Future	9.4852	106.5935	9.3756	107.1879	(1.156)	0.0000	0.0000	0
2018/11/02	R186	01/08/2019	9.05	Put	Bond Future	0.0000	0.0000	3,462.5200	3.4625	100.000	0	0	0
2018/11/02	R186	01/08/2019	9.05	Call	Bond Future	0.0000	0.0000	1,672.0400	1.6720	100.000	0	0	6,000
2018/11/02	R186	01/08/2019	9.52	Call	Bond Future	2,699.2100	2.6992	3,016.4400	3.0164	11.753	0	0	0
2018/11/02	R186	01/08/2019	9.52	Put	Bond Future	2,511.7800	2.5118	2,234.6000	2.2346	(11.035)	0	0	0
2018/11/02	R186	01/08/2019	8.30	Put	Bond Future	0.0000	0.0000	6,479.1600	6.4792	100.000	0	0	0
2018/11/02	R186	01/08/2019	8.30	Call	Bond Future	0.0000	0.0000	412.4700	0.4125	100.000	0	0	6,000
2018/11/02	R186	01/08/2019	9.54	Put	Bond Future	2,465.1800	2.4652	2,191.8500	2.1919	(11.088)	0	0	0
2018/11/02	R186	01/08/2019	10.08	Call	Bond Future	0.0000	0.0000	5,065.1200	5.0651	100.000	0	0	0
2018/11/02	R186	01/08/2019	9.53	Call	Bond Future	2,729.8600	2.7299	3,049.0200	3.0490	11.691	0	0	0
2018/11/02	R186	01/08/2019	9.53	Put	Bond Future	2,488.5700	2.4886	2,213.3200	2.2133	(11.061)	0	0	0
2018/11/02	R197	01/11/2018			Bond Future	300.8738	300.8738	300.8738	300.8738	0.000	0.0000	0.0000	0
2018/11/02	R197	07/02/2019			Bond Future	299.6400	299.6400	300.8738	300.8738	0.412	0.0000	0.0000	2,355
2018/11/02	R197	02/05/2019			Bond Future	305.0198	305.0198	304.9715	304.9715	(0.016)	0.0000	0.0000	0
2018/11/02	R197	01/08/2019			Bond Future	303.6954	303.6954	303.6353	303.6353	(0.020)	0.0000	0.0000	0
2018/11/02	R202	01/11/2018			Bond Future	234.9701	234.9701	234.9701	234.9701	0.000	0.0000	0.0000	0
2018/11/02	R202	07/02/2019			Bond Future	235.8432	235.8432	234.9701	234.9701	(0.370)	0.0000	0.0000	8,979
2018/11/02	R202	02/05/2019			Bond Future	240.0774	240.0774	240.0407	240.0407	(0.015)	0.0000	0.0000	0
2018/11/02	R202	01/08/2019			Bond Future	240.9697	240.9697	240.9239	240.9239	(0.019)	0.0000	0.0000	0
2018/11/02	R207	01/11/2018			Bond Future	6.5500	103.0213	6.5500	103.0213	0.000	0.0000	0.0000	0
2018/11/02	R207	07/02/2019	6.52	Call	Bond Future	298.8100	0.2988	124.2400	0.1242	(58.422)	0	0	0
2018/11/02	R207	07/02/2019	6.51	Put	Bond Future	48.4900	0.0485	154.5700	0.1546	218.767	0	0	0

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2018/11/02	R207	07/02/2019			Bond Future	6.2369	101.4484	6.5500	101.1701	5.020	0.0000	0.0000	17,731
2018/11/02	R207	07/02/2019	6.53	Call	Bond Future	306.2700	0.3063	129.2700	0.1293	(57.792)	0	0	0
2018/11/02	R207	07/02/2019	6.53	Put	Bond Future	45.7800	0.0458	147.0100	0.1470	221.123	0	0	0
2018/11/02	R207	07/02/2019	6.52	Put	Bond Future	47.1900	0.0472	150.8500	0.1509	219.665	0	0	0
2018/11/02	R207	07/02/2019	6.51	Call	Bond Future	291.2400	0.2912	119.0900	0.1191	(59.109)	0	0	0
2018/11/02	R207	02/05/2019	7.63	Call	Bond Future	1,271.7600	1.2718	1,351.1800	1.3512	6.245	0	0	0
2018/11/02	R207	02/05/2019			Bond Future	5.7277	103.2476	5.6101	103.3271	(2.053)	0.0000	0.0000	0
2018/11/02	R207	02/05/2019	7.61	Call	Bond Future	1,258.5500	1.2586	1,337.9600	1.3380	6.310	0	0	0
2018/11/02	R207	02/05/2019	7.61	Put	Bond Future	0.2400	0.0002	0.1200	0.0001	(50.000)	0	0	0
2018/11/02	R207	02/05/2019	7.63	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2018/11/02	R207	02/05/2019	7.62	Call	Bond Future	1,265.1600	1.2652	1,344.5800	1.3446	6.277	0	0	0
2018/11/02	R207	02/05/2019	7.62	Put	Bond Future	0.2300	0.0002	0.1200	0.0001	(47.826)	0	0	0
2018/11/02	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	R207	01/08/2019	7.33	Call	Bond Future	1,332.9300	1.3329	1,410.4200	1.4104	5.814	0	0	0
2018/11/02	R207	01/08/2019			Bond Future	4.2807	101.6929	4.1059	101.7704	(4.083)	0.0000	0.0000	0
2018/11/02	R207	01/08/2019	7.34	Call	Bond Future	1,337.2500	1.3372	1,414.7400	1.4147	5.795	0	0	0
2018/11/02	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	R207	01/08/2019	7.35	Call	Bond Future	1,341.5600	1.3416	1,419.0500	1.4191	5.776	0	0	0
2018/11/02	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/02	R208	01/11/2018			Bond Future	7.7200	98.5885	7.7200	98.5885	0.000	0.0000	0.0000	0
2018/11/02	R208	07/02/2019	7.07	Call	Bond Future	26.8200	0.0268	25.4000	0.0254	(5.295)	0	0	0
2018/11/02	R208	07/02/2019	7.08	Put	Bond Future	1,246.4900	1.2465	1,256.9900	1.2570	0.842	0	0	0
2018/11/02	R208	07/02/2019	7.06	Put	Bond Future	1,283.3000	1.2833	1,293.8800	1.2939	0.824	0	0	0
2018/11/02	R208	07/02/2019			Bond Future	7.7137	100.6317	7.7200	100.6197	0.081	0.0000	0.0000	21,618
2018/11/02	R208	07/02/2019	7.07	Put	Bond Future	1,264.9100	1.2649	1,275.4500	1.2755	0.833	0	0	0
2018/11/02	R208	07/02/2019	7.08	Call	Bond Future	27.7800	0.0278	26.3200	0.0263	(5.256)	0	0	0
2018/11/02	R208	07/02/2019	7.06	Call	Bond Future	25.8200	0.0258	24.4400	0.0244	(5.345)	0	0	0
2018/11/02	R208	02/05/2019	8.03	Put	Bond Future	311.6700	0.3117	244.7900	0.2448	(21.459)	0	0	0
2018/11/02	R208	02/05/2019	8.02	Call	Bond Future	855.4900	0.8555	998.0800	0.9981	16.668	0	0	0
2018/11/02	R208	02/05/2019			Bond Future	7.7048	99.0150	7.5825	99.2253	(1.586)	0.0000	0.0000	0
2018/11/02	R208	02/05/2019	8.03	Call	Bond Future	868.4300	0.8684	1,011.8400	1.0118	16.514	0	0	0
2018/11/02	R208	02/05/2019	8.02	Put	Bond Future	315.7900	0.3158	248.0900	0.2481	(21.438)	0	0	0
2018/11/02	R208	02/05/2019	8.04	Call	Bond Future	881.6900	0.8817	1,025.8800	1.0259	16.354	0	0	0
2018/11/02	R208	02/05/2019	8.04	Put	Bond Future	307.8800	0.3079	241.7800	0.2418	(21.469)	0	0	0
2018/11/02	R208	01/08/2019	8.16	Call	Bond Future	1,136.6500	1.1367	1,286.2100	1.2862	13.158	0	0	0
2018/11/02	R208	01/08/2019	8.17	Put	Bond Future	325.7100	0.3257	264.8300	0.2648	(18.691)	0	0	0
2018/11/02	R208	01/08/2019			Bond Future	7.6227	101.0176	7.4834	101.2286	(1.828)	0.0000	0.0000	0
2018/11/02	R208	01/08/2019	8.16	Put	Bond Future	328.8600	0.3289	267.4200	0.2674	(18.683)	0	0	0
2018/11/02	R208	01/08/2019	8.17	Call	Bond Future	1,148.4500	1.1484	1,298.5700	1.2986	13.072	0	0	0
2018/11/02	R208	01/08/2019	8.15	Call	Bond Future	1,124.8700	1.1249	1,273.8800	1.2739	13.247	0	0	0
2018/11/02	R208	01/08/2019	8.15	Put	Bond Future	332.0300	0.3320	270.0400	0.2700	(18.670)	0	0	0
2018/11/02	R209	01/11/2018			Bond Future	9.9950	70.0204	9.9950	70.0204	0.000	0.0000	0.0000	0
2018/11/02	R209	07/02/2019	10.20	Put	Bond Future	1,380.7700	1.3808	1,292.7500	1.2928	(6.375)	0	0	4,000
2018/11/02	R209	07/02/2019	8.97	Put	Bond Future	7,131.9900	7.1320	6,938.1700	6.9382	(2.718)	0	0	0
2018/11/02	R209	07/02/2019			Bond Future	10.0276	71.6810	9.9950	71.8834	(0.325)	0.0000	0.0000	127,189
2018/11/02	R209	07/02/2019	8.96	Call	Bond Future	82.6100	0.0826	90.9300	0.0909	10.071	0	0	0

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2018/11/02	R209	07/02/2019	8.96	Put	Bond Future	7,200.2900	7.2003	7,006.1800	7.0062	(2.696)	0	0	0
2018/11/02	R209	07/02/2019	10.20	Call	Bond Future	2,438.4600	2.4385	2,552.8700	2.5529	4.692	0	0	0
2018/11/02	R209	07/02/2019	8.97	Call	Bond Future	85.8300	0.0858	94.4400	0.0944	10.031	0	0	0
2018/11/02	R209	07/02/2019	9.04	Put	Bond Future	6,661.4700	6.6615	6,470.0500	6.4700	(2.874)	0	0	0
2018/11/02	R209	07/02/2019	9.04	Call	Bond Future	113.2400	0.1132	124.2500	0.1243	9.723	0	0	4,000
2018/11/02	R209	07/02/2019	9.54	Put	Bond Future	3,754.8700	3.7549	3,597.3200	3.5973	(4.196)	0	0	0
2018/11/02	R209	07/02/2019	9.54	Call	Bond Future	630.0200	0.6300	674.9000	0.6749	7.124	0	0	4,000
2018/11/02	R209	07/02/2019	8.95	Call	Bond Future	79.4900	0.0795	87.5200	0.0875	10.102	0	0	0
2018/11/02	R209	07/02/2019	8.95	Put	Bond Future	7,268.7900	7.2688	7,074.3900	7.0744	(2.674)	0	0	0
2018/11/02	R209	02/05/2019	9.70	Put	Bond Future	3,941.2100	3.9412	3,569.5400	3.5695	(9.430)	0	0	0
2018/11/02	R209	02/05/2019			Bond Future	10.0851	69.8028	9.9888	70.3980	(0.955)	0.0000	0.0000	0
2018/11/02	R209	02/05/2019	9.69	Call	Bond Future	1,490.8000	1.4908	1,711.9200	1.7119	14.832	0	0	0
2018/11/02	R209	02/05/2019	9.69	Put	Bond Future	3,981.5000	3.9815	3,607.5000	3.6075	(9.393)	0	0	0
2018/11/02	R209	02/05/2019	9.70	Call	Bond Future	1,515.1500	1.5151	1,738.6000	1.7386	14.748	0	0	0
2018/11/02	R209	02/05/2019	10.71	Call	Bond Future	4,977.9800	4.9780	5,408.8100	5.4088	8.655	0	0	0
2018/11/02	R209	02/05/2019	9.68	Call	Bond Future	1,466.6800	1.4667	1,685.4600	1.6855	14.917	0	0	0
2018/11/02	R209	02/05/2019	9.68	Put	Bond Future	4,022.1100	4.0221	3,645.7700	3.6458	(9.357)	0	0	0
2018/11/02	R209	02/05/2019	9.35	Put	Bond Future	5,531.2100	5.5312	5,079.8000	5.0798	(8.161)	0	0	0
2018/11/02	R209	02/05/2019	9.35	Call	Bond Future	790.9100	0.7909	934.6200	0.9346	18.170	0	0	760
2018/11/02	R209	02/05/2019	10.71	Put	Bond Future	1,293.0800	1.2931	1,128.7900	1.1288	(12.705)	0	0	760
2018/11/02	R209	02/05/2019	9.95	Put	Bond Future	3,024.0000	3.0240	2,710.5300	2.7105	(10.366)	0	0	0
2018/11/02	R209	02/05/2019	9.95	Call	Bond Future	2,186.6500	2.1866	2,468.3000	2.4683	12.880	0	0	760
2018/11/02	R209	01/08/2019	10.17	Call	Bond Future	3,192.1300	3.1921	3,517.4500	3.5175	10.191	0	0	0
2018/11/02	R209	01/08/2019	10.15	Put	Bond Future	3,048.4700	3.0485	2,765.3900	2.7654	(9.286)	0	0	0
2018/11/02	R209	01/08/2019			Bond Future	10.1370	71.2149	10.0383	71.8196	(0.974)	0.0000	0.0000	0
2018/11/02	R209	01/08/2019	10.17	Put	Bond Future	2,991.9500	2.9919	2,712.6200	2.7126	(9.336)	0	0	0
2018/11/02	R209	01/08/2019	10.15	Call	Bond Future	3,127.3600	3.1274	3,448.9300	3.4489	10.282	0	0	0
2018/11/02	R209	01/08/2019	10.16	Put	Bond Future	3,020.1000	3.0201	2,738.9000	2.7389	(9.311)	0	0	0
2018/11/02	R209	01/08/2019	10.16	Call	Bond Future	3,159.6700	3.1597	3,483.1200	3.4831	10.237	0	0	0
2018/11/02	R210	01/11/2018			Bond Future	186.0913	186.0913	186.0913	186.0913	0.000	0.0000	0.0000	0
2018/11/02	R210	07/02/2019			Bond Future	189.8750	189.8750	186.0913	186.0913	(1.993)	0.0000	0.0000	2,708
2018/11/02	R210	02/05/2019			Bond Future	190.7280	190.7280	190.6983	190.6983	(0.016)	0.0000	0.0000	0
2018/11/02	R210	01/08/2019			Bond Future	194.6279	194.6279	194.5911	194.5911	(0.019)	0.0000	0.0000	0
2018/11/02	R212	01/11/2018			Bond Future	155.2300	155.2300	155.2300	155.2300	0.000	0.0000	0.0000	0
2018/11/02	R212	07/02/2019			Bond Future	156.2310	156.2310	155.2300	155.2300	(0.641)	0.0000	0.0000	4,946
2018/11/02	R212	02/05/2019			Bond Future	159.0360	159.0360	159.0108	159.0108	(0.016)	0.0000	0.0000	0
2018/11/02	R212	01/08/2019			Bond Future	162.2166	162.2166	162.1852	162.1852	(0.019)	0.0000	0.0000	0
2018/11/02	R213	01/11/2018			Bond Future	9.8500	81.1965	9.8500	81.1965	0.000	0.0000	0.0000	0
2018/11/02	R213	07/02/2019	8.68	Call	Bond Future	46.0500	0.0461	54.3900	0.0544	18.111	0	0	0
2018/11/02	R213	07/02/2019			Bond Future	9.8995	83.0420	9.8500	83.3377	(0.500)	0.0000	0.0000	32,324
2018/11/02	R213	07/02/2019	8.68	Put	Bond Future	7,789.4700	7.7895	7,502.0400	7.5020	(3.690)	0	0	0
2018/11/02	R213	07/02/2019	8.69	Call	Bond Future	47.9600	0.0480	56.6000	0.0566	18.015	0	0	0
2018/11/02	R213	07/02/2019	8.70	Put	Bond Future	7,658.3800	7.6584	7,371.5600	7.3716	(3.745)	0	0	0
2018/11/02	R213	07/02/2019	8.69	Put	Bond Future	7,723.8600	7.7239	7,436.7300	7.4367	(3.717)	0	0	0
2018/11/02	R213	07/02/2019	8.70	Call	Bond Future	49.9300	0.0499	58.8800	0.0589	17.925	0	0	0

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2018/11/02	R213	02/05/2019	9.49	Call	Bond Future	1,181.3300	1.1813	1,384.8300	1.3848	17.226	0	0	0
2018/11/02	R213	02/05/2019	9.48	Put	Bond Future	4,066.8500	4.0669	3,661.1900	3.6612	(9.975)	0	0	0
2018/11/02	R213	02/05/2019			Bond Future	9.9626	80.9646	9.8599	81.5714	(1.030)	0.0000	0.0000	0
2018/11/02	R213	02/05/2019	9.50	Call	Bond Future	1,202.8700	1.2029	1,408.8100	1.4088	17.121	0	0	0
2018/11/02	R213	02/05/2019	9.50	Put	Bond Future	3,986.6100	3.9866	3,585.8300	3.5858	(10.053)	0	0	0
2018/11/02	R213	02/05/2019	9.49	Put	Bond Future	4,026.6900	4.0267	3,623.4700	3.6235	(10.014)	0	0	0
2018/11/02	R213	02/05/2019	9.48	Call	Bond Future	1,159.8000	1.1598	1,360.8600	1.3609	17.336	0	0	0
2018/11/02	R213	01/08/2019	9.99	Put	Bond Future	3,024.2300	3.0242	2,726.2100	2.7262	(9.854)	0	0	0
2018/11/02	R213	01/08/2019	9.98	Call	Bond Future	2,820.8100	2.8208	3,136.9500	3.1369	11.207	0	0	0
2018/11/02	R213	01/08/2019			Bond Future	10.0198	82.6022	9.9140	83.2183	(1.056)	0.0000	0.0000	0
2018/11/02	R213	01/08/2019	9.99	Call	Bond Future	2,851.3500	2.8513	3,169.4400	3.1694	11.156	0	0	0
2018/11/02	R213	01/08/2019	9.98	Put	Bond Future	3,051.8400	3.0518	2,751.8700	2.7519	(9.829)	0	0	0
2018/11/02	R213	01/08/2019	10.00	Call	Bond Future	2,882.3300	2.8823	3,202.3500	3.2024	11.103	0	0	0
2018/11/02	R213	01/08/2019	10.00	Put	Bond Future	2,997.1200	2.9971	2,701.0300	2.7010	(9.879)	0	0	0
2018/11/02	R214	01/11/2018			Bond Future	10.1700	69.0422	10.1700	69.0422	0.000	0.0000	0.0000	0
2018/11/02	R214	07/02/2019	9.05	Put	Bond Future	8,151.3800	8.1514	7,927.7900	7.9278	(2.743)	0	0	0
2018/11/02	R214	07/02/2019			Bond Future	10.2060	70.6910	10.1700	70.9215	(0.352)	0.0000	0.0000	29,770
2018/11/02	R214	07/02/2019	9.04	Call	Bond Future	55.8000	0.0558	62.4500	0.0625	11.918	0	0	0
2018/11/02	R214	07/02/2019	9.04	Put	Bond Future	8,225.6300	8.2256	8,001.7800	8.0018	(2.721)	0	0	0
2018/11/02	R214	07/02/2019	9.05	Call	Bond Future	58.1500	0.0582	65.0600	0.0651	11.883	0	0	0
2018/11/02	R214	07/02/2019	9.03	Call	Bond Future	53.5200	0.0535	59.9300	0.0599	11.977	0	0	0
2018/11/02	R214	07/02/2019	9.03	Put	Bond Future	8,300.0700	8.3001	8,075.9800	8.0760	(2.700)	0	0	0
2018/11/02	R214	02/05/2019	9.87	Call	Bond Future	1,570.6900	1.5707	1,800.7000	1.8007	14.644	0	0	0
2018/11/02	R214	02/05/2019	9.85	Call	Bond Future	1,520.5400	1.5205	1,745.7300	1.7457	14.810	0	0	0
2018/11/02	R214	02/05/2019			Bond Future	10.2629	68.6482	10.1666	69.2625	(0.938)	0.0000	0.0000	0
2018/11/02	R214	02/05/2019	9.85	Put	Bond Future	4,220.0900	4.2201	3,830.9300	3.8309	(9.222)	0	0	0
2018/11/02	R214	02/05/2019	9.87	Put	Bond Future	4,135.5100	4.1355	3,751.1700	3.7512	(9.294)	0	0	0
2018/11/02	R214	02/05/2019	9.86	Call	Bond Future	1,545.5000	1.5455	1,773.1000	1.7731	14.727	0	0	0
2018/11/02	R214	02/05/2019	9.86	Put	Bond Future	4,177.6300	4.1776	3,790.8800	3.7909	(9.258)	0	0	0
2018/11/02	R214	01/08/2019	10.34	Put	Bond Future	3,218.5800	3.2186	2,928.9900	2.9290	(8.997)	0	0	0
2018/11/02	R214	01/08/2019			Bond Future	10.3155	70.0367	10.2168	70.6611	(0.957)	0.0000	0.0000	0
2018/11/02	R214	01/08/2019	10.33	Call	Bond Future	3,339.0900	3.3391	3,671.9900	3.6720	9.970	0	0	0
2018/11/02	R214	01/08/2019	10.33	Put	Bond Future	3,248.0900	3.2481	2,956.6300	2.9566	(8.973)	0	0	0
2018/11/02	R214	01/08/2019	10.34	Call	Bond Future	3,372.1800	3.3722	3,706.9500	3.7069	9.927	0	0	0
2018/11/02	R214	01/08/2019	10.32	Call	Bond Future	3,306.1400	3.3061	3,637.1600	3.6372	10.012	0	0	0
2018/11/02	R214	01/08/2019	10.32	Put	Bond Future	3,277.8300	3.2778	2,984.4900	2.9845	(8.949)	0	0	0
2018/11/02	R248	01/11/2018			Bond Future	10.1800	88.3117	10.1800	88.3117	0.000	0.0000	0.0000	0
2018/11/02	R248	07/02/2019	9.06	Put	Bond Future	10,453.7600	10.4538	10,162.3500	10.1624	(2.788)	0	0	0
2018/11/02	R248	07/02/2019			Bond Future	10.2166	90.4193	10.1800	90.7177	(0.358)	0.0000	0.0000	110,913
2018/11/02	R248	07/02/2019	9.06	Call	Bond Future	53.3100	0.0533	60.3800	0.0604	13.262	0	0	0
2018/11/02	R248	07/02/2019	9.05	Put	Bond Future	10,550.6600	10.5507	10,258.9700	10.2590	(2.765)	0	0	0
2018/11/02	R248	07/02/2019	9.07	Call	Bond Future	55.7900	0.0558	63.1600	0.0632	13.210	0	0	0
2018/11/02	R248	07/02/2019	9.07	Put	Bond Future	10,357.1200	10.3571	10,066.0100	10.0660	(2.811)	0	0	0
2018/11/02	R248	07/02/2019	9.05	Call	Bond Future	50.9200	0.0509	57.7100	0.0577	13.335	0	0	0
2018/11/02	R248	02/05/2019	9.90	Put	Bond Future	5,102.3300	5.1023	4,615.7200	4.6157	(9.537)	0	0	0
2018/11/02	R248	02/05/2019			Bond Future	10.2739	87.5853	10.1775	88.3688	(0.939)	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
2018/11/02	R248	02/05/2019	9.90	Call	Bond Future	1,993.9900	1.9940	2,290.8400	2.2908	14.887	0	0	0
2018/11/02	R248	02/05/2019	9.91	Call	Bond Future	2,026.8000	2.0268	2,326.7900	2.3268	14.801	0	0	0
2018/11/02	R248	02/05/2019	9.89	Put	Bond Future	5,155.8900	5.1559	4,666.1400	4.6661	(9.499)	0	0	0
2018/11/02	R248	02/05/2019	9.91	Put	Bond Future	5,049.4600	5.0495	4,565.9900	4.5660	(9.575)	0	0	0
2018/11/02	R248	02/05/2019	9.89	Call	Bond Future	1,961.7200	1.9617	2,255.4300	2.2554	14.972	0	0	0
2018/11/02	R248	01/08/2019	10.35	Call	Bond Future	4,180.5900	4.1806	4,607.2700	4.6073	10.206	0	0	0
2018/11/02	R248	01/08/2019	10.34	Put	Bond Future	4,035.3000	4.0353	3,663.3700	3.6634	(9.217)	0	0	0
2018/11/02	R248	01/08/2019			Bond Future	10.3270	89.3570	10.2280	90.1532	(0.959)	0.0000	0.0000	0
2018/11/02	R248	01/08/2019	10.36	Call	Bond Future	4,222.5400	4.2225	4,651.6700	4.6517	10.163	0	0	0
2018/11/02	R248	01/08/2019	10.36	Put	Bond Future	3,960.0800	3.9601	3,593.0500	3.5931	(9.268)	0	0	0
2018/11/02	R248	01/08/2019	10.35	Put	Bond Future	3,997.5400	3.9975	3,628.0600	3.6281	(9.243)	0	0	0
2018/11/02	R248	01/08/2019	10.34	Call	Bond Future	4,138.8200	4.1388	4,563.0500	4.5631	10.250	0	0	0
Total													955328