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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/11/2018 TO 09/11/2018

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
2018/11/09	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	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
2018/11/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	2025	07/02/2019			Bond Future	133.3419	133.3419	133.1649	133.1649	(0.133)	0.0000	0.0000	355
2018/11/09	2025	02/05/2019			Bond Future	135.7297	135.7297	135.5498	135.5498	(0.133)	0.0000	0.0000	0
2018/11/09	2025	01/08/2019			Bond Future	138.4482	138.4482	138.2607	138.2607	(0.135)	0.0000	0.0000	0
2018/11/09	2029	07/02/2019			Bond Future	101.9949	101.9949	101.8838	101.8838	(0.109)	0.0000	0.0000	2,954
2018/11/09	2029	02/05/2019			Bond Future	102.7482	102.7482	102.6355	102.6355	(0.110)	0.0000	0.0000	0
2018/11/09	2029	01/08/2019			Bond Future	104.8416	104.8416	104.7235	104.7235	(0.113)	0.0000	0.0000	0
2018/11/09	2030	07/02/2019	8.62	Call	Bond Future	69.8200	0.0698	59.9100	0.0599	(14.194)	0	0	0
2018/11/09	2030	07/02/2019	10.20	Put	Bond Future	612.8800	0.6129	648.9200	0.6489	5.880	0	0	4,000
2018/11/09	2030	07/02/2019			Bond Future	9.6619	89.1701	9.6924	88.9822	0.316	0.0000	0.0000	53,956
2018/11/09	2030	07/02/2019	9.68	Put	Bond Future	1,645.7900	1.6458	1,728.3100	1.7283	5.014	0	0	0
2018/11/09	2030	07/02/2019	9.68	Call	Bond Future	1,757.2800	1.7573	1,651.8500	1.6519	(6.000)	0	0	4,000
2018/11/09	2030	07/02/2019	9.18	Put	Bond Future	3,574.4100	3.5744	3,713.1800	3.7132	3.882	0	0	0
2018/11/09	2030	07/02/2019	9.18	Call	Bond Future	535.4900	0.5355	486.3100	0.4863	(9.184)	0	0	4,000
2018/11/09	2030	07/02/2019	8.63	Call	Bond Future	72.6900	0.0727	62.4300	0.0624	(14.115)	0	0	0
2018/11/09	2030	07/02/2019	8.62	Put	Bond Future	6,817.6800	6.8177	6,995.7200	6.9957	2.611	0	0	0
2018/11/09	2030	07/02/2019	10.20	Call	Bond Future	3,848.2700	3.8483	3,696.3600	3.6964	(3.947)	0	0	0
2018/11/09	2030	07/02/2019	8.90	Call	Bond Future	207.6400	0.2076	183.4400	0.1834	(11.655)	0	0	1,320
2018/11/09	2030	07/02/2019	8.63	Put	Bond Future	6,752.5900	6.7526	6,930.2800	6.9303	2.631	0	0	0
2018/11/09	2030	07/02/2019	8.64	Call	Bond Future	75.6600	0.0757	65.0500	0.0650	(14.023)	0	0	0
2018/11/09	2030	07/02/2019	8.64	Put	Bond Future	6,687.6500	6.6876	6,864.9900	6.8650	2.652	0	0	0
2018/11/09	2030	07/02/2019	9.60	Put	Bond Future	1,890.2000	1.8902	1,981.5900	1.9816	4.835	0	0	0
2018/11/09	2030	07/02/2019	9.60	Call	Bond Future	1,507.4900	1.5075	1,410.9300	1.4109	(6.405)	0	0	1,320
2018/11/09	2030	07/02/2019	9.40	Put	Bond Future	2,606.4100	2.6064	2,720.7100	2.7207	4.385	0	0	0
2018/11/09	2030	07/02/2019	9.40	Call	Bond Future	971.8900	0.9719	898.2400	0.8982	(7.578)	0	0	0
2018/11/09	2030	07/02/2019	8.70	Put	Bond Future	6,301.6700	6.3017	6,476.6900	6.4767	2.777	0	0	0
2018/11/09	2030	07/02/2019	8.70	Call	Bond Future	95.7400	0.0957	82.8100	0.0828	(13.505)	0	0	0
2018/11/09	2030	07/02/2019	8.90	Put	Bond Future	5,076.5300	5.0765	5,240.2800	5.2403	3.226	0	0	0
2018/11/09	2030	02/05/2019	8.90	Put	Bond Future	5,765.3800	5.7654	5,917.2100	5.9172	2.633	0	0	0
2018/11/09	2030	02/05/2019	9.41	Call	Bond Future	1,541.1300	1.5411	1,462.4100	1.4624	(5.108)	0	0	0
2018/11/09	2030	02/05/2019			Bond Future	9.7271	90.7474	9.7587	90.5565	0.324	0.0000	0.0000	0
2018/11/09	2030	02/05/2019	9.39	Call	Bond Future	1,491.3600	1.4914	1,414.2600	1.4143	(5.170)	0	0	0
2018/11/09	2030	02/05/2019	9.39	Put	Bond Future	3,567.3800	3.5674	3,681.2300	3.6812	3.191	0	0	0
2018/11/09	2030	02/05/2019	10.20	Call	Bond Future	4,189.0900	4.1891	4,053.0300	4.0530	(3.248)	0	0	0
2018/11/09	2030	02/05/2019	10.20	Put	Bond Future	1,383.2600	1.3833	1,438.1500	1.4381	3.968	0	0	3,000
2018/11/09	2030	02/05/2019	8.90	Call	Bond Future	554.3400	0.5543	515.2200	0.5152	(7.057)	0	0	3,000
2018/11/09	2030	02/05/2019	9.41	Put	Bond Future	3,492.1800	3.4922	3,604.4100	3.6044	3.214	0	0	0
2018/11/09	2030	02/05/2019	9.40	Call	Bond Future	1,516.1200	1.5161	1,438.2100	1.4382	(5.139)	0	0	3,000
2018/11/09	2030	02/05/2019	9.40	Put	Bond Future	3,529.6300	3.5296	3,642.6700	3.6427	3.203	0	0	0
2018/11/09	2030	01/08/2019	9.91	Put	Bond Future	2,650.6400	2.6506	2,733.8900	2.7339	3.141	0	0	0
2018/11/09	2030	01/08/2019			Bond Future	9.7876	88.5707	9.8208	88.3732	0.339	0.0000	0.0000	0

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2018/11/09	2030	01/08/2019	9.91	Call	Bond Future	3,375.7600	3.3758	3,261.4800	3.2615	(3.385)	0	0	0
2018/11/09	2030	01/08/2019	9.92	Call	Bond Future	3,409.5300	3.4095	3,294.6400	3.2946	(3.370)	0	0	0
2018/11/09	2030	01/08/2019	9.90	Put	Bond Future	2,675.6400	2.6756	2,759.5100	2.7595	3.135	0	0	0
2018/11/09	2030	01/08/2019	9.92	Put	Bond Future	2,625.5400	2.6255	2,708.1800	2.7082	3.148	0	0	0
2018/11/09	2030	01/08/2019	9.90	Call	Bond Future	3,341.8300	3.3418	3,228.1700	3.2282	(3.401)	0	0	0
2018/11/09	2032	07/02/2019	8.81	Call	Bond Future	76.8700	0.0769	64.5600	0.0646	(16.014)	0	0	0
2018/11/09	2032	07/02/2019	8.80	Put	Bond Future	7,381.7400	7.3817	7,607.4600	7.6075	3.058	0	0	0
2018/11/09	2032	07/02/2019			Bond Future	9.8338	91.5019	9.8694	91.2643	0.362	0.0000	0.0000	41,731
2018/11/09	2032	07/02/2019	8.82	Call	Bond Future	80.5200	0.0805	67.7300	0.0677	(15.884)	0	0	0
2018/11/09	2032	07/02/2019	8.82	Put	Bond Future	7,239.7200	7.2397	7,464.4800	7.4645	3.105	0	0	0
2018/11/09	2032	07/02/2019	8.81	Put	Bond Future	7,310.6500	7.3107	7,535.8900	7.5359	3.081	0	0	0
2018/11/09	2032	07/02/2019	8.80	Call	Bond Future	73.3000	0.0733	61.4700	0.0615	(16.139)	0	0	0
2018/11/09	2032	02/05/2019	9.62	Put	Bond Future	3,662.9100	3.6629	3,801.4600	3.8015	3.783	0	0	0
2018/11/09	2032	02/05/2019	9.61	Call	Bond Future	1,781.9100	1.7819	1,680.0300	1.6800	(5.717)	0	0	0
2018/11/09	2032	02/05/2019			Bond Future	9.8971	88.9631	9.9338	88.7217	0.371	0.0000	0.0000	0
2018/11/09	2032	02/05/2019	9.62	Call	Bond Future	1,810.3700	1.8104	1,707.4700	1.7075	(5.684)	0	0	0
2018/11/09	2032	02/05/2019	9.61	Put	Bond Future	3,702.3400	3.7023	3,841.9100	3.8419	3.770	0	0	0
2018/11/09	2032	02/05/2019	9.63	Call	Bond Future	1,838.8300	1.8388	1,734.9300	1.7349	(5.650)	0	0	0
2018/11/09	2032	02/05/2019	9.63	Put	Bond Future	3,623.5600	3.6236	3,761.1100	3.7611	3.796	0	0	0
2018/11/09	2032	01/08/2019	10.10	Call	Bond Future	3,756.7800	3.7568	3,611.7800	3.6118	(3.860)	0	0	0
2018/11/09	2032	01/08/2019	10.11	Put	Bond Future	2,786.5600	2.7866	2,889.8000	2.8898	3.705	0	0	0
2018/11/09	2032	01/08/2019			Bond Future	9.9538	90.7563	9.9922	90.5073	0.386	0.0000	0.0000	0
2018/11/09	2032	01/08/2019	10.10	Put	Bond Future	2,813.9100	2.8139	2,917.9200	2.9179	3.696	0	0	0
2018/11/09	2032	01/08/2019	10.11	Call	Bond Future	3,793.3800	3.7934	3,647.6100	3.6476	(3.843)	0	0	0
2018/11/09	2032	01/08/2019	10.09	Call	Bond Future	3,720.3300	3.7203	3,576.1000	3.5761	(3.877)	0	0	0
2018/11/09	2032	01/08/2019	10.09	Put	Bond Future	2,841.4800	2.8415	2,946.2600	2.9463	3.688	0	0	0
2018/11/09	2033	07/02/2019			Bond Future	103.9902	103.9902	103.9732	103.9732	(0.016)	0.0000	0.0000	6,770
2018/11/09	2033	02/05/2019			Bond Future	104.7068	104.7068	104.6898	104.6898	(0.016)	0.0000	0.0000	0
2018/11/09	2033	01/08/2019			Bond Future	106.8400	106.8400	106.8197	106.8197	(0.019)	0.0000	0.0000	0
2018/11/09	2037	07/02/2019	9.06	Put	Bond Future	7,659.0200	7.6590	7,869.7900	7.8698	2.752	0	0	0
2018/11/09	2037	07/02/2019	9.05	Call	Bond Future	109.5200	0.1095	94.5400	0.0945	(13.678)	0	0	0
2018/11/09	2037	07/02/2019			Bond Future	10.0087	87.8085	10.0391	87.5822	0.304	0.0000	0.0000	54,015
2018/11/09	2037	07/02/2019	9.06	Call	Bond Future	114.6400	0.1146	99.0900	0.0991	(13.564)	0	0	0
2018/11/09	2037	07/02/2019	9.05	Put	Bond Future	7,738.6100	7.7386	7,949.9500	7.9500	2.731	0	0	0
2018/11/09	2037	07/02/2019	9.07	Call	Bond Future	119.9500	0.1199	103.8100	0.1038	(13.456)	0	0	0
2018/11/09	2037	07/02/2019	9.07	Put	Bond Future	7,579.7400	7.5797	7,789.9200	7.7899	2.773	0	0	0
2018/11/09	2037	02/05/2019	9.81	Put	Bond Future	4,098.9500	4.0989	4,226.7600	4.2268	3.118	0	0	0
2018/11/09	2037	02/05/2019			Bond Future	10.0708	89.3617	10.1020	89.1317	0.310	0.0000	0.0000	0
2018/11/09	2037	02/05/2019	9.80	Call	Bond Future	2,110.6600	2.1107	2,009.4200	2.0094	(4.797)	0	0	0
2018/11/09	2037	02/05/2019	9.80	Put	Bond Future	4,143.6400	4.1436	4,272.4000	4.2724	3.107	0	0	0
2018/11/09	2037	02/05/2019	9.81	Call	Bond Future	2,142.3400	2.1423	2,040.1500	2.0401	(4.770)	0	0	0
2018/11/09	2037	02/05/2019	9.79	Call	Bond Future	2,079.2500	2.0793	1,978.9600	1.9790	(4.823)	0	0	0
2018/11/09	2037	02/05/2019	9.79	Put	Bond Future	4,188.7000	4.1887	4,318.4100	4.3184	3.097	0	0	0
2018/11/09	2037	01/08/2019	10.31	Call	Bond Future	4,336.9800	4.3370	4,194.4100	4.1944	(3.287)	0	0	0
2018/11/09	2037	01/08/2019			Bond Future	10.1296	86.9068	10.1622	86.6696	0.322	0.0000	0.0000	0

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2018/11/09	2037	01/08/2019	10.29	Call	Bond Future	4,255.2500	4.2552	4,114.1200	4.1141	(3.317)	0	0	0
2018/11/09	2037	01/08/2019	10.29	Put	Bond Future	3,098.0000	3.0980	3,194.1100	3.1941	3.102	0	0	0
2018/11/09	2037	01/08/2019	10.31	Put	Bond Future	3,037.1300	3.0371	3,131.8000	3.1318	3.117	0	0	0
2018/11/09	2037	01/08/2019	10.30	Call	Bond Future	4,296.0300	4.2960	4,154.1800	4.1542	(3.302)	0	0	0
2018/11/09	2037	01/08/2019	10.30	Put	Bond Future	3,067.4400	3.0674	3,162.8300	3.1628	3.110	0	0	0
2018/11/09	2038	07/02/2019			Bond Future	123.1195	123.1195	122.3513	122.3513	(0.624)	0.0000	0.0000	9,871
2018/11/09	2038	02/05/2019			Bond Future	125.3242	125.3242	124.5427	124.5427	(0.624)	0.0000	0.0000	0
2018/11/09	2038	01/08/2019			Bond Future	127.8248	127.8248	127.0239	127.0239	(0.627)	0.0000	0.0000	0
2018/11/09	2040	07/02/2019	9.13	Call	Bond Future	125.0500	0.1251	108.1900	0.1082	(13.483)	0	0	0
2018/11/09	2040	07/02/2019	9.11	Put	Bond Future	8,432.0400	8.4320	8,658.9300	8.6589	2.691	0	0	0
2018/11/09	2040	07/02/2019			Bond Future	10.0784	90.9533	10.1087	90.7107	0.301	0.0000	0.0000	33,526
2018/11/09	2040	07/02/2019	9.13	Put	Bond Future	8,259.1200	8.2591	8,484.7800	8.4848	2.732	0	0	0
2018/11/09	2040	07/02/2019	9.11	Call	Bond Future	114.0900	0.1141	98.4600	0.0985	(13.700)	0	0	0
2018/11/09	2040	07/02/2019	9.12	Put	Bond Future	8,345.3800	8.3454	8,571.6700	8.5717	2.712	0	0	0
2018/11/09	2040	07/02/2019	9.12	Call	Bond Future	119.4400	0.1194	103.2100	0.1032	(13.588)	0	0	0
2018/11/09	2040	02/05/2019	9.60	Call	Bond Future	1,371.2400	1.3712	1,291.8200	1.2918	(5.792)	0	0	1,150
2018/11/09	2040	02/05/2019	9.89	Call	Bond Future	2,272.4900	2.2725	2,162.5100	2.1625	(4.840)	0	0	0
2018/11/09	2040	02/05/2019	9.88	Put	Bond Future	4,333.9200	4.3339	4,471.5600	4.4716	3.176	0	0	0
2018/11/09	2040	02/05/2019			Bond Future	10.1400	92.5622	10.1712	92.3156	0.308	0.0000	0.0000	0
2018/11/09	2040	02/05/2019	10.20	Put	Bond Future	3,002.9800	3.0030	3,108.4900	3.1085	3.514	0	0	0
2018/11/09	2040	02/05/2019	10.20	Call	Bond Future	3,475.7400	3.4757	3,334.6800	3.3347	(4.058)	0	0	1,150
2018/11/09	2040	02/05/2019	9.60	Put	Bond Future	5,813.8500	5.8138	5,981.0000	5.9810	2.875	0	0	0
2018/11/09	2040	02/05/2019	9.90	Call	Bond Future	2,307.6100	2.3076	2,196.5900	2.1966	(4.811)	0	0	0
2018/11/09	2040	02/05/2019	9.90	Put	Bond Future	4,240.1100	4.2401	4,375.6600	4.3757	3.197	0	0	0
2018/11/09	2040	02/05/2019	9.89	Put	Bond Future	4,286.9400	4.2869	4,423.5300	4.4235	3.186	0	0	0
2018/11/09	2040	02/05/2019	9.88	Call	Bond Future	2,237.4000	2.2374	2,128.4700	2.1285	(4.869)	0	0	0
2018/11/09	2040	01/08/2019	10.36	Call	Bond Future	4,586.6000	4.5866	4,435.0900	4.4351	(3.303)	0	0	0
2018/11/09	2040	01/08/2019	10.37	Put	Bond Future	3,306.5200	3.3065	3,408.4800	3.4085	3.084	0	0	0
2018/11/09	2040	01/08/2019			Bond Future	10.1988	89.9214	10.2313	89.6672	0.319	0.0000	0.0000	0
2018/11/09	2040	01/08/2019	10.36	Put	Bond Future	3,339.1400	3.3391	3,441.8700	3.4419	3.077	0	0	0
2018/11/09	2040	01/08/2019	10.37	Call	Bond Future	4,630.4300	4.6304	4,478.1500	4.4781	(3.289)	0	0	0
2018/11/09	2040	01/08/2019	10.38	Call	Bond Future	4,674.1200	4.6741	4,521.0700	4.5211	(3.274)	0	0	0
2018/11/09	2040	01/08/2019	10.38	Put	Bond Future	3,273.8800	3.2739	3,375.0700	3.3751	3.091	0	0	0
2018/11/09	2044	07/02/2019	9.18	Put	Bond Future	7,993.6100	7.9936	8,220.1400	8.2201	2.834	0	0	0
2018/11/09	2044	07/02/2019			Bond Future	10.0752	88.2609	10.1055	88.0141	0.301	0.0000	0.0000	39,738
2018/11/09	2044	07/02/2019	9.17	Call	Bond Future	149.6600	0.1497	130.0300	0.1300	(13.116)	0	0	0
2018/11/09	2044	07/02/2019	9.17	Put	Bond Future	8,080.9200	8.0809	8,308.1700	8.3082	2.812	0	0	0
2018/11/09	2044	07/02/2019	9.18	Call	Bond Future	156.4100	0.1564	136.0600	0.1361	(13.011)	0	0	0
2018/11/09	2044	07/02/2019	9.16	Call	Bond Future	143.2000	0.1432	124.2600	0.1243	(13.226)	0	0	0
2018/11/09	2044	07/02/2019	9.16	Put	Bond Future	8,168.6700	8.1687	8,396.6100	8.3966	2.790	0	0	0
2018/11/09	2044	02/05/2019	9.90	Call	Bond Future	2,362.1300	2.3621	2,248.4200	2.2484	(4.814)	0	0	0
2018/11/09	2044	02/05/2019			Bond Future	10.1338	89.8222	10.1650	89.5713	0.308	0.0000	0.0000	0
2018/11/09	2044	02/05/2019	9.90	Put	Bond Future	4,282.1600	4.2822	4,419.4000	4.4194	3.205	0	0	0
2018/11/09	2044	02/05/2019	9.91	Call	Bond Future	2,398.4700	2.3985	2,283.7000	2.2837	(4.785)	0	0	0
2018/11/09	2044	02/05/2019	9.92	Put	Bond Future	4,188.1300	4.1881	4,323.2500	4.3232	3.226	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
2018/11/09	2044	02/05/2019	9.91	Put	Bond Future	4,234.9300	4.2349	4,371.1100	4.3711	3.216	0	0	0
2018/11/09	2044	02/05/2019	9.92	Call	Bond Future	2,435.1000	2.4351	2,319.2700	2.3193	(4.757)	0	0	0
2018/11/09	2044	01/08/2019	10.40	Put	Bond Future	3,231.0600	3.2311	3,331.4700	3.3315	3.108	0	0	0
2018/11/09	2044	01/08/2019			Bond Future	10.1895	87.2515	10.2220	86.9928	0.319	0.0000	0.0000	0
2018/11/09	2044	01/08/2019	10.39	Call	Bond Future	4,838.1500	4.8381	4,680.6400	4.6806	(3.256)	0	0	0
2018/11/09	2044	01/08/2019	10.39	Put	Bond Future	3,263.3500	3.2633	3,364.5300	3.3645	3.100	0	0	0
2018/11/09	2044	01/08/2019	10.40	Call	Bond Future	4,883.1400	4.8831	4,724.8600	4.7249	(3.241)	0	0	0
2018/11/09	2044	01/08/2019	10.38	Call	Bond Future	4,793.3200	4.7933	4,636.5800	4.6366	(3.270)	0	0	0
2018/11/09	2044	01/08/2019	10.38	Put	Bond Future	3,295.9300	3.2959	3,397.8800	3.3979	3.093	0	0	0
2018/11/09	2046	07/02/2019			Bond Future	117.7504	117.7504	117.0622	117.0622	(0.584)	0.0000	0.0000	12,065
2018/11/09	2046	02/05/2019			Bond Future	118.1728	118.1728	117.4727	117.4727	(0.592)	0.0000	0.0000	0
2018/11/09	2046	01/08/2019			Bond Future	120.5807	120.5807	119.8627	119.8627	(0.595)	0.0000	0.0000	0
2018/11/09	2050	07/02/2019			Bond Future	121.8660	121.8660	121.3326	121.3326	(0.438)	0.0000	0.0000	10,255
2018/11/09	2050	02/05/2019			Bond Future	124.0483	124.0483	123.5056	123.5056	(0.438)	0.0000	0.0000	0
2018/11/09	2050	01/08/2019			Bond Future	124.7570	124.7570	124.1996	124.1996	(0.447)	0.0000	0.0000	0
2018/11/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	AL37	07/02/2019			Index Future	603.3600	603.3600	602.3620	602.3620	(0.165)	0.0000	0.0000	0
2018/11/09	AL37	02/05/2019			Index Future	614.0300	614.0300	613.0160	613.0160	(0.165)	0.0000	0.0000	0
2018/11/09	AL37	01/08/2019			Index Future	626.3960	626.3960	625.3440	625.3440	(0.168)	0.0000	0.0000	0
2018/11/09	AL7T	07/02/2019			Index Future	694.1390	694.1390	692.4440	692.4440	(0.244)	0.0000	0.0000	0
2018/11/09	AL7T	02/05/2019			Index Future	706.4150	706.4150	704.6920	704.6920	(0.244)	0.0000	0.0000	0
2018/11/09	AL7T	01/08/2019			Index Future	720.6410	720.6410	718.8630	718.8630	(0.247)	0.0000	0.0000	0
2018/11/09	ALBI	07/02/2019			Index Future	629.1930	629.1930	627.6650	627.6650	(0.243)	0.0000	0.0000	906
2018/11/09	ALBI	02/05/2019			Index Future	640.3200	640.3200	638.7670	638.7670	(0.243)	0.0000	0.0000	0
2018/11/09	ALBI	01/08/2019			Index Future	653.2160	653.2160	651.6130	651.6130	(0.245)	0.0000	0.0000	0
2018/11/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C035	28/02/2035			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
2018/11/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	C442	25/04/2042			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
2018/11/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/09	ES33	07/02/2019			Bond Future	11.2539	76.4917	11.2839	76.3225	0.266	0.0000	0.0000	494
2018/11/09	ES33	02/05/2019			Bond Future	11.3569	74.0528	11.3878	73.8808	0.272	0.0000	0.0000	0
2018/11/09	ES33	01/08/2019			Bond Future	11.4581	75.5455	11.4905	75.3678	0.283	0.0000	0.0000	0
2018/11/09	ES42	07/02/2019			Bond Future	11.4673	78.6117	11.4921	78.4529	0.217	0.0000	0.0000	5,169
2018/11/09	ES42	02/05/2019			Bond Future	11.5700	75.7412	11.5957	75.5798	0.222	0.0000	0.0000	0
2018/11/09	ES42	01/08/2019			Bond Future	11.6692	77.2685	11.6961	77.1016	0.231	0.0000	0.0000	0
2018/11/09	GOVI	07/02/2019	666.53	Put	GOVI	438,520.0000	43.8520	454,510.0000	45.4510	3.646	0	0	0
2018/11/09	GOVI	07/02/2019			GOVI	622.6780	622.6780	621.0790	621.0790	(0.257)	0.0000	0.0000	461
2018/11/09	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	07/02/2019	666.52	Put	GOVI	438,420.0000	43.8420	454,410.0000	45.4410	3.647	0	0	0
2018/11/09	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	07/02/2019	666.51	Put	GOVI	438,320.0000	43.8320	454,310.0000	45.4310	3.648	0	0	0
2018/11/09	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	02/05/2019	647.88	Put	GOVI	141,900.0000	14.1900	158,150.0000	15.8150	11.452	0	0	0
2018/11/09	GOVI	02/05/2019	647.86	Put	GOVI	141,700.0000	14.1700	157,950.0000	15.7950	11.468	0	0	0
2018/11/09	GOVI	02/05/2019			GOVI	633.6900	633.6900	632.0650	632.0650	(0.256)	0.0000	0.0000	0
2018/11/09	GOVI	02/05/2019	647.87	Put	GOVI	141,800.0000	14.1800	158,050.0000	15.8050	11.460	0	0	0
2018/11/09	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	01/08/2019	638.68	Call	GOVI	77,720.0000	7.7720	60,950.0000	6.0950	(21.577)	0	0	0
2018/11/09	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	01/08/2019			GOVI	646.4520	646.4520	644.7750	644.7750	(0.259)	0.0000	0.0000	0
2018/11/09	GOVI	01/08/2019	638.69	Call	GOVI	77,620.0000	7.7620	60,850.0000	6.0850	(21.605)	0	0	0
2018/11/09	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	GOVI	01/08/2019	638.67	Call	GOVI	77,820.0000	7.7820	61,050.0000	6.1050	(21.550)	0	0	0
2018/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/09	IGOV	07/02/2019			Index Future	257.6890	257.6890	257.2330	257.2330	(0.177)	0.0000	0.0000	508
2018/11/09	IGOV	02/05/2019			Index Future	262.3030	262.3030	261.8400	261.8400	(0.177)	0.0000	0.0000	215
2018/11/09	IGOV	01/08/2019			Index Future	267.6460	267.6460	267.1660	267.1660	(0.179)	0.0000	0.0000	0
2018/11/09	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/09	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5900	99.5900	0.010	0.0000	0.0000	0

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2018/11/09	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0700	102.0700	0.010	0.0000	0.0000	0
2018/11/09	IS01	19/09/2019			Interest Rate Swap	99.9900	99.9900	100.0000	100.0000	0.010	0.0000	0.0000	0
2018/11/09	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/09	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/09	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7900	99.7900	0.000	0.0000	0.0000	0
2018/11/09	IS02	20/09/2019			Interest Rate Swap	101.9900	101.9900	102.0000	102.0000	0.010	0.0000	0.0000	0
2018/11/09	IS02	20/12/2019			Interest Rate Swap	103.0300	103.0300	103.0400	103.0400	0.010	0.0000	0.0000	0
2018/11/09	IS02	23/03/2020			Interest Rate Swap	99.1400	99.1400	99.1600	99.1600	0.020	0.0000	0.0000	0
2018/11/09	IS02	22/06/2020			Interest Rate Swap	102.8300	102.8300	102.8500	102.8500	0.019	0.0000	0.0000	0
2018/11/09	IS02	21/09/2020			Interest Rate Swap	99.9400	99.9400	99.9800	99.9800	0.040	0.0000	0.0000	0
2018/11/09	IS05	17/12/2020			Interest Rate Swap	96.8500	96.8500	96.9100	96.9100	0.062	0.0000	0.0000	0
2018/11/09	IS05	16/03/2021			Interest Rate Swap	96.1600	96.1600	96.2200	96.2200	0.062	0.0000	0.0000	0
2018/11/09	IS05	15/06/2021			Interest Rate Swap	95.4400	95.4400	95.5000	95.5000	0.063	0.0000	0.0000	0
2018/11/09	IS05	21/09/2021			Interest Rate Swap	95.7000	95.7000	95.7600	95.7600	0.063	0.0000	0.0000	0
2018/11/09	IS05	21/12/2021			Interest Rate Swap	97.9800	97.9800	98.0300	98.0300	0.051	0.0000	0.0000	51
2018/11/09	IS05	15/03/2022			Interest Rate Swap	98.1900	98.1900	98.2400	98.2400	0.051	0.0000	0.0000	0
2018/11/09	IS05	21/06/2022			Interest Rate Swap	99.4600	99.4600	99.5200	99.5200	0.060	0.0000	0.0000	0
2018/11/09	IS05	20/09/2022			Interest Rate Swap	103.4500	103.4500	103.5100	103.5100	0.058	0.0000	0.0000	0
2018/11/09	IS05	20/12/2022			Interest Rate Swap	104.7600	104.7600	104.8300	104.8300	0.067	0.0000	0.0000	0
2018/11/09	IS05	22/03/2023			Interest Rate Swap	98.2300	98.2300	98.3100	98.3100	0.081	0.0000	0.0000	0
2018/11/09	IS05	20/06/2023			Interest Rate Swap	104.3100	104.3100	104.4100	104.4100	0.096	0.0000	0.0000	0
2018/11/09	IS05	19/09/2023			Interest Rate Swap	99.9000	99.9000	100.0000	100.0000	0.100	0.0000	0.0000	0
2018/11/09	IS10	17/12/2025			Interest Rate Swap	97.1100	97.1100	97.2600	97.2600	0.154	0.0000	0.0000	0
2018/11/09	IS10	16/03/2026			Interest Rate Swap	94.1900	94.1900	94.3400	94.3400	0.159	0.0000	0.0000	0
2018/11/09	IS10	15/06/2026			Interest Rate Swap	93.0000	93.0000	93.1400	93.1400	0.151	0.0000	0.0000	0
2018/11/09	IS10	21/09/2026			Interest Rate Swap	95.2000	95.2000	95.3400	95.3400	0.147	0.0000	0.0000	0
2018/11/09	IS10	21/12/2026			Interest Rate Swap	99.0100	99.0100	99.1400	99.1400	0.131	0.0000	0.0000	0
2018/11/09	IS10	15/03/2027			Interest Rate Swap	97.6400	97.6400	97.7800	97.7800	0.143	0.0000	0.0000	0
2018/11/09	IS10	21/06/2027			Interest Rate Swap	99.7400	99.7400	99.8900	99.8900	0.150	0.0000	0.0000	0
2018/11/09	IS10	20/09/2027			Interest Rate Swap	105.2000	105.2000	105.3400	105.3400	0.133	0.0000	0.0000	0
2018/11/09	IS10	20/12/2027			Interest Rate Swap	105.5900	105.5900	105.7400	105.7400	0.142	0.0000	0.0000	0
2018/11/09	IS10	22/03/2028			Interest Rate Swap	99.2100	99.2100	99.3700	99.3700	0.161	0.0000	0.0000	0
2018/11/09	IS10	20/06/2028			Interest Rate Swap	106.3500	106.3500	106.5100	106.5100	0.150	0.0000	0.0000	0
2018/11/09	IS10	19/09/2028			Interest Rate Swap	100.0400	100.0400	100.2000	100.2000	0.160	0.0000	0.0000	0
2018/11/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/09	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/09	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/09	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	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
2018/11/09	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/09	R023	07/02/2019	10.59	Call	Bond Future	6,556.1500	6.5562	6,380.3400	6.3803	(2.682)	0	0	0
2018/11/09	R023	07/02/2019			Bond Future	8.5226	100.9289	8.5759	100.7528	0.625	0.0000	0.0000	53,011
2018/11/09	R023	07/02/2019	10.57	Call	Bond Future	6,495.5300	6.4955	6,319.7400	6.3197	(2.706)	0	0	0
2018/11/09	R023	07/02/2019	10.57	Put	Bond Future	1.6300	0.0016	1.9700	0.0020	20.859	0	0	0
2018/11/09	R023	07/02/2019	10.59	Put	Bond Future	1.4800	0.0015	1.8000	0.0018	21.622	0	0	0
2018/11/09	R023	07/02/2019	10.58	Call	Bond Future	6,525.8400	6.5258	6,350.0400	6.3500	(2.694)	0	0	0
2018/11/09	R023	07/02/2019	10.58	Put	Bond Future	1.5500	0.0016	1.8800	0.0019	21.290	0	0	0
2018/11/09	R023	02/05/2019	8.45	Call	Bond Future	885.6700	0.8857	804.9300	0.8049	(9.116)	0	0	0
2018/11/09	R023	02/05/2019	8.44	Put	Bond Future	1,288.3700	1.2884	1,387.3700	1.3874	7.684	0	0	0
2018/11/09	R023	02/05/2019			Bond Future	8.5726	98.7837	8.6295	98.6048	0.664	0.0000	0.0000	0
2018/11/09	R023	02/05/2019	8.46	Call	Bond Future	901.4700	0.9015	819.8600	0.8199	(9.053)	0	0	0
2018/11/09	R023	02/05/2019	8.46	Put	Bond Future	1,256.5700	1.2566	1,353.8400	1.3538	7.741	0	0	0
2018/11/09	R023	02/05/2019	8.45	Put	Bond Future	1,272.3900	1.2724	1,370.5300	1.3705	7.713	0	0	0
2018/11/09	R023	02/05/2019	8.44	Call	Bond Future	870.0300	0.8700	790.1500	0.7902	(9.181)	0	0	0
2018/11/09	R023	01/08/2019	8.95	Call	Bond Future	1,937.4700	1.9375	1,820.8900	1.8209	(6.017)	0	0	0
2018/11/09	R023	01/08/2019			Bond Future	8.5999	100.7742	8.6624	100.5888	0.727	0.0000	0.0000	0
2018/11/09	R023	01/08/2019	8.93	Call	Bond Future	1,896.4800	1.8965	1,781.0600	1.7811	(6.086)	0	0	0
2018/11/09	R023	01/08/2019	8.93	Put	Bond Future	922.0100	0.9220	992.0400	0.9920	7.595	0	0	0
2018/11/09	R023	01/08/2019	8.95	Put	Bond Future	904.3400	0.9043	973.2100	0.9732	7.615	0	0	0
2018/11/09	R023	01/08/2019	8.94	Call	Bond Future	1,916.9400	1.9169	1,800.9300	1.8009	(6.052)	0	0	0
2018/11/09	R023	01/08/2019	8.94	Put	Bond Future	913.1400	0.9131	982.5800	0.9826	7.605	0	0	0
2018/11/09	R035	07/02/2019	8.98	Call	Bond Future	95.4200	0.0954	82.0400	0.0820	(14.022)	0	0	0
2018/11/09	R035	07/02/2019			Bond Future	9.9599	95.4340	9.9903	95.2092	0.305	0.0000	0.0000	71,516
2018/11/09	R035	07/02/2019	8.96	Call	Bond Future	87.8700	0.0879	75.3900	0.0754	(14.203)	0	0	0
2018/11/09	R035	07/02/2019	8.96	Put	Bond Future	7,975.0700	7.9751	8,187.4100	8.1874	2.663	0	0	0
2018/11/09	R035	07/02/2019	8.98	Put	Bond Future	7,815.1700	7.8152	8,026.6100	8.0266	2.706	0	0	0
2018/11/09	R035	07/02/2019	8.97	Call	Bond Future	91.5800	0.0916	78.6500	0.0787	(14.119)	0	0	0
2018/11/09	R035	07/02/2019	8.97	Put	Bond Future	7,895.0000	7.8950	8,106.8900	8.1069	2.684	0	0	0
2018/11/09	R035	02/05/2019	9.74	Put	Bond Future	4,127.8500	4.1279	4,257.1200	4.2571	3.132	0	0	0
2018/11/09	R035	02/05/2019			Bond Future	10.0201	92.6211	10.0514	92.3926	0.312	0.0000	0.0000	0
2018/11/09	R035	02/05/2019	9.74	Call	Bond Future	2,040.8800	2.0409	1,941.6600	1.9417	(4.862)	0	0	0
2018/11/09	R035	02/05/2019	9.75	Call	Bond Future	2,072.8600	2.0729	1,972.6900	1.9727	(4.832)	0	0	0
2018/11/09	R035	02/05/2019	9.75	Put	Bond Future	4,084.1100	4.0841	4,212.4300	4.2124	3.142	0	0	0
2018/11/09	R035	02/05/2019	9.73	Call	Bond Future	2,009.4100	2.0094	1,911.1500	1.9112	(4.890)	0	0	0
2018/11/09	R035	02/05/2019	9.73	Put	Bond Future	4,172.1900	4.1722	4,302.4200	4.3024	3.121	0	0	0
2018/11/09	R035	01/08/2019	10.23	Call	Bond Future	4,246.2400	4.2462	4,106.7600	4.1068	(3.285)	0	0	0
2018/11/09	R035	01/08/2019	10.22	Put	Bond Future	3,167.4400	3.1674	3,264.5400	3.2645	3.066	0	0	0
2018/11/09	R035	01/08/2019			Bond Future	10.0752	94.4877	10.1079	94.2518	0.324	0.0000	0.0000	0
2018/11/09	R035	01/08/2019	10.24	Call	Bond Future	4,286.7200	4.2867	4,146.5300	4.1465	(3.270)	0	0	0
2018/11/09	R035	01/08/2019	10.24	Put	Bond Future	3,106.5000	3.1065	3,202.1800	3.2022	3.080	0	0	0
2018/11/09	R035	01/08/2019	10.23	Put	Bond Future	3,137.0000	3.1370	3,233.3900	3.2334	3.073	0	0	0
2018/11/09	R035	01/08/2019	10.22	Call	Bond Future	4,205.6100	4.2056	4,066.8400	4.0668	(3.300)	0	0	0
2018/11/09	R186	07/02/2019	9.50	Call	Bond Future	2,544.4300	2.5444	2,339.7900	2.3398	(8.043)	0	0	0
2018/11/09	R186	07/02/2019	8.21	Put	Bond Future	6,004.5400	6.0045	6,287.0600	6.2871	4.705	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/09	R186	07/02/2019	8.20	Call	Bond Future	68.8800	0.0689	54.0900	0.0541	(21.472)	0	0	0
2018/11/09	R186	07/02/2019	8.50	Call	Bond Future	220.9400	0.2209	181.9300	0.1819	(17.656)	0	0	1,000
2018/11/09	R186	07/02/2019	9.10	Put	Bond Future	1,831.9400	1.8319	1,994.1000	1.9941	8.852	0	0	1,000
2018/11/09	R186	07/02/2019	9.92	Put	Bond Future	356.6200	0.3566	400.6900	0.4007	12.358	0	0	1,170
2018/11/09	R186	07/02/2019			Bond Future	9.2039	108.6407	9.2557	108.3429	0.563	0.0000	0.0000	66,267
2018/11/09	R186	07/02/2019	9.38	Put	Bond Future	1,089.9800	1.0900	1,202.2700	1.2023	10.302	0	0	0
2018/11/09	R186	07/02/2019	9.38	Call	Bond Future	2,098.3700	2.0984	1,912.8300	1.9128	(8.842)	0	0	6,000
2018/11/09	R186	07/02/2019	9.50	Put	Bond Future	855.9300	0.8559	949.1200	0.9491	10.888	0	0	2,500
2018/11/09	R186	07/02/2019	8.21	Call	Bond Future	71.7200	0.0717	56.4100	0.0564	(21.347)	0	0	0
2018/11/09	R186	07/02/2019	8.20	Put	Bond Future	6,063.5300	6.0635	6,346.5700	6.3466	4.668	0	0	0
2018/11/09	R186	07/02/2019	8.30	Put	Bond Future	5,481.8000	5.4818	5,758.7100	5.7587	5.051	0	0	0
2018/11/09	R186	07/02/2019	8.50	Put	Bond Future	4,379.4500	4.3794	4,638.2700	4.6383	5.910	0	0	0
2018/11/09	R186	07/02/2019	9.10	Call	Bond Future	1,230.9200	1.2309	1,095.2500	1.0953	(11.022)	0	0	0
2018/11/09	R186	07/02/2019	9.92	Call	Bond Future	4,380.9900	4.3810	4,127.2300	4.1272	(5.792)	0	0	0
2018/11/09	R186	07/02/2019	8.77	Put	Bond Future	3,077.2200	3.0772	3,298.0600	3.2981	7.177	0	0	0
2018/11/09	R186	07/02/2019	8.77	Call	Bond Future	538.2300	0.5382	461.2400	0.4612	(14.304)	0	0	1,170
2018/11/09	R186	07/02/2019	8.22	Call	Bond Future	74.6600	0.0747	58.8100	0.0588	(21.230)	0	0	0
2018/11/09	R186	07/02/2019	8.22	Put	Bond Future	5,945.6900	5.9457	6,227.6700	6.2277	4.743	0	0	0
2018/11/09	R186	07/02/2019	8.30	Call	Bond Future	103.5300	0.1035	82.6100	0.0826	(20.207)	0	0	210
2018/11/09	R186	07/02/2019	9.90	Call	Bond Future	4,286.9600	4.2870	4,034.9100	4.0349	(5.879)	0	0	0
2018/11/09	R186	07/02/2019	9.90	Put	Bond Future	372.2700	0.3723	418.0500	0.4180	12.298	0	0	1,000
2018/11/09	R186	07/02/2019	9.27	Put	Bond Future	1,345.9000	1.3459	1,477.1700	1.4772	9.753	0	0	0
2018/11/09	R186	07/02/2019	9.27	Call	Bond Future	1,725.7900	1.7258	1,559.2300	1.5592	(9.651)	0	0	1,170
2018/11/09	R186	02/05/2019	10.07	Call	Bond Future	5,191.2100	5.1912	4,953.0000	4.9530	(4.589)	0	0	0
2018/11/09	R186	02/05/2019	9.96	Put	Bond Future	923.1800	0.9232	995.9800	0.9960	7.886	0	0	90
2018/11/09	R186	02/05/2019	9.75	Call	Bond Future	3,856.0700	3.8561	3,644.4100	3.6444	(5.489)	0	0	0
2018/11/09	R186	02/05/2019	9.25	Put	Bond Future	2,212.7700	2.2128	2,360.5900	2.3606	6.680	0	0	0
2018/11/09	R186	02/05/2019	8.65	Put	Bond Future	4,286.0100	4.2860	4,510.8800	4.5109	5.247	0	0	0
2018/11/09	R186	02/05/2019	9.02	Call	Bond Future	1,497.1100	1.4971	1,371.9300	1.3719	(8.361)	0	0	0
2018/11/09	R186	02/05/2019	9.01	Put	Bond Future	2,931.8500	2.9319	3,110.7300	3.1107	6.101	0	0	0
2018/11/09	R186	02/05/2019			Bond Future	9.2676	110.5623	9.3216	110.2595	0.583	0.0000	0.0000	0
2018/11/09	R186	02/05/2019	8.65	Call	Bond Future	744.4000	0.7444	666.5100	0.6665	(10.463)	0	0	3,250
2018/11/09	R186	02/05/2019	9.03	Call	Bond Future	1,521.4000	1.5214	1,394.9200	1.3949	(8.313)	0	0	0
2018/11/09	R186	02/05/2019	9.03	Put	Bond Future	2,865.9900	2.8660	3,042.2700	3.0423	6.151	0	0	0
2018/11/09	R186	02/05/2019	9.30	Call	Bond Future	2,264.7200	2.2647	2,103.4800	2.1035	(7.120)	0	0	200
2018/11/09	R186	02/05/2019	10.07	Put	Bond Future	807.8100	0.8078	872.3600	0.8724	7.991	0	0	200
2018/11/09	R186	02/05/2019	9.96	Call	Bond Future	4,719.8100	4.7198	4,489.8500	4.4899	(4.872)	0	0	0
2018/11/09	R186	02/05/2019	9.20	Put	Bond Future	2,350.2400	2.3502	2,504.4500	2.5044	6.561	0	0	0
2018/11/09	R186	02/05/2019	9.75	Put	Bond Future	1,191.9300	1.1919	1,283.0300	1.2830	7.643	0	0	7,000
2018/11/09	R186	02/05/2019	10.02	Put	Bond Future	858.1000	0.8581	926.2900	0.9263	7.947	0	0	3,250
2018/11/09	R186	02/05/2019	9.25	Call	Bond Future	2,114.1300	2.1141	1,959.1900	1.9592	(7.329)	0	0	3,250
2018/11/09	R186	02/05/2019	9.02	Put	Bond Future	2,898.7900	2.8988	3,076.3700	3.0764	6.126	0	0	0
2018/11/09	R186	02/05/2019	9.01	Call	Bond Future	1,473.0500	1.4731	1,349.1700	1.3492	(8.410)	0	0	0
2018/11/09	R186	02/05/2019	8.70	Put	Bond Future	4,077.9100	4.0779	4,296.6400	4.2966	5.364	0	0	0
2018/11/09	R186	02/05/2019	8.70	Call	Bond Future	828.6800	0.8287	744.6500	0.7447	(10.140)	0	0	200
2018/11/09	R186	02/05/2019	9.30	Put	Bond Future	2,082.8000	2.0828	2,224.3200	2.2243	6.795	0	0	0
2018/11/09	R186	02/05/2019	9.20	Call	Bond Future	1,970.0800	1.9701	1,821.5300	1.8215	(7.540)	0	0	90
2018/11/09	R186	02/05/2019	8.62	Put	Bond Future	4,414.0800	4.4141	4,642.5600	4.6426	5.176	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/09	R186	02/05/2019	8.62	Call	Bond Future	696.5600	0.6966	622.2800	0.6223	(10.664)	0	0	90
2018/11/09	R186	02/05/2019	8.50	Put	Bond Future	4,950.5900	4.9506	5,192.8800	5.1929	4.894	0	0	0
2018/11/09	R186	02/05/2019	8.50	Call	Bond Future	525.7700	0.5258	465.3000	0.4653	(11.501)	0	0	7,000
2018/11/09	R186	02/05/2019	9.00	Put	Bond Future	2,965.1700	2.9652	3,145.3600	3.1454	6.077	0	0	0
2018/11/09	R186	02/05/2019	9.00	Call	Bond Future	1,449.2100	1.4492	1,326.6400	1.3266	(8.458)	0	0	7,000
2018/11/09	R186	02/05/2019	10.02	Call	Bond Future	4,975.3300	4.9753	4,740.7600	4.7408	(4.715)	0	0	0
2018/11/09	R186	01/08/2019	9.54	Call	Bond Future	3,337.0500	3.3370	3,153.1700	3.1532	(5.510)	0	0	0
2018/11/09	R186	01/08/2019	10.08	Put	Bond Future	1,341.0200	1.3410	1,425.5200	1.4255	6.301	0	0	6,000
2018/11/09	R186	01/08/2019			Bond Future	9.3207	107.4873	9.3779	107.1752	0.614	0.0000	0.0000	0
2018/11/09	R186	01/08/2019	9.05	Put	Bond Future	3,377.8900	3.3779	3,557.2900	3.5573	5.311	0	0	0
2018/11/09	R186	01/08/2019	9.05	Call	Bond Future	1,886.7600	1.8868	1,754.0800	1.7541	(7.032)	0	0	6,000
2018/11/09	R186	01/08/2019	9.52	Call	Bond Future	3,268.4000	3.2684	3,086.4400	3.0864	(5.567)	0	0	0
2018/11/09	R186	01/08/2019	9.52	Put	Bond Future	2,187.2100	2.1872	2,317.3300	2.3173	5.949	0	0	0
2018/11/09	R186	01/08/2019	8.30	Put	Bond Future	6,247.1300	6.2471	6,507.3700	6.5074	4.166	0	0	0
2018/11/09	R186	01/08/2019	8.30	Call	Bond Future	479.7900	0.4798	427.9500	0.4280	(10.805)	0	0	6,000
2018/11/09	R186	01/08/2019	9.54	Put	Bond Future	2,148.1800	2.1482	2,276.3800	2.2764	5.968	0	0	0
2018/11/09	R186	01/08/2019	10.08	Call	Bond Future	5,383.7600	5.3838	5,156.1800	5.1562	(4.227)	0	0	0
2018/11/09	R186	01/08/2019	9.53	Call	Bond Future	3,302.8400	3.3028	3,119.9100	3.1199	(5.539)	0	0	0
2018/11/09	R186	01/08/2019	9.53	Put	Bond Future	2,167.7900	2.1678	2,296.9400	2.2969	5.958	0	0	0
2018/11/09	R197	07/02/2019			Bond Future	299.3658	299.3658	299.2469	299.2469	(0.040)	0.0000	0.0000	2,355
2018/11/09	R197	02/05/2019			Bond Future	304.7264	304.7264	304.6064	304.6064	(0.039)	0.0000	0.0000	0
2018/11/09	R197	01/08/2019			Bond Future	303.3740	303.3740	303.2426	303.2426	(0.043)	0.0000	0.0000	0
2018/11/09	R202	07/02/2019			Bond Future	235.0292	235.0292	234.9901	234.9901	(0.017)	0.0000	0.0000	8,990
2018/11/09	R202	02/05/2019			Bond Future	239.2379	239.2379	239.1986	239.1986	(0.016)	0.0000	0.0000	0
2018/11/09	R202	01/08/2019			Bond Future	240.0958	240.0958	240.0488	240.0488	(0.020)	0.0000	0.0000	0
2018/11/09	R207	07/02/2019	6.52	Call	Bond Future	373.7700	0.3738	349.0800	0.3491	(6.606)	0	0	0
2018/11/09	R207	07/02/2019	6.51	Put	Bond Future	14.2200	0.0142	17.0400	0.0170	19.831	0	0	0
2018/11/09	R207	07/02/2019			Bond Future	6.1153	101.5568	6.1460	101.5294	0.503	0.0000	0.0000	18,412
2018/11/09	R207	07/02/2019	6.53	Call	Bond Future	382.2800	0.3823	357.5000	0.3575	(6.482)	0	0	0
2018/11/09	R207	07/02/2019	6.53	Put	Bond Future	13.3900	0.0134	16.0200	0.0160	19.642	0	0	0
2018/11/09	R207	07/02/2019	6.52	Put	Bond Future	13.7500	0.0138	16.4700	0.0165	19.782	0	0	0
2018/11/09	R207	07/02/2019	6.51	Call	Bond Future	365.3700	0.3654	340.7800	0.3408	(6.730)	0	0	0
2018/11/09	R207	02/05/2019	7.63	Call	Bond Future	1,377.0600	1.3771	1,349.5200	1.3495	(2.000)	0	0	0
2018/11/09	R207	02/05/2019			Bond Future	5.5718	103.3531	5.6125	103.3255	0.731	0.0000	0.0000	0
2018/11/09	R207	02/05/2019	7.61	Call	Bond Future	1,363.8400	1.3638	1,336.3000	1.3363	(2.019)	0	0	0
2018/11/09	R207	02/05/2019	7.61	Put	Bond Future	0.0800	0.0001	0.1000	0.0001	25.000	0	0	0
2018/11/09	R207	02/05/2019	7.63	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2018/11/09	R207	02/05/2019	7.62	Call	Bond Future	1,370.4600	1.3705	1,342.9100	1.3429	(2.010)	0	0	0
2018/11/09	R207	02/05/2019	7.62	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2018/11/09	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	R207	01/08/2019	7.33	Call	Bond Future	1,432.9000	1.4329	1,401.7400	1.4017	(2.175)	0	0	0
2018/11/09	R207	01/08/2019			Bond Future	4.0552	101.7929	4.1255	101.7617	1.732	0.0000	0.0000	0
2018/11/09	R207	01/08/2019	7.34	Call	Bond Future	1,437.2200	1.4372	1,406.0600	1.4061	(2.168)	0	0	0
2018/11/09	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	R207	01/08/2019	7.35	Call	Bond Future	1,441.5300	1.4415	1,410.3700	1.4104	(2.162)	0	0	0

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2018/11/09	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/09	R208	07/02/2019	7.07	Call	Bond Future	43.9900	0.0440	38.3300	0.0383	(12.867)	0	0	0
2018/11/09	R208	07/02/2019	7.08	Put	Bond Future	972.5300	0.9725	1,011.0600	1.0111	3.962	0	0	0
2018/11/09	R208	07/02/2019	7.06	Put	Bond Future	1,008.1600	1.0082	1,047.0400	1.0470	3.857	0	0	0
2018/11/09	R208	07/02/2019			Bond Future	7.5611	100.9235	7.5842	100.8791	0.307	0.0000	0.0000	25,597
2018/11/09	R208	07/02/2019	7.07	Put	Bond Future	990.2600	0.9903	1,028.9800	1.0290	3.910	0	0	0
2018/11/09	R208	07/02/2019	7.08	Call	Bond Future	45.6400	0.0456	39.7900	0.0398	(12.818)	0	0	0
2018/11/09	R208	07/02/2019	7.06	Call	Bond Future	42.5000	0.0425	37.0000	0.0370	(12.941)	0	0	0
2018/11/09	R208	02/05/2019	8.03	Put	Bond Future	230.5600	0.2306	241.5000	0.2415	4.745	0	0	0
2018/11/09	R208	02/05/2019	8.02	Call	Bond Future	1,065.5900	1.0656	1,031.8300	1.0318	(3.168)	0	0	0
2018/11/09	R208	02/05/2019			Bond Future	7.5350	99.3072	7.5610	99.2624	0.345	0.0000	0.0000	0
2018/11/09	R208	02/05/2019	8.03	Call	Bond Future	1,079.5500	1.0795	1,045.6400	1.0456	(3.141)	0	0	0
2018/11/09	R208	02/05/2019	8.02	Put	Bond Future	233.6600	0.2337	244.7500	0.2448	4.746	0	0	0
2018/11/09	R208	02/05/2019	8.04	Call	Bond Future	1,093.7800	1.0938	1,059.7200	1.0597	(3.114)	0	0	0
2018/11/09	R208	02/05/2019	8.04	Put	Bond Future	227.7400	0.2277	238.5300	0.2385	4.738	0	0	0
2018/11/09	R208	01/08/2019	8.16	Call	Bond Future	1,328.8500	1.3288	1,291.2200	1.2912	(2.832)	0	0	0
2018/11/09	R208	01/08/2019	8.17	Put	Bond Future	227.9500	0.2280	238.9000	0.2389	4.804	0	0	0
2018/11/09	R208	01/08/2019			Bond Future	7.4308	101.3084	7.4629	101.2597	0.432	0.0000	0.0000	0
2018/11/09	R208	01/08/2019	8.16	Put	Bond Future	230.2800	0.2303	241.3500	0.2414	4.807	0	0	0
2018/11/09	R208	01/08/2019	8.17	Call	Bond Future	1,341.4700	1.3415	1,303.7200	1.3037	(2.814)	0	0	0
2018/11/09	R208	01/08/2019	8.15	Call	Bond Future	1,316.2500	1.3163	1,278.7400	1.2787	(2.850)	0	0	0
2018/11/09	R208	01/08/2019	8.15	Put	Bond Future	232.6300	0.2326	243.8200	0.2438	4.810	0	0	0
2018/11/09	R209	07/02/2019	10.20	Put	Bond Future	1,009.0900	1.0091	1,063.3500	1.0633	5.377	0	0	4,000
2018/11/09	R209	07/02/2019	8.97	Put	Bond Future	6,294.7700	6.2948	6,470.8700	6.4709	2.798	0	0	0
2018/11/09	R209	07/02/2019			Bond Future	9.8887	72.5506	9.9190	72.3591	0.307	0.0000	0.0000	123,571
2018/11/09	R209	07/02/2019	8.96	Call	Bond Future	113.8400	0.1138	98.9600	0.0990	(13.071)	0	0	0
2018/11/09	R209	07/02/2019	8.96	Put	Bond Future	6,361.8900	6.3619	6,538.4700	6.5385	2.776	0	0	0
2018/11/09	R209	07/02/2019	10.20	Call	Bond Future	2,936.4100	2.9364	2,799.2100	2.7992	(4.672)	0	0	0
2018/11/09	R209	07/02/2019	8.97	Call	Bond Future	118.2400	0.1182	102.8800	0.1029	(12.991)	0	0	0
2018/11/09	R209	07/02/2019	9.04	Put	Bond Future	5,834.2400	5.8342	6,006.4900	6.0065	2.952	0	0	0
2018/11/09	R209	07/02/2019	9.04	Call	Bond Future	155.6400	0.1556	136.4300	0.1364	(12.343)	0	0	4,000
2018/11/09	R209	07/02/2019	9.54	Put	Bond Future	3,077.7000	3.0777	3,203.1400	3.2031	4.076	0	0	0
2018/11/09	R209	07/02/2019	9.54	Call	Bond Future	822.4800	0.8225	756.4600	0.7565	(8.027)	0	0	4,000
2018/11/09	R209	07/02/2019	8.95	Call	Bond Future	109.5800	0.1096	95.1600	0.0952	(13.159)	0	0	0
2018/11/09	R209	07/02/2019	8.95	Put	Bond Future	6,429.2500	6.4292	6,606.2900	6.6063	2.754	0	0	0
2018/11/09	R209	02/05/2019	9.70	Put	Bond Future	3,381.0900	3.3811	3,487.9200	3.4879	3.160	0	0	0
2018/11/09	R209	02/05/2019			Bond Future	9.9429	70.6845	9.9741	70.4898	0.313	0.0000	0.0000	0
2018/11/09	R209	02/05/2019	9.69	Call	Bond Future	1,808.9100	1.8089	1,721.9400	1.7219	(4.808)	0	0	0
2018/11/09	R209	02/05/2019	9.69	Put	Bond Future	3,417.9800	3.4180	3,525.6300	3.5256	3.150	0	0	0
2018/11/09	R209	02/05/2019	9.70	Call	Bond Future	1,836.6600	1.8367	1,748.8700	1.7489	(4.780)	0	0	0
2018/11/09	R209	02/05/2019	10.71	Call	Bond Future	5,597.6100	5.5976	5,443.5100	5.4435	(2.753)	0	0	0
2018/11/09	R209	02/05/2019	9.68	Call	Bond Future	1,781.3900	1.7814	1,695.2400	1.6952	(4.836)	0	0	0
2018/11/09	R209	02/05/2019	9.68	Put	Bond Future	3,455.1900	3.4552	3,563.6600	3.5637	3.139	0	0	0
2018/11/09	R209	02/05/2019	9.35	Put	Bond Future	4,856.7500	4.8568	4,992.2700	4.9923	2.790	0	0	0
2018/11/09	R209	02/05/2019	9.35	Call	Bond Future	998.0800	0.9981	938.9800	0.9390	(5.921)	0	0	760
2018/11/09	R209	02/05/2019	10.71	Put	Bond Future	1,031.0800	1.0311	1,071.6000	1.0716	3.930	0	0	760

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2018/11/09	R209	02/05/2019	9.95	Put	Bond Future	2,547.3800		2.5474	2,634.4500	2.6344	3.418	0	0	0
2018/11/09	R209	02/05/2019	9.95	Call	Bond Future	2,591.6600		2.5917	2,484.1100	2.4841	(4.150)	0	0	760
2018/11/09	R209	01/08/2019	10.17	Call	Bond Future	3,730.3600		3.7304	3,609.7800	3.6098	(3.232)	0	0	0
2018/11/09	R209	01/08/2019	10.15	Put	Bond Future	2,687.2000		2.6872	2,768.4200	2.7684	3.022	0	0	0
2018/11/09	R209	01/08/2019			Bond Future	9.9914		72.1091	10.0238	71.9085	0.325	0.0000	0.0000	0
2018/11/09	R209	01/08/2019	10.17	Put	Bond Future	2,636.0000		2.6360	2,716.0200	2.7160	3.036	0	0	0
2018/11/09	R209	01/08/2019	10.15	Call	Bond Future	3,660.2700		3.6603	3,540.8900	3.5409	(3.262)	0	0	0
2018/11/09	R209	01/08/2019	10.16	Put	Bond Future	2,661.5000		2.6615	2,742.1100	2.7421	3.029	0	0	0
2018/11/09	R209	01/08/2019	10.16	Call	Bond Future	3,695.2500		3.6952	3,575.2600	3.5753	(3.247)	0	0	0
2018/11/09	R210	07/02/2019			Bond Future	189.2773		189.2773	189.2456	189.2456	(0.017)	0.0000	0.0000	3,308
2018/11/09	R210	02/05/2019			Bond Future	190.1106		190.1106	190.0790	190.0790	(0.017)	0.0000	0.0000	0
2018/11/09	R210	01/08/2019			Bond Future	193.9841		193.9841	193.9463	193.9463	(0.019)	0.0000	0.0000	0
2018/11/09	R212	07/02/2019			Bond Future	156.0528		156.0528	156.0257	156.0257	(0.017)	0.0000	0.0000	4,976
2018/11/09	R212	02/05/2019			Bond Future	158.8473		158.8473	158.8202	158.8202	(0.017)	0.0000	0.0000	0
2018/11/09	R212	01/08/2019			Bond Future	162.0124		162.0124	161.9801	161.9801	(0.020)	0.0000	0.0000	0
2018/11/09	R213	07/02/2019	8.68	Call	Bond Future	67.5300		0.0675	56.8200	0.0568	(15.860)	0	0	0
2018/11/09	R213	07/02/2019			Bond Future	9.7436		83.9788	9.7792	83.7635	0.365	0.0000	0.0000	32,324
2018/11/09	R213	07/02/2019	8.68	Put	Bond Future	6,874.1000		6.8741	7,078.7200	7.0787	2.977	0	0	0
2018/11/09	R213	07/02/2019	8.69	Call	Bond Future	70.2900		0.0703	59.2000	0.0592	(15.777)	0	0	0
2018/11/09	R213	07/02/2019	8.70	Put	Bond Future	6,744.7400		6.7447	6,948.6100	6.9486	3.023	0	0	0
2018/11/09	R213	07/02/2019	8.69	Put	Bond Future	6,809.3400		6.8093	7,013.5800	7.0136	2.999	0	0	0
2018/11/09	R213	07/02/2019	8.70	Call	Bond Future	73.1400		0.0731	61.6800	0.0617	(15.669)	0	0	0
2018/11/09	R213	02/05/2019	9.49	Call	Bond Future	1,570.1100		1.5701	1,479.8100	1.4798	(5.751)	0	0	0
2018/11/09	R213	02/05/2019	9.48	Put	Bond Future	3,502.5100		3.5025	3,631.9900	3.6320	3.697	0	0	0
2018/11/09	R213	02/05/2019			Bond Future	9.8024		81.9142	9.8390	81.6953	0.374	0.0000	0.0000	0
2018/11/09	R213	02/05/2019	9.50	Call	Bond Future	1,595.1900		1.5952	1,503.9800	1.5040	(5.718)	0	0	0
2018/11/09	R213	02/05/2019	9.50	Put	Bond Future	3,429.3500		3.4294	3,557.0100	3.5570	3.723	0	0	0
2018/11/09	R213	02/05/2019	9.49	Put	Bond Future	3,465.8900		3.4659	3,594.4600	3.5945	3.710	0	0	0
2018/11/09	R213	02/05/2019	9.48	Call	Bond Future	1,545.0400		1.5450	1,455.6500	1.4556	(5.786)	0	0	0
2018/11/09	R213	01/08/2019	9.99	Put	Bond Future	2,639.6200		2.6396	2,734.7200	2.7347	3.603	0	0	0
2018/11/09	R213	01/08/2019	9.98	Call	Bond Future	3,395.7100		3.3957	3,265.7700	3.2658	(3.827)	0	0	0
2018/11/09	R213	01/08/2019			Bond Future	9.8550		83.5649	9.8934	83.3392	0.390	0.0000	0.0000	0
2018/11/09	R213	01/08/2019	9.99	Call	Bond Future	3,429.4400		3.4294	3,298.8100	3.2988	(3.809)	0	0	0
2018/11/09	R213	01/08/2019	9.98	Put	Bond Future	2,664.0400		2.6640	2,759.8300	2.7598	3.596	0	0	0
2018/11/09	R213	01/08/2019	10.00	Call	Bond Future	3,463.3100		3.4633	3,332.0000	3.3320	(3.791)	0	0	0
2018/11/09	R213	01/08/2019	10.00	Put	Bond Future	2,615.4000		2.6154	2,709.8200	2.7098	3.610	0	0	0
2018/11/09	R214	07/02/2019	9.05	Put	Bond Future	7,181.9300		7.1819	7,335.9000	7.3359	2.144	0	0	0
2018/11/09	R214	07/02/2019			Bond Future	10.0513		71.6915	10.0765	71.5269	0.251	0.0000	0.0000	29,770
2018/11/09	R214	07/02/2019	9.04	Call	Bond Future	85.2200		0.0852	75.0400	0.0750	(11.946)	0	0	0
2018/11/09	R214	07/02/2019	9.04	Put	Bond Future	7,254.5200		7.2545	7,408.8900	7.4089	2.128	0	0	0
2018/11/09	R214	07/02/2019	9.05	Call	Bond Future	89.2300		0.0892	78.6500	0.0787	(11.857)	0	0	0
2018/11/09	R214	07/02/2019	9.03	Call	Bond Future	81.3600		0.0814	71.5500	0.0716	(12.058)	0	0	0
2018/11/09	R214	07/02/2019	9.03	Put	Bond Future	7,327.3800		7.3274	7,482.1200	7.4821	2.112	0	0	0
2018/11/09	R214	02/05/2019	9.87	Call	Bond Future	2,014.8100		2.0148	1,936.3800	1.9364	(3.893)	0	0	0

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2018/11/09	R214	02/05/2019	9.85	Call	Bond Future	1,957.6700	1.9577	1,880.6100	1.8806	(3.936)	0	0	0
2018/11/09	R214	02/05/2019			Bond Future	10.1046	69.6631	10.1304	69.4959	0.255	0.0000	0.0000	0
2018/11/09	R214	02/05/2019	9.85	Put	Bond Future	3,642.3100	3.6423	3,732.4100	3.7324	2.474	0	0	0
2018/11/09	R214	02/05/2019	9.87	Put	Bond Future	3,564.7200	3.5647	3,653.4500	3.6535	2.489	0	0	0
2018/11/09	R214	02/05/2019	9.86	Call	Bond Future	1,986.1300	1.9861	1,908.3800	1.9084	(3.915)	0	0	0
2018/11/09	R214	02/05/2019	9.86	Put	Bond Future	3,603.3500	3.6033	3,692.7600	3.6928	2.481	0	0	0
2018/11/09	R214	01/08/2019	10.34	Put	Bond Future	2,724.4000	2.7244	2,791.4800	2.7915	2.462	0	0	0
2018/11/09	R214	01/08/2019			Bond Future	10.1534	71.0670	10.1803	70.8944	0.265	0.0000	0.0000	0
2018/11/09	R214	01/08/2019	10.33	Call	Bond Future	3,872.3500	3.8724	3,767.2900	3.7673	(2.713)	0	0	0
2018/11/09	R214	01/08/2019	10.33	Put	Bond Future	2,751.0500	2.7511	2,818.6400	2.8186	2.457	0	0	0
2018/11/09	R214	01/08/2019	10.34	Call	Bond Future	3,908.3000	3.9083	3,802.7300	3.8027	(2.701)	0	0	0
2018/11/09	R214	01/08/2019	10.32	Call	Bond Future	3,836.3000	3.8363	3,731.7600	3.7318	(2.725)	0	0	0
2018/11/09	R214	01/08/2019	10.32	Put	Bond Future	2,777.6900	2.7777	2,845.8000	2.8458	2.452	0	0	0
2018/11/09	R248	07/02/2019	9.06	Put	Bond Future	9,176.1700	9.1762	9,456.6900	9.4567	3.057	0	0	0
2018/11/09	R248	07/02/2019			Bond Future	10.0566	91.7390	10.0921	91.4431	0.353	0.0000	0.0000	110,910
2018/11/09	R248	07/02/2019	9.06	Call	Bond Future	95.4900	0.0955	80.1100	0.0801	(16.106)	0	0	0
2018/11/09	R248	07/02/2019	9.05	Put	Bond Future	9,270.8300	9.2708	9,551.9700	9.5520	3.033	0	0	0
2018/11/09	R248	07/02/2019	9.07	Call	Bond Future	100.2700	0.1003	84.2500	0.0843	(15.977)	0	0	0
2018/11/09	R248	07/02/2019	9.07	Put	Bond Future	9,081.8300	9.0818	9,361.7100	9.3617	3.082	0	0	0
2018/11/09	R248	07/02/2019	9.05	Call	Bond Future	90.8600	0.0909	76.1000	0.0761	(16.245)	0	0	0
2018/11/09	R248	02/05/2019	9.90	Put	Bond Future	4,349.3500	4.3494	4,511.7500	4.5118	3.734	0	0	0
2018/11/09	R248	02/05/2019			Bond Future	10.1100	88.9242	10.1464	88.6233	0.361	0.0000	0.0000	0
2018/11/09	R248	02/05/2019	9.90	Call	Bond Future	2,579.9300	2.5799	2,441.3900	2.4414	(5.370)	0	0	0
2018/11/09	R248	02/05/2019	9.91	Call	Bond Future	2,617.2100	2.6172	2,477.4400	2.4774	(5.340)	0	0	0
2018/11/09	R248	02/05/2019	9.89	Put	Bond Future	4,398.1800	4.3982	4,561.8200	4.5618	3.721	0	0	0
2018/11/09	R248	02/05/2019	9.91	Put	Bond Future	4,300.9500	4.3010	4,462.1200	4.4621	3.747	0	0	0
2018/11/09	R248	02/05/2019	9.89	Call	Bond Future	2,542.9300	2.5429	2,405.6300	2.4056	(5.399)	0	0	0
2018/11/09	R248	01/08/2019	10.35	Call	Bond Future	4,906.9700	4.9070	4,720.9100	4.7209	(3.792)	0	0	0
2018/11/09	R248	01/08/2019	10.34	Put	Bond Future	3,398.1600	3.3982	3,522.6800	3.5227	3.664	0	0	0
2018/11/09	R248	01/08/2019			Bond Future	10.1590	90.7164	10.1968	90.4067	0.373	0.0000	0.0000	0
2018/11/09	R248	01/08/2019	10.36	Call	Bond Future	4,953.0800	4.9531	4,766.0800	4.7661	(3.775)	0	0	0
2018/11/09	R248	01/08/2019	10.36	Put	Bond Future	3,331.2600	3.3313	3,453.9000	3.4539	3.681	0	0	0
2018/11/09	R248	01/08/2019	10.35	Put	Bond Future	3,364.5600	3.3646	3,488.1400	3.4881	3.673	0	0	0
2018/11/09	R248	01/08/2019	10.34	Call	Bond Future	4,861.0400	4.8610	4,675.9200	4.6759	(3.808)	0	0	0
<b>Total</b>													<b>964107</b>