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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/11/2018 TO 19/11/2018

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
2018/11/19	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	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
2018/11/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	2025	07/02/2019			Bond Future	132.2411	132.2411	132.2203	132.2203	(0.016)	0.0000	0.0000	355
2018/11/19	2025	02/05/2019			Bond Future	134.6000	134.6000	134.5753	134.5753	(0.018)	0.0000	0.0000	0
2018/11/19	2025	01/08/2019			Bond Future	137.2832	137.2832	137.2549	137.2549	(0.021)	0.0000	0.0000	0
2018/11/19	2029	07/02/2019			Bond Future	100.7386	100.7386	100.7230	100.7230	(0.015)	0.0000	0.0000	2,954
2018/11/19	2029	02/05/2019			Bond Future	101.4624	101.4624	101.4440	101.4440	(0.018)	0.0000	0.0000	0
2018/11/19	2029	01/08/2019			Bond Future	103.5204	103.5204	103.4992	103.4992	(0.020)	0.0000	0.0000	0
2018/11/19	2030	07/02/2019	8.62	Call	Bond Future	66.9600	0.0670	62.3300	0.0623	(6.915)	0	0	0
2018/11/19	2030	07/02/2019	10.20	Put	Bond Future	503.0200	0.5030	473.6700	0.4737	(5.835)	0	0	4,000
2018/11/19	2030	07/02/2019			Bond Future	9.6211	89.4219	9.6153	89.4581	(0.061)	0.0000	0.0000	55,800
2018/11/19	2030	07/02/2019	9.68	Put	Bond Future	1,456.6400	1.4566	1,410.5900	1.4106	(3.161)	0	0	0
2018/11/19	2030	07/02/2019	9.68	Call	Bond Future	1,819.9500	1.8200	1,810.1100	1.8101	(0.541)	0	0	4,000
2018/11/19	2030	07/02/2019	9.18	Put	Bond Future	3,332.2500	3.3323	3,282.8700	3.2829	(1.482)	0	0	0
2018/11/19	2030	07/02/2019	9.18	Call	Bond Future	545.1500	0.5452	531.9800	0.5320	(2.416)	0	0	4,000
2018/11/19	2030	07/02/2019	8.63	Call	Bond Future	69.8300	0.0698	65.0700	0.0651	(6.817)	0	0	0
2018/11/19	2030	07/02/2019	8.62	Put	Bond Future	6,563.0000	6.5630	6,522.1600	6.5222	(0.622)	0	0	0
2018/11/19	2030	07/02/2019	10.20	Call	Bond Future	3,990.2300	3.9902	3,997.0900	3.9971	0.172	0	0	0
2018/11/19	2030	07/02/2019	8.90	Call	Bond Future	206.5700	0.2066	197.6200	0.1976	(4.333)	0	0	1,320
2018/11/19	2030	07/02/2019	8.63	Put	Bond Future	6,497.9100	6.4979	6,456.9400	6.4569	(0.631)	0	0	0
2018/11/19	2030	07/02/2019	8.64	Call	Bond Future	72.8000	0.0728	67.9100	0.0679	(6.717)	0	0	0
2018/11/19	2030	07/02/2019	8.64	Put	Bond Future	6,432.9700	6.4330	6,391.8700	6.3919	(0.639)	0	0	0
2018/11/19	2030	07/02/2019	9.60	Put	Bond Future	1,689.5700	1.6896	1,641.7900	1.6418	(2.828)	0	0	0
2018/11/19	2030	07/02/2019	9.60	Call	Bond Future	1,558.6800	1.5587	1,547.1100	1.5471	(0.742)	0	0	1,320
2018/11/19	2030	07/02/2019	9.40	Put	Bond Future	2,381.9400	2.3819	2,331.8200	2.3318	(2.104)	0	0	0
2018/11/19	2030	07/02/2019	9.40	Call	Bond Future	999.2400	0.9992	985.3300	0.9853	(1.392)	0	0	0
2018/11/19	2030	07/02/2019	8.70	Put	Bond Future	6,047.1200	6.0471	6,005.2100	6.0052	(0.693)	0	0	0
2018/11/19	2030	07/02/2019	8.70	Call	Bond Future	93.0100	0.0930	87.3100	0.0873	(6.128)	0	0	0
2018/11/19	2030	07/02/2019	8.90	Put	Bond Future	4,823.6400	4.8236	4,778.4800	4.7785	(0.936)	0	0	0
2018/11/19	2030	02/05/2019	8.90	Put	Bond Future	5,499.6400	5.4996	5,458.6700	5.4587	(0.745)	0	0	0
2018/11/19	2030	02/05/2019	9.41	Call	Bond Future	1,544.9800	1.5450	1,538.8300	1.5388	(0.398)	0	0	0
2018/11/19	2030	02/05/2019			Bond Future	9.6860	90.9975	9.6803	91.0320	(0.059)	0.0000	0.0000	0
2018/11/19	2030	02/05/2019	9.39	Call	Bond Future	1,493.5900	1.4936	1,487.3100	1.4873	(0.420)	0	0	0
2018/11/19	2030	02/05/2019	9.39	Put	Bond Future	3,319.5200	3.3195	3,278.7200	3.2787	(1.229)	0	0	0
2018/11/19	2030	02/05/2019	10.20	Call	Bond Future	4,274.6000	4.2746	4,279.4500	4.2794	0.113	0	0	0
2018/11/19	2030	02/05/2019	10.20	Put	Bond Future	1,218.6800	1.2187	1,189.0100	1.1890	(2.435)	0	0	3,000
2018/11/19	2030	02/05/2019	8.90	Call	Bond Future	538.6900	0.5387	532.2400	0.5322	(1.197)	0	0	3,000
2018/11/19	2030	02/05/2019	9.41	Put	Bond Future	3,245.9400	3.2459	3,205.2700	3.2053	(1.253)	0	0	0
2018/11/19	2030	02/05/2019	9.40	Call	Bond Future	1,519.2800	1.5193	1,513.0600	1.5131	(0.409)	0	0	3,000
2018/11/19	2030	02/05/2019	9.40	Put	Bond Future	3,282.7000	3.2827	3,241.9600	3.2420	(1.241)	0	0	0
2018/11/19	2030	01/08/2019	9.91	Put	Bond Future	2,435.5000	2.4355	2,404.5800	2.4046	(1.270)	0	0	0
2018/11/19	2030	01/08/2019			Bond Future	9.7462	88.8174	9.7407	88.8505	(0.057)	0.0000	0.0000	0

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2018/11/19	2030	01/08/2019	9.91	Call	Bond Future	3,407.3200	3.4073	3,409.4600	3.4095	0.063	0	0	0
2018/11/19	2030	01/08/2019	9.92	Call	Bond Future	3,442.2500	3.4423	3,444.5000	3.4445	0.065	0	0	0
2018/11/19	2030	01/08/2019	9.90	Put	Bond Future	2,459.9500	2.4600	2,428.9200	2.4289	(1.261)	0	0	0
2018/11/19	2030	01/08/2019	9.92	Put	Bond Future	2,411.5600	2.4116	2,380.7500	2.3807	(1.278)	0	0	0
2018/11/19	2030	01/08/2019	9.90	Call	Bond Future	3,372.8400	3.3728	3,374.8700	3.3749	0.060	0	0	0
2018/11/19	2032	07/02/2019	8.81	Call	Bond Future	68.8700	0.0689	64.0800	0.0641	(6.955)	0	0	0
2018/11/19	2032	07/02/2019	8.80	Put	Bond Future	7,134.0400	7.1340	7,089.9100	7.0899	(0.619)	0	0	0
2018/11/19	2032	07/02/2019			Bond Future	9.7979	91.7422	9.7920	91.7817	(0.060)	0.0000	0.0000	41,753
2018/11/19	2032	07/02/2019	8.82	Call	Bond Future	71.9100	0.0719	66.9900	0.0670	(6.842)	0	0	0
2018/11/19	2032	07/02/2019	8.82	Put	Bond Future	6,990.7700	6.9908	6,946.3800	6.9464	(0.635)	0	0	0
2018/11/19	2032	07/02/2019	8.81	Put	Bond Future	7,062.3100	7.0623	7,018.0500	7.0180	(0.627)	0	0	0
2018/11/19	2032	07/02/2019	8.80	Call	Bond Future	65.9400	0.0659	61.2800	0.0613	(7.067)	0	0	0
2018/11/19	2032	02/05/2019	9.62	Put	Bond Future	3,386.9600	3.3870	3,342.9600	3.3430	(1.299)	0	0	0
2018/11/19	2032	02/05/2019	9.61	Call	Bond Future	1,743.7200	1.7437	1,737.4200	1.7374	(0.361)	0	0	0
2018/11/19	2032	02/05/2019			Bond Future	9.8610	89.2015	9.8552	89.2392	(0.058)	0.0000	0.0000	0
2018/11/19	2032	02/05/2019	9.62	Call	Bond Future	1,772.7600	1.7728	1,766.5400	1.7665	(0.351)	0	0	0
2018/11/19	2032	02/05/2019	9.61	Put	Bond Future	3,425.8100	3.4258	3,381.7300	3.3817	(1.287)	0	0	0
2018/11/19	2032	02/05/2019	9.63	Call	Bond Future	1,801.8200	1.8018	1,795.6900	1.7957	(0.340)	0	0	0
2018/11/19	2032	02/05/2019	9.63	Put	Bond Future	3,348.2100	3.3482	3,304.3000	3.3043	(1.311)	0	0	0
2018/11/19	2032	01/08/2019	10.10	Call	Bond Future	3,853.5300	3.8535	3,855.9200	3.8559	0.062	0	0	0
2018/11/19	2032	01/08/2019	10.11	Put	Bond Future	2,649.1700	2.6492	2,615.2300	2.6152	(1.281)	0	0	0
2018/11/19	2032	01/08/2019			Bond Future	9.9177	90.9912	9.9121	91.0276	(0.056)	0.0000	0.0000	0
2018/11/19	2032	01/08/2019	10.10	Put	Bond Future	2,675.7900	2.6758	2,641.7200	2.6417	(1.273)	0	0	0
2018/11/19	2032	01/08/2019	10.11	Call	Bond Future	3,890.8600	3.8909	3,893.3800	3.8934	0.065	0	0	0
2018/11/19	2032	01/08/2019	10.09	Call	Bond Future	3,816.3500	3.8163	3,818.6200	3.8186	0.059	0	0	0
2018/11/19	2032	01/08/2019	10.09	Put	Bond Future	2,702.6300	2.7026	2,668.4400	2.6684	(1.265)	0	0	0
2018/11/19	2033	07/02/2019			Bond Future	102.6000	102.6000	102.5844	102.5844	(0.015)	0.0000	0.0000	6,770
2018/11/19	2033	02/05/2019			Bond Future	103.2847	103.2847	103.2661	103.2661	(0.018)	0.0000	0.0000	0
2018/11/19	2033	01/08/2019			Bond Future	105.3795	105.3795	105.3581	105.3581	(0.020)	0.0000	0.0000	0
2018/11/19	2037	07/02/2019	9.06	Put	Bond Future	7,386.2500	7.3863	7,408.8400	7.4088	0.306	0	0	0
2018/11/19	2037	07/02/2019	9.05	Call	Bond Future	102.5100	0.1025	91.9600	0.0920	(10.292)	0	0	0
2018/11/19	2037	07/02/2019			Bond Future	9.9732	88.0741	9.9777	88.0406	0.045	0.0000	0.0000	58,272
2018/11/19	2037	07/02/2019	9.06	Call	Bond Future	107.4700	0.1075	96.5500	0.0965	(10.161)	0	0	0
2018/11/19	2037	07/02/2019	9.05	Put	Bond Future	7,466.0000	7.4660	7,488.9600	7.4890	0.308	0	0	0
2018/11/19	2037	07/02/2019	9.07	Call	Bond Future	112.6600	0.1127	101.3600	0.1014	(10.030)	0	0	0
2018/11/19	2037	07/02/2019	9.07	Put	Bond Future	7,306.8500	7.3068	7,329.0600	7.3291	0.304	0	0	0
2018/11/19	2037	02/05/2019	9.81	Put	Bond Future	3,708.6200	3.7086	3,705.5300	3.7055	(0.083)	0	0	0
2018/11/19	2037	02/05/2019			Bond Future	10.0350	89.6261	10.0399	89.5896	0.049	0.0000	0.0000	0
2018/11/19	2037	02/05/2019	9.80	Call	Bond Future	1,983.4900	1.9835	1,944.1900	1.9442	(1.981)	0	0	0
2018/11/19	2037	02/05/2019	9.80	Put	Bond Future	3,752.1200	3.7521	3,749.2700	3.7493	(0.076)	0	0	0
2018/11/19	2037	02/05/2019	9.81	Call	Bond Future	2,016.3600	2.0164	1,976.8200	1.9768	(1.961)	0	0	0
2018/11/19	2037	02/05/2019	9.79	Call	Bond Future	1,950.9000	1.9509	1,911.8600	1.9119	(2.001)	0	0	0
2018/11/19	2037	02/05/2019	9.79	Put	Bond Future	3,796.0000	3.7960	3,793.4100	3.7934	(0.068)	0	0	0
2018/11/19	2037	01/08/2019	10.31	Call	Bond Future	4,445.6100	4.4456	4,401.7600	4.4018	(0.986)	0	0	0
2018/11/19	2037	01/08/2019			Bond Future	10.0938	87.1682	10.0992	87.1289	0.053	0.0000	0.0000	0

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2018/11/19	2037	01/08/2019	10.29	Call	Bond Future	4,362.2300		4.3622	4,318.5800	4.3186	(1.001)	0	0	0
2018/11/19	2037	01/08/2019	10.29	Put	Bond Future	2,943.6200		2.9436	2,939.2800	2.9393	(0.147)	0	0	0
2018/11/19	2037	01/08/2019	10.31	Put	Bond Future	2,884.4000		2.8844	2,879.8600	2.8799	(0.157)	0	0	0
2018/11/19	2037	01/08/2019	10.30	Call	Bond Future	4,403.8400		4.4038	4,360.0800	4.3601	(0.994)	0	0	0
2018/11/19	2037	01/08/2019	10.30	Put	Bond Future	2,913.8900		2.9139	2,909.4400	2.9094	(0.153)	0	0	0
2018/11/19	2038	07/02/2019			Bond Future	120.7338		120.7338	120.7149	120.7149	(0.016)	0.0000	0.0000	9,892
2018/11/19	2038	02/05/2019			Bond Future	122.8875		122.8875	122.8650	122.8650	(0.018)	0.0000	0.0000	0
2018/11/19	2038	01/08/2019			Bond Future	125.3272		125.3272	125.3017	125.3017	(0.020)	0.0000	0.0000	0
2018/11/19	2040	07/02/2019	9.13	Call	Bond Future	111.8800		0.1119	100.4200	0.1004	(10.243)	0	0	0
2018/11/19	2040	07/02/2019	9.11	Put	Bond Future	8,052.7300		8.0527	8,078.0500	8.0780	0.314	0	0	0
2018/11/19	2040	07/02/2019			Bond Future	10.0326		91.3212	10.0370	91.2851	0.045	0.0000	0.0000	33,526
2018/11/19	2040	07/02/2019	9.13	Put	Bond Future	7,878.0200		7.8780	7,902.6500	7.9026	0.313	0	0	0
2018/11/19	2040	07/02/2019	9.11	Call	Bond Future	102.7100		0.1027	91.9400	0.0919	(10.486)	0	0	0
2018/11/19	2040	07/02/2019	9.12	Put	Bond Future	7,965.2300		7.9652	7,990.2000	7.9902	0.313	0	0	0
2018/11/19	2040	07/02/2019	9.12	Call	Bond Future	107.2200		0.1072	96.1000	0.0961	(10.371)	0	0	0
2018/11/19	2040	02/05/2019	9.60	Call	Bond Future	1,324.5500		1.3246	1,290.3100	1.2903	(2.585)	0	0	1,150
2018/11/19	2040	02/05/2019	9.89	Call	Bond Future	2,249.7800		2.2498	2,206.6600	2.2067	(1.917)	0	0	0
2018/11/19	2040	02/05/2019	9.88	Put	Bond Future	3,942.2900		3.9423	3,938.5300	3.9385	(0.095)	0	0	0
2018/11/19	2040	02/05/2019			Bond Future	10.0937		92.9303	10.0986	92.8912	0.049	0.0000	0.0000	0
2018/11/19	2040	02/05/2019	10.20	Put	Bond Future	2,656.1100		2.6561	2,645.9400	2.6459	(0.383)	0	0	0
2018/11/19	2040	02/05/2019	10.20	Call	Bond Future	3,496.9600		3.4970	3,447.6800	3.4477	(1.409)	0	0	1,150
2018/11/19	2040	02/05/2019	9.60	Put	Bond Future	5,399.0700		5.3991	5,403.9400	5.4039	0.090	0	0	0
2018/11/19	2040	02/05/2019	9.90	Call	Bond Future	2,286.2700		2.2863	2,242.8900	2.2429	(1.897)	0	0	0
2018/11/19	2040	02/05/2019	9.90	Put	Bond Future	3,850.6800		3.8507	3,846.4100	3.8464	(0.111)	0	0	0
2018/11/19	2040	02/05/2019	9.89	Put	Bond Future	3,896.1400		3.8961	3,892.1300	3.8921	(0.103)	0	0	0
2018/11/19	2040	02/05/2019	9.88	Call	Bond Future	2,213.8600		2.2139	2,170.9900	2.1710	(1.936)	0	0	0
2018/11/19	2040	01/08/2019	10.36	Call	Bond Future	4,741.8400		4.7418	4,694.8400	4.6948	(0.991)	0	0	0
2018/11/19	2040	01/08/2019	10.37	Put	Bond Future	3,095.9600		3.0960	3,090.9600	3.0910	(0.162)	0	0	0
2018/11/19	2040	01/08/2019			Bond Future	10.1520		90.2884	10.1574	90.2463	0.053	0.0000	0.0000	0
2018/11/19	2040	01/08/2019	10.36	Put	Bond Future	3,127.4200		3.1274	3,122.5400	3.1225	(0.156)	0	0	0
2018/11/19	2040	01/08/2019	10.37	Call	Bond Future	4,786.8300		4.7868	4,739.7100	4.7397	(0.984)	0	0	0
2018/11/19	2040	01/08/2019	10.38	Call	Bond Future	4,831.6800		4.8317	4,784.4600	4.7845	(0.977)	0	0	0
2018/11/19	2040	01/08/2019	10.38	Put	Bond Future	3,064.4800		3.0645	3,059.3800	3.0594	(0.166)	0	0	0
2018/11/19	2044	07/02/2019	9.18	Put	Bond Future	7,642.1700		7.6422	7,665.8400	7.6658	0.310	0	0	0
2018/11/19	2044	07/02/2019			Bond Future	10.0348		88.5913	10.0392	88.5544	0.045	0.0000	0.0000	36,223
2018/11/19	2044	07/02/2019	9.17	Call	Bond Future	129.8100		0.1298	116.9900	0.1170	(9.876)	0	0	0
2018/11/19	2044	07/02/2019	9.17	Put	Bond Future	7,730.6700		7.7307	7,754.7300	7.7547	0.311	0	0	0
2018/11/19	2044	07/02/2019	9.18	Call	Bond Future	135.3700		0.1354	122.1600	0.1222	(9.758)	0	0	0
2018/11/19	2044	07/02/2019	9.16	Call	Bond Future	124.4500		0.1245	112.0100	0.1120	(9.996)	0	0	0
2018/11/19	2044	07/02/2019	9.16	Put	Bond Future	7,819.5200		7.8195	7,843.9600	7.8440	0.313	0	0	0
2018/11/19	2044	02/05/2019	9.90	Call	Bond Future	2,319.8800		2.3199	2,275.7300	2.2757	(1.903)	0	0	0
2018/11/19	2044	02/05/2019			Bond Future	10.0930		90.1523	10.0979	90.1124	0.049	0.0000	0.0000	0
2018/11/19	2044	02/05/2019	9.90	Put	Bond Future	3,909.8100		3.9098	3,905.5700	3.9056	(0.108)	0	0	0
2018/11/19	2044	02/05/2019	9.91	Call	Bond Future	2,357.2000		2.3572	2,312.7900	2.3128	(1.884)	0	0	0
2018/11/19	2044	02/05/2019	9.92	Put	Bond Future	3,817.9900		3.8180	3,813.2400	3.8132	(0.124)	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
2018/11/19	2044	02/05/2019	9.91	Put	Bond Future	3,863.5600	3.8636	3,859.0600	3.8591	(0.116)	0	0	0
2018/11/19	2044	02/05/2019	9.92	Call	Bond Future	2,395.0600	2.3951	2,350.4000	2.3504	(1.865)	0	0	0
2018/11/19	2044	01/08/2019	10.40	Put	Bond Future	3,032.6500	3.0326	3,027.2300	3.0272	(0.179)	0	0	0
2018/11/19	2044	01/08/2019			Bond Future	10.1485	87.5799	10.1538	87.5370	0.053	0.0000	0.0000	0
2018/11/19	2044	01/08/2019	10.39	Call	Bond Future	4,967.1000	4.9671	4,918.9300	4.9189	(0.970)	0	0	0
2018/11/19	2044	01/08/2019	10.39	Put	Bond Future	3,063.8800	3.0639	3,058.5600	3.0586	(0.174)	0	0	0
2018/11/19	2044	01/08/2019	10.40	Call	Bond Future	5,013.1500	5.0131	4,964.8800	4.9649	(0.963)	0	0	0
2018/11/19	2044	01/08/2019	10.38	Call	Bond Future	4,921.2100	4.9212	4,873.1500	4.8731	(0.977)	0	0	0
2018/11/19	2044	01/08/2019	10.38	Put	Bond Future	3,095.4000	3.0954	3,090.1900	3.0902	(0.168)	0	0	0
2018/11/19	2046	07/02/2019			Bond Future	114.9548	114.9548	114.9372	114.9372	(0.015)	0.0000	0.0000	12,458
2018/11/19	2046	02/05/2019			Bond Future	115.3191	115.3191	115.2984	115.2984	(0.018)	0.0000	0.0000	0
2018/11/19	2046	01/08/2019			Bond Future	117.6583	117.6583	117.6344	117.6344	(0.020)	0.0000	0.0000	0
2018/11/19	2050	07/02/2019			Bond Future	118.4235	118.4235	118.4054	118.4054	(0.015)	0.0000	0.0000	10,302
2018/11/19	2050	02/05/2019			Bond Future	120.5360	120.5360	120.5143	120.5143	(0.018)	0.0000	0.0000	0
2018/11/19	2050	01/08/2019			Bond Future	121.1621	121.1621	121.1372	121.1372	(0.021)	0.0000	0.0000	0
2018/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	AL37	07/02/2019			Index Future	604.1720	604.1720	604.3430	604.3430	0.028	0.0000	0.0000	0
2018/11/19	AL37	02/05/2019			Index Future	614.8140	614.8140	614.9700	614.9700	0.025	0.0000	0.0000	0
2018/11/19	AL37	01/08/2019			Index Future	627.1390	627.1390	627.2810	627.2810	0.023	0.0000	0.0000	0
2018/11/19	AL7T	07/02/2019			Index Future	695.4590	695.4590	695.7550	695.7550	0.043	0.0000	0.0000	0
2018/11/19	AL7T	02/05/2019			Index Future	707.7090	707.7090	707.9900	707.9900	0.040	0.0000	0.0000	0
2018/11/19	AL7T	01/08/2019			Index Future	721.8960	721.8960	722.1630	722.1630	0.037	0.0000	0.0000	0
2018/11/19	ALBI	07/02/2019			Index Future	630.8700	630.8700	630.9500	630.9500	0.013	0.0000	0.0000	911
2018/11/19	ALBI	02/05/2019			Index Future	641.9820	641.9820	642.0450	642.0450	0.010	0.0000	0.0000	0
2018/11/19	ALBI	01/08/2019			Index Future	654.8520	654.8520	654.8980	654.8980	0.007	0.0000	0.0000	0
2018/11/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	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
2018/11/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	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
2018/11/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/19	ES33	07/02/2019			Bond Future	11.2192	76.6887	11.2180	76.6956	(0.011)	0.0000	0.0000	494
2018/11/19	ES33	02/05/2019			Bond Future	11.3219	74.2482	11.3210	74.2534	(0.008)	0.0000	0.0000	0
2018/11/19	ES33	01/08/2019			Bond Future	11.4231	75.7379	11.4224	75.7413	(0.005)	0.0000	0.0000	0
2018/11/19	ES42	07/02/2019			Bond Future	11.4227	78.8986	11.4267	78.8728	0.035	0.0000	0.0000	5,169
2018/11/19	ES42	02/05/2019			Bond Future	11.5247	76.0278	11.5292	75.9994	0.039	0.0000	0.0000	0
2018/11/19	ES42	01/08/2019			Bond Future	11.6235	77.5538	11.6284	77.5231	0.042	0.0000	0.0000	0
2018/11/19	GOVI	07/02/2019	666.53	Put	GOVI	422,380.0000	42.2380	421,370.0000	42.1370	(0.239)	0	0	0
2018/11/19	GOVI	07/02/2019			GOVI	624.2920	624.2920	624.3930	624.3930	0.016	0.0000	0.0000	460
2018/11/19	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	07/02/2019	666.52	Put	GOVI	422,280.0000	42.2280	421,270.0000	42.1270	(0.239)	0	0	0
2018/11/19	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	07/02/2019	666.51	Put	GOVI	422,180.0000	42.2180	421,170.0000	42.1170	(0.239)	0	0	0
2018/11/19	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	02/05/2019	647.88	Put	GOVI	125,920.0000	12.5920	125,070.0000	12.5070	(0.675)	0	0	0
2018/11/19	GOVI	02/05/2019	647.86	Put	GOVI	125,720.0000	12.5720	124,870.0000	12.4870	(0.676)	0	0	0
2018/11/19	GOVI	02/05/2019			GOVI	635.2880	635.2880	635.3730	635.3730	0.013	0.0000	0.0000	0
2018/11/19	GOVI	02/05/2019	647.87	Put	GOVI	125,820.0000	12.5820	124,970.0000	12.4970	(0.676)	0	0	0
2018/11/19	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	01/08/2019	638.68	Call	GOVI	93,440.0000	9.3440	94,110.0000	9.4110	0.717	0	0	0
2018/11/19	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	01/08/2019			GOVI	648.0240	648.0240	648.0910	648.0910	0.010	0.0000	0.0000	0
2018/11/19	GOVI	01/08/2019	638.69	Call	GOVI	93,340.0000	9.3340	94,010.0000	9.4010	0.718	0	0	0
2018/11/19	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	GOVI	01/08/2019	638.67	Call	GOVI	93,540.0000	9.3540	94,210.0000	9.4210	0.716	0	0	0
2018/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/19	IGOV	07/02/2019			Index Future	254.3060	254.3060	254.1920	254.1920	(0.045)	0.0000	0.0000	518
2018/11/19	IGOV	02/05/2019			Index Future	258.8420	258.8420	258.7190	258.7190	(0.048)	0.0000	0.0000	215
2018/11/19	IGOV	01/08/2019			Index Future	264.0910	264.0910	263.9580	263.9580	(0.050)	0.0000	0.0000	0
2018/11/19	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/19	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0

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2018/11/19	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/11/19	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9500	99.9500	(0.010)	0.0000	0.0000	0
2018/11/19	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/19	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/11/19	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/11/19	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9500	101.9500	(0.010)	0.0000	0.0000	0
2018/11/19	IS02	20/12/2019			Interest Rate Swap	102.9800	102.9800	102.9600	102.9600	(0.019)	0.0000	0.0000	0
2018/11/19	IS02	23/03/2020			Interest Rate Swap	99.0800	99.0800	99.0600	99.0600	(0.020)	0.0000	0.0000	0
2018/11/19	IS02	22/06/2020			Interest Rate Swap	102.7500	102.7500	102.7300	102.7300	(0.019)	0.0000	0.0000	0
2018/11/19	IS02	21/09/2020			Interest Rate Swap	99.8500	99.8500	99.8200	99.8200	(0.030)	0.0000	0.0000	0
2018/11/19	IS05	17/12/2020			Interest Rate Swap	96.7500	96.7500	96.7100	96.7100	(0.041)	0.0000	0.0000	0
2018/11/19	IS05	16/03/2021			Interest Rate Swap	96.0400	96.0400	95.9800	95.9800	(0.062)	0.0000	0.0000	0
2018/11/19	IS05	15/06/2021			Interest Rate Swap	95.2900	95.2900	95.2300	95.2300	(0.063)	0.0000	0.0000	0
2018/11/19	IS05	21/09/2021			Interest Rate Swap	95.5200	95.5200	95.4600	95.4600	(0.063)	0.0000	0.0000	0
2018/11/19	IS05	21/12/2021			Interest Rate Swap	97.7700	97.7700	97.7000	97.7000	(0.072)	0.0000	0.0000	51
2018/11/19	IS05	15/03/2022			Interest Rate Swap	97.9600	97.9600	97.8900	97.8900	(0.071)	0.0000	0.0000	0
2018/11/19	IS05	21/06/2022			Interest Rate Swap	99.2100	99.2100	99.1400	99.1400	(0.071)	0.0000	0.0000	0
2018/11/19	IS05	20/09/2022			Interest Rate Swap	103.1900	103.1900	103.1100	103.1100	(0.078)	0.0000	0.0000	0
2018/11/19	IS05	20/12/2022			Interest Rate Swap	104.4900	104.4900	104.4100	104.4100	(0.077)	0.0000	0.0000	0
2018/11/19	IS05	22/03/2023			Interest Rate Swap	97.9500	97.9500	97.8500	97.8500	(0.102)	0.0000	0.0000	0
2018/11/19	IS05	20/06/2023			Interest Rate Swap	104.0300	104.0300	103.9300	103.9300	(0.096)	0.0000	0.0000	0
2018/11/19	IS05	19/09/2023			Interest Rate Swap	99.6100	99.6100	99.4900	99.4900	(0.120)	0.0000	0.0000	0
2018/11/19	IS10	17/12/2025			Interest Rate Swap	96.7600	96.7600	96.6300	96.6300	(0.134)	0.0000	0.0000	0
2018/11/19	IS10	16/03/2026			Interest Rate Swap	93.8300	93.8300	93.6900	93.6900	(0.149)	0.0000	0.0000	0
2018/11/19	IS10	15/06/2026			Interest Rate Swap	92.6300	92.6300	92.4900	92.4900	(0.151)	0.0000	0.0000	0
2018/11/19	IS10	21/09/2026			Interest Rate Swap	94.8300	94.8300	94.6800	94.6800	(0.158)	0.0000	0.0000	0
2018/11/19	IS10	21/12/2026			Interest Rate Swap	98.6300	98.6300	98.4800	98.4800	(0.152)	0.0000	0.0000	0
2018/11/19	IS10	15/03/2027			Interest Rate Swap	97.2500	97.2500	97.1000	97.1000	(0.154)	0.0000	0.0000	0
2018/11/19	IS10	21/06/2027			Interest Rate Swap	99.3400	99.3400	99.2000	99.2000	(0.141)	0.0000	0.0000	0
2018/11/19	IS10	20/09/2027			Interest Rate Swap	104.7900	104.7900	104.6600	104.6600	(0.124)	0.0000	0.0000	0
2018/11/19	IS10	20/12/2027			Interest Rate Swap	105.1800	105.1800	105.0500	105.0500	(0.124)	0.0000	0.0000	0
2018/11/19	IS10	22/03/2028			Interest Rate Swap	98.7800	98.7800	98.6600	98.6600	(0.121)	0.0000	0.0000	0
2018/11/19	IS10	20/06/2028			Interest Rate Swap	105.9400	105.9400	105.8200	105.8200	(0.113)	0.0000	0.0000	0
2018/11/19	IS10	19/09/2028			Interest Rate Swap	99.6000	99.6000	99.4800	99.4800	(0.120)	0.0000	0.0000	0
2018/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/19	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/19	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
2018/11/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/19	R023	07/02/2019	10.59	Call	Bond Future	6,670.9500	6.6710	6,690.4700	6.6905	0.293	0	0	0
2018/11/19	R023	07/02/2019			Bond Future	8.4877	101.0445	8.4818	101.0642	(0.070)	0.0000	0.0000	60,251
2018/11/19	R023	07/02/2019	10.57	Call	Bond Future	6,610.2600	6.6103	6,629.7600	6.6298	0.295	0	0	0
2018/11/19	R023	07/02/2019	10.57	Put	Bond Future	0.8200	0.0008	0.6400	0.0006	(21.951)	0	0	0
2018/11/19	R023	07/02/2019	10.59	Put	Bond Future	0.7400	0.0007	0.5800	0.0006	(21.622)	0	0	0
2018/11/19	R023	07/02/2019	10.58	Call	Bond Future	6,640.6100	6.6406	6,660.1200	6.6601	0.294	0	0	0
2018/11/19	R023	07/02/2019	10.58	Put	Bond Future	0.7800	0.0008	0.6100	0.0006	(21.795)	0	0	0
2018/11/19	R023	02/05/2019	8.45	Call	Bond Future	856.9400	0.8569	856.1200	0.8561	(0.096)	0	0	0
2018/11/19	R023	02/05/2019	8.44	Put	Bond Future	1,148.1300	1.1481	1,129.8300	1.1298	(1.594)	0	0	0
2018/11/19	R023	02/05/2019			Bond Future	8.5374	98.8945	8.5319	98.9119	(0.065)	0.0000	0.0000	0
2018/11/19	R023	02/05/2019	8.46	Call	Bond Future	873.4000	0.8734	872.6400	0.8726	(0.087)	0	0	0
2018/11/19	R023	02/05/2019	8.46	Put	Bond Future	1,117.6500	1.1177	1,099.4600	1.0995	(1.628)	0	0	0
2018/11/19	R023	02/05/2019	8.45	Put	Bond Future	1,132.8100	1.1328	1,114.5600	1.1146	(1.611)	0	0	0
2018/11/19	R023	02/05/2019	8.44	Call	Bond Future	840.6400	0.8406	839.7700	0.8398	(0.103)	0	0	0
2018/11/19	R023	01/08/2019	8.95	Call	Bond Future	1,989.9800	1.9900	1,992.4300	1.9924	0.123	0	0	0
2018/11/19	R023	01/08/2019			Bond Future	8.5650	100.8782	8.5598	100.8936	(0.060)	0.0000	0.0000	0
2018/11/19	R023	01/08/2019	8.93	Call	Bond Future	1,948.3600	1.9484	1,950.7000	1.9507	0.120	0	0	0
2018/11/19	R023	01/08/2019	8.93	Put	Bond Future	869.9600	0.8700	856.8900	0.8569	(1.502)	0	0	0
2018/11/19	R023	01/08/2019	8.95	Put	Bond Future	852.9200	0.8529	839.9600	0.8400	(1.519)	0	0	0
2018/11/19	R023	01/08/2019	8.94	Call	Bond Future	1,969.1300	1.9691	1,971.5200	1.9715	0.121	0	0	0
2018/11/19	R023	01/08/2019	8.94	Put	Bond Future	861.4000	0.8614	848.3800	0.8484	(1.511)	0	0	0
2018/11/19	R035	07/02/2019	8.98	Call	Bond Future	90.8200	0.0908	83.0400	0.0830	(8.566)	0	0	0
2018/11/19	R035	07/02/2019			Bond Future	9.9187	95.7404	9.9180	95.7458	(0.007)	0.0000	0.0000	71,612
2018/11/19	R035	07/02/2019	8.96	Call	Bond Future	83.3100	0.0833	75.9900	0.0760	(8.786)	0	0	0
2018/11/19	R035	07/02/2019	8.96	Put	Bond Future	7,664.1100	7.6641	7,651.3500	7.6513	(0.166)	0	0	0
2018/11/19	R035	07/02/2019	8.98	Put	Bond Future	7,504.1700	7.5042	7,490.9500	7.4910	(0.176)	0	0	0
2018/11/19	R035	07/02/2019	8.97	Call	Bond Future	87.0000	0.0870	79.4500	0.0795	(8.678)	0	0	0
2018/11/19	R035	07/02/2019	8.97	Put	Bond Future	7,584.0200	7.5840	7,571.0300	7.5710	(0.171)	0	0	0
2018/11/19	R035	02/05/2019	9.74	Put	Bond Future	3,793.5500	3.7936	3,767.1300	3.7671	(0.696)	0	0	0
2018/11/19	R035	02/05/2019			Bond Future	9.9786	92.9264	9.9781	92.9296	(0.004)	0.0000	0.0000	0
2018/11/19	R035	02/05/2019	9.74	Call	Bond Future	2,011.9300	2.0119	1,988.6700	1.9887	(1.156)	0	0	0
2018/11/19	R035	02/05/2019	9.75	Call	Bond Future	2,044.7400	2.0447	2,021.4100	2.0214	(1.141)	0	0	0
2018/11/19	R035	02/05/2019	9.75	Put	Bond Future	3,750.6400	3.7506	3,724.1500	3.7242	(0.706)	0	0	0
2018/11/19	R035	02/05/2019	9.73	Call	Bond Future	1,979.6600	1.9797	1,956.4700	1.9565	(1.171)	0	0	0
2018/11/19	R035	02/05/2019	9.73	Put	Bond Future	3,837.0900	3.8371	3,810.7400	3.8107	(0.687)	0	0	0
2018/11/19	R035	01/08/2019	10.23	Call	Bond Future	4,303.2000	4.3032	4,283.3200	4.2833	(0.462)	0	0	0
2018/11/19	R035	01/08/2019	10.22	Put	Bond Future	2,920.3800	2.9204	2,899.5200	2.8995	(0.714)	0	0	0
2018/11/19	R035	01/08/2019			Bond Future	10.0335	94.7907	10.0333	94.7916	(0.001)	0.0000	0.0000	0
2018/11/19	R035	01/08/2019	10.24	Call	Bond Future	4,344.7400	4.3447	4,324.8800	4.3249	(0.457)	0	0	0
2018/11/19	R035	01/08/2019	10.24	Put	Bond Future	2,861.5500	2.8615	2,840.7400	2.8407	(0.727)	0	0	0
2018/11/19	R035	01/08/2019	10.23	Put	Bond Future	2,890.9900	2.8910	2,870.1600	2.8702	(0.721)	0	0	0
2018/11/19	R035	01/08/2019	10.22	Call	Bond Future	4,261.5200	4.2615	4,241.6100	4.2416	(0.467)	0	0	0
2018/11/19	R186	07/02/2019	8.20	Call	Bond Future	63.7800	0.0638	59.4900	0.0595	(6.726)	0	0	0
2018/11/19	R186	07/02/2019	8.50	Call	Bond Future	214.4900	0.2145	205.9300	0.2059	(3.991)	0	0	1,000

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2018/11/19	R186	07/02/2019	9.10	Put	Bond Future	1,674.4700	1.6745	1,629.7800	1.6298	(2.669)	0	0	1,000
2018/11/19	R186	07/02/2019	8.21	Put	Bond Future	5,823.7700	5.8238	5,785.2200	5.7852	(0.662)	0	0	0
2018/11/19	R186	07/02/2019	9.92	Put	Bond Future	290.2200	0.2902	269.5200	0.2695	(7.133)	0	0	1,170
2018/11/19	R186	07/02/2019	9.50	Call	Bond Future	2,607.4300	2.6074	2,607.3600	2.6074	(0.003)	0	0	0
2018/11/19	R186	07/02/2019			Bond Future	9.1735	108.8163	9.1676	108.8505	(0.064)	0.0000	0.0000	67,146
2018/11/19	R186	07/02/2019	9.20	Put	Bond Future	1,385.1900	1.3852	1,342.3800	1.3424	(3.091)	0	0	0
2018/11/19	R186	07/02/2019	9.20	Call	Bond Future	1,538.1900	1.5382	1,529.5200	1.5295	(0.564)	0	0	3,000
2018/11/19	R186	07/02/2019	9.38	Put	Bond Future	962.7800	0.9628	924.7100	0.9247	(3.954)	0	0	0
2018/11/19	R186	07/02/2019	9.38	Call	Bond Future	2,146.7600	2.1468	2,142.8300	2.1428	(0.183)	0	0	6,000
2018/11/19	R186	07/02/2019	8.20	Put	Bond Future	5,882.8400	5.8828	5,844.4100	5.8444	(0.653)	0	0	0
2018/11/19	R186	07/02/2019	8.50	Put	Bond Future	4,197.4100	4.1974	4,154.7100	4.1547	(1.017)	0	0	0
2018/11/19	R186	07/02/2019	9.10	Call	Bond Future	1,249.0400	1.2490	1,238.4900	1.2385	(0.845)	0	0	0
2018/11/19	R186	07/02/2019	8.21	Call	Bond Future	66.5400	0.0665	62.1300	0.0621	(6.628)	0	0	0
2018/11/19	R186	07/02/2019	9.92	Call	Bond Future	4,490.1800	4.4902	4,503.6200	4.5036	0.299	0	0	0
2018/11/19	R186	07/02/2019	8.30	Put	Bond Future	5,300.2700	5.3003	5,260.5400	5.2605	(0.750)	0	0	0
2018/11/19	R186	07/02/2019	9.50	Put	Bond Future	743.3400	0.7433	709.1300	0.7091	(4.602)	0	0	5,000
2018/11/19	R186	07/02/2019	9.23	Put	Bond Future	1,305.8700	1.3059	1,263.7400	1.2637	(3.226)	0	0	0
2018/11/19	R186	07/02/2019	9.23	Call	Bond Future	1,631.6100	1.6316	1,623.6200	1.6236	(0.490)	0	0	3,000
2018/11/19	R186	07/02/2019	8.77	Put	Bond Future	2,898.6200	2.8986	2,852.6400	2.8526	(1.586)	0	0	0
2018/11/19	R186	07/02/2019	8.77	Call	Bond Future	535.2200	0.5352	523.3800	0.5234	(2.212)	0	0	1,170
2018/11/19	R186	07/02/2019	8.22	Call	Bond Future	69.3900	0.0694	64.8600	0.0649	(6.528)	0	0	0
2018/11/19	R186	07/02/2019	8.22	Put	Bond Future	5,764.8300	5.7648	5,726.1600	5.7262	(0.671)	0	0	0
2018/11/19	R186	07/02/2019	9.27	Put	Bond Future	1,205.9600	1.2060	1,164.8200	1.1648	(3.411)	0	0	0
2018/11/19	R186	07/02/2019	9.27	Call	Bond Future	1,761.4400	1.7614	1,754.4400	1.7544	(0.397)	0	0	1,170
2018/11/19	R186	07/02/2019	8.30	Call	Bond Future	97.5900	0.0976	92.0000	0.0920	(5.728)	0	0	210
2018/11/19	R186	07/02/2019	9.90	Call	Bond Future	4,394.2300	4.3942	4,407.0800	4.4071	0.292	0	0	0
2018/11/19	R186	07/02/2019	9.90	Put	Bond Future	303.9500	0.3039	282.6600	0.2827	(7.004)	0	0	1,000
2018/11/19	R186	02/05/2019	10.07	Call	Bond Future	5,209.3800	5.2094	5,220.5800	5.2206	0.215	0	0	0
2018/11/19	R186	02/05/2019	9.75	Call	Bond Future	3,848.3000	3.8483	3,854.2800	3.8543	0.155	0	0	0
2018/11/19	R186	02/05/2019	9.96	Put	Bond Future	759.4300	0.7594	737.0100	0.7370	(2.952)	0	0	90
2018/11/19	R186	02/05/2019	9.25	Put	Bond Future	2,015.9900	2.0160	1,982.0400	1.9820	(1.684)	0	0	0
2018/11/19	R186	02/05/2019	8.65	Put	Bond Future	4,058.2500	4.0582	4,020.7200	4.0207	(0.925)	0	0	0
2018/11/19	R186	02/05/2019	9.01	Put	Bond Future	2,710.6200	2.7106	2,674.2600	2.6743	(1.341)	0	0	0
2018/11/19	R186	02/05/2019	9.02	Call	Bond Future	1,447.6300	1.4476	1,443.2500	1.4432	(0.303)	0	0	0
2018/11/19	R186	02/05/2019			Bond Future	9.2371	110.7333	9.2314	110.7652	(0.061)	0.0000	0.0000	0
2018/11/19	R186	02/05/2019	8.65	Call	Bond Future	687.7100	0.6877	682.0800	0.6821	(0.819)	0	0	3,250
2018/11/19	R186	02/05/2019	9.03	Call	Bond Future	1,472.9000	1.4729	1,468.6000	1.4686	(0.292)	0	0	0
2018/11/19	R186	02/05/2019	9.03	Put	Bond Future	2,646.4200	2.6464	2,610.2200	2.6102	(1.368)	0	0	0
2018/11/19	R186	02/05/2019	9.30	Call	Bond Future	2,241.4300	2.2414	2,240.0500	2.2400	(0.062)	0	0	200
2018/11/19	R186	02/05/2019	10.07	Put	Bond Future	654.9100	0.6549	634.2100	0.6342	(3.161)	0	0	200
2018/11/19	R186	02/05/2019	9.20	Put	Bond Future	2,147.7000	2.1477	2,113.1500	2.1131	(1.609)	0	0	0
2018/11/19	R186	02/05/2019	9.75	Put	Bond Future	1,013.0900	1.0131	987.1700	0.9872	(2.559)	0	0	7,000
2018/11/19	R186	02/05/2019	9.96	Call	Bond Future	4,727.1300	4.7271	4,736.6100	4.7366	0.201	0	0	0
2018/11/19	R186	02/05/2019	9.25	Call	Bond Future	2,088.4200	2.0884	2,086.3700	2.0864	(0.098)	0	0	3,250
2018/11/19	R186	02/05/2019	9.01	Call	Bond Future	1,422.8900	1.4229	1,418.4300	1.4184	(0.313)	0	0	0
2018/11/19	R186	02/05/2019	10.02	Put	Bond Future	699.7100	0.6997	678.2500	0.6783	(3.067)	0	0	3,250
2018/11/19	R186	02/05/2019	9.02	Put	Bond Future	2,678.2400	2.6782	2,641.9600	2.6420	(1.355)	0	0	0
2018/11/19	R186	02/05/2019	9.30	Put	Bond Future	1,888.4400	1.8884	1,855.1600	1.8552	(1.762)	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
2018/11/19	R186	02/05/2019	9.20	Call	Bond Future	1,938.6100	1.9386	1,935.9600	1.9360	(0.137)	0	0	90
2018/11/19	R186	02/05/2019	8.62	Put	Bond Future	4,187.7200	4.1877	4,150.2200	4.1502	(0.895)	0	0	0
2018/11/19	R186	02/05/2019	8.62	Call	Bond Future	641.2700	0.6413	635.6700	0.6357	(0.873)	0	0	90
2018/11/19	R186	02/05/2019	8.70	Put	Bond Future	3,848.2700	3.8483	3,810.7300	3.8107	(0.976)	0	0	0
2018/11/19	R186	02/05/2019	8.70	Call	Bond Future	770.1100	0.7701	764.4700	0.7645	(0.732)	0	0	200
2018/11/19	R186	02/05/2019	9.00	Put	Bond Future	2,743.0000	2.7430	2,706.5700	2.7066	(1.328)	0	0	0
2018/11/19	R186	02/05/2019	9.00	Call	Bond Future	1,398.1100	1.3981	1,393.5800	1.3936	(0.324)	0	0	7,000
2018/11/19	R186	02/05/2019	8.50	Put	Bond Future	4,729.9700	4.7300	4,692.7600	4.6928	(0.787)	0	0	0
2018/11/19	R186	02/05/2019	8.50	Call	Bond Future	476.2200	0.4762	470.9100	0.4709	(1.115)	0	0	7,000
2018/11/19	R186	02/05/2019	10.02	Call	Bond Future	4,988.0100	4.9880	4,998.4500	4.9985	0.209	0	0	0
2018/11/19	R186	01/08/2019	9.54	Call	Bond Future	3,322.1500	3.3221	3,325.2100	3.3252	0.092	0	0	0
2018/11/19	R186	01/08/2019	10.08	Put	Bond Future	1,168.4700	1.1685	1,147.1900	1.1472	(1.821)	0	0	6,000
2018/11/19	R186	01/08/2019			Bond Future	9.2906	107.6517	9.2851	107.6817	(0.059)	0.0000	0.0000	0
2018/11/19	R186	01/08/2019	9.52	Call	Bond Future	3,254.3500	3.2544	3,257.2100	3.2572	0.088	0	0	0
2018/11/19	R186	01/08/2019	9.52	Put	Bond Future	2,008.7100	2.0087	1,981.6400	1.9816	(1.348)	0	0	0
2018/11/19	R186	01/08/2019	8.30	Put	Bond Future	6,079.7400	6.0797	6,046.7800	6.0468	(0.542)	0	0	0
2018/11/19	R186	01/08/2019	8.30	Call	Bond Future	476.8500	0.4769	473.8200	0.4738	(0.635)	0	0	6,000
2018/11/19	R186	01/08/2019	9.05	Put	Bond Future	3,169.3000	3.1693	3,138.1700	3.1382	(0.982)	0	0	0
2018/11/19	R186	01/08/2019	9.05	Call	Bond Future	1,842.6200	1.8426	1,841.4200	1.8414	(0.065)	0	0	6,000
2018/11/19	R186	01/08/2019	9.54	Put	Bond Future	1,968.8300	1.9688	1,941.9600	1.9420	(1.365)	0	0	0
2018/11/19	R186	01/08/2019	10.08	Call	Bond Future	5,375.6600	5.3757	5,384.3100	5.3843	0.161	0	0	0
2018/11/19	R186	01/08/2019	9.53	Call	Bond Future	3,288.3500	3.2883	3,291.3100	3.2913	0.090	0	0	0
2018/11/19	R186	01/08/2019	9.53	Put	Bond Future	1,988.8500	1.9888	1,961.8800	1.9619	(1.356)	0	0	0
2018/11/19	R197	07/02/2019			Bond Future	297.6878	297.6878	297.6394	297.6394	(0.016)	0.0000	0.0000	2,355
2018/11/19	R197	02/05/2019			Bond Future	302.9977	302.9977	302.9406	302.9406	(0.019)	0.0000	0.0000	0
2018/11/19	R197	01/08/2019			Bond Future	301.5827	301.5827	301.5174	301.5174	(0.022)	0.0000	0.0000	0
2018/11/19	R202	07/02/2019			Bond Future	231.8377	231.8377	231.8014	231.8014	(0.016)	0.0000	0.0000	8,990
2018/11/19	R202	02/05/2019			Bond Future	235.9730	235.9730	235.9302	235.9302	(0.018)	0.0000	0.0000	0
2018/11/19	R202	01/08/2019			Bond Future	236.7430	236.7430	236.6938	236.6938	(0.021)	0.0000	0.0000	0
2018/11/19	R207	07/02/2019	6.52	Call	Bond Future	423.6600	0.4237	424.6200	0.4246	0.227	0	0	0
2018/11/19	R207	07/02/2019	6.51	Put	Bond Future	6.3100	0.0063	5.6900	0.0057	(9.826)	0	0	0
2018/11/19	R207	07/02/2019			Bond Future	6.0508	101.6143	6.0491	101.6159	(0.029)	0.0000	0.0000	17,072
2018/11/19	R207	07/02/2019	6.53	Call	Bond Future	432.3700	0.4324	433.3400	0.4333	0.224	0	0	0
2018/11/19	R207	07/02/2019	6.53	Put	Bond Future	5.9200	0.0059	5.3300	0.0053	(9.966)	0	0	0
2018/11/19	R207	07/02/2019	6.52	Put	Bond Future	6.0800	0.0061	5.4800	0.0055	(9.868)	0	0	0
2018/11/19	R207	07/02/2019	6.51	Call	Bond Future	415.0200	0.4150	415.9600	0.4160	0.226	0	0	0
2018/11/19	R207	02/05/2019	7.63	Call	Bond Future	1,428.5400	1.4285	1,427.4200	1.4274	(0.078)	0	0	0
2018/11/19	R207	02/05/2019			Bond Future	5.4957	103.4046	5.4974	103.4034	0.030	0.0000	0.0000	0
2018/11/19	R207	02/05/2019	7.61	Call	Bond Future	1,415.3200	1.4153	1,414.1900	1.4142	(0.080)	0	0	0
2018/11/19	R207	02/05/2019	7.61	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2018/11/19	R207	02/05/2019	7.63	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/11/19	R207	02/05/2019	7.62	Call	Bond Future	1,421.9300	1.4219	1,420.8100	1.4208	(0.079)	0	0	0
2018/11/19	R207	02/05/2019	7.62	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/11/19	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	R207	01/08/2019	7.33	Call	Bond Future	1,475.9500	1.4759	1,472.3900	1.4724	(0.241)	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
2018/11/19	R207	01/08/2019			Bond Future	3.9583	101.8359	3.9663	101.8324	0.203	0.0000	0.0000	0
2018/11/19	R207	01/08/2019	7.34	Call	Bond Future	1,480.2700	1.4803	1,476.7100	1.4767	(0.240)	0	0	0
2018/11/19	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	R207	01/08/2019	7.35	Call	Bond Future	1,484.5800	1.4846	1,481.0200	1.4810	(0.240)	0	0	0
2018/11/19	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/19	R208	07/02/2019	7.07	Call	Bond Future	64.4700	0.0645	62.7500	0.0628	(2.668)	0	0	0
2018/11/19	R208	07/02/2019	7.08	Put	Bond Future	779.7500	0.7797	768.0500	0.7681	(1.500)	0	0	0
2018/11/19	R208	07/02/2019	7.06	Put	Bond Future	813.7700	0.8138	802.0800	0.8021	(1.437)	0	0	0
2018/11/19	R208	07/02/2019			Bond Future	7.4494	101.1376	7.4442	101.1476	(0.070)	0.0000	0.0000	17,015
2018/11/19	R208	07/02/2019	7.07	Put	Bond Future	796.6500	0.7967	784.9600	0.7850	(1.467)	0	0	0
2018/11/19	R208	07/02/2019	7.08	Call	Bond Future	66.9500	0.0670	65.2200	0.0652	(2.584)	0	0	0
2018/11/19	R208	07/02/2019	7.06	Call	Bond Future	62.2000	0.0622	60.4800	0.0605	(2.765)	0	0	0
2018/11/19	R208	02/05/2019	8.03	Put	Bond Future	169.4800	0.1695	164.2700	0.1643	(3.074)	0	0	0
2018/11/19	R208	02/05/2019	8.02	Call	Bond Future	1,214.7300	1.2147	1,217.0100	1.2170	0.188	0	0	0
2018/11/19	R208	02/05/2019			Bond Future	7.4129	99.5181	7.4085	99.5257	(0.059)	0.0000	0.0000	0
2018/11/19	R208	02/05/2019	8.03	Call	Bond Future	1,229.4000	1.2294	1,231.7100	1.2317	0.188	0	0	0
2018/11/19	R208	02/05/2019	8.02	Put	Bond Future	171.8700	0.1719	166.6300	0.1666	(3.049)	0	0	0
2018/11/19	R208	02/05/2019	8.04	Call	Bond Future	1,244.2900	1.2443	1,246.6400	1.2466	0.189	0	0	0
2018/11/19	R208	02/05/2019	8.04	Put	Bond Future	167.3200	0.1673	162.1500	0.1621	(3.090)	0	0	0
2018/11/19	R208	01/08/2019	8.16	Call	Bond Future	1,481.1900	1.4812	1,482.8800	1.4829	0.114	0	0	0
2018/11/19	R208	01/08/2019	8.17	Put	Bond Future	174.7800	0.1748	171.1900	0.1712	(2.054)	0	0	0
2018/11/19	R208	01/08/2019			Bond Future	7.2952	101.5144	7.2917	101.5197	(0.048)	0.0000	0.0000	0
2018/11/19	R208	01/08/2019	8.16	Put	Bond Future	176.6300	0.1766	173.0100	0.1730	(2.049)	0	0	0
2018/11/19	R208	01/08/2019	8.17	Call	Bond Future	1,494.2900	1.4943	1,496.0100	1.4960	0.115	0	0	0
2018/11/19	R208	01/08/2019	8.15	Call	Bond Future	1,468.1100	1.4681	1,469.7800	1.4698	0.114	0	0	0
2018/11/19	R208	01/08/2019	8.15	Put	Bond Future	178.5000	0.1785	174.8600	0.1749	(2.039)	0	0	0
2018/11/19	R209	07/02/2019	10.20	Put	Bond Future	878.5700	0.8786	849.3300	0.8493	(3.328)	0	0	4,000
2018/11/19	R209	07/02/2019	8.97	Put	Bond Future	6,098.2700	6.0983	6,085.6200	6.0856	(0.207)	0	0	0
2018/11/19	R209	07/02/2019			Bond Future	9.8587	72.7404	9.8581	72.7444	(0.006)	0.0000	0.0000	123,583
2018/11/19	R209	07/02/2019	8.96	Call	Bond Future	107.1700	0.1072	98.7500	0.0988	(7.857)	0	0	0
2018/11/19	R209	07/02/2019	8.96	Put	Bond Future	6,165.4600	6.1655	6,153.0400	6.1530	(0.201)	0	0	0
2018/11/19	R209	07/02/2019	10.20	Call	Bond Future	2,995.6500	2.9956	2,970.4100	2.9704	(0.843)	0	0	0
2018/11/19	R209	07/02/2019	8.97	Call	Bond Future	111.5000	0.1115	102.8500	0.1029	(7.758)	0	0	0
2018/11/19	R209	07/02/2019	9.04	Put	Bond Future	5,637.0600	5.6371	5,622.6400	5.6226	(0.256)	0	0	0
2018/11/19	R209	07/02/2019	9.04	Call	Bond Future	148.2200	0.1482	137.8000	0.1378	(7.030)	0	0	4,000
2018/11/19	R209	07/02/2019	9.54	Put	Bond Future	2,884.4400	2.8844	2,855.2000	2.8552	(1.014)	0	0	0
2018/11/19	R209	07/02/2019	9.54	Call	Bond Future	818.9800	0.8190	793.7400	0.7937	(3.082)	0	0	4,000
2018/11/19	R209	07/02/2019	8.95	Call	Bond Future	102.9900	0.1030	94.7900	0.0948	(7.962)	0	0	0
2018/11/19	R209	07/02/2019	8.95	Put	Bond Future	6,232.9000	6.2329	6,220.7000	6.2207	(0.196)	0	0	0
2018/11/19	R209	02/05/2019	9.70	Put	Bond Future	3,157.6600	3.1577	3,135.1300	3.1351	(0.714)	0	0	0
2018/11/19	R209	02/05/2019			Bond Future	9.9129	70.8726	9.9126	70.8748	(0.004)	0.0000	0.0000	0
2018/11/19	R209	02/05/2019	9.69	Call	Bond Future	1,773.1400	1.7731	1,752.8700	1.7529	(1.143)	0	0	0
2018/11/19	R209	02/05/2019	9.69	Put	Bond Future	3,194.0800	3.1941	3,171.6100	3.1716	(0.703)	0	0	0
2018/11/19	R209	02/05/2019	9.70	Call	Bond Future	1,801.3600	1.8014	1,781.0300	1.7810	(1.129)	0	0	0
2018/11/19	R209	02/05/2019	10.71	Call	Bond Future	5,653.9200	5.6539	5,637.5200	5.6375	(0.290)	0	0	0
2018/11/19	R209	02/05/2019	9.68	Call	Bond Future	1,745.1500	1.7451	1,724.9400	1.7249	(1.158)	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
2018/11/19	R209	02/05/2019	9.68	Put	Bond Future	3,230.8200	3.2308	3,208.4100	3.2084	(0.694)	0	0	0
2018/11/19	R209	02/05/2019	9.35	Put	Bond Future	4,624.5000	4.6245	4,605.5300	4.6055	(0.410)	0	0	0
2018/11/19	R209	02/05/2019	9.35	Call	Bond Future	953.9600	0.9540	937.1900	0.9372	(1.758)	0	0	760
2018/11/19	R209	02/05/2019	10.71	Put	Bond Future	899.2600	0.8993	880.6600	0.8807	(2.068)	0	0	760
2018/11/19	R209	02/05/2019	9.95	Put	Bond Future	2,341.3500	2.3413	2,318.2000	2.3182	(0.989)	0	0	0
2018/11/19	R209	02/05/2019	9.95	Call	Bond Future	2,573.7600	2.5738	2,552.8100	2.5528	(0.814)	0	0	760
2018/11/19	R209	01/08/2019	10.17	Call	Bond Future	3,804.5100	3.8045	3,786.8500	3.7869	(0.464)	0	0	0
2018/11/19	R209	01/08/2019	10.15	Put	Bond Future	2,574.5300	2.5745	2,556.3400	2.5563	(0.707)	0	0	0
2018/11/19	R209	01/08/2019			Bond Future	9.9615	72.2946	9.9615	72.2951	(0.001)	0.0000	0.0000	0
2018/11/19	R209	01/08/2019	10.17	Put	Bond Future	2,524.7000	2.5247	2,506.5400	2.5065	(0.719)	0	0	0
2018/11/19	R209	01/08/2019	10.15	Call	Bond Future	3,733.0500	3.7331	3,715.3600	3.7154	(0.474)	0	0	0
2018/11/19	R209	01/08/2019	10.16	Put	Bond Future	2,549.3900	2.5494	2,531.2200	2.5312	(0.713)	0	0	0
2018/11/19	R209	01/08/2019	10.16	Call	Bond Future	3,768.5900	3.7686	3,750.9200	3.7509	(0.469)	0	0	0
2018/11/19	R210	07/02/2019			Bond Future	187.2535	187.2535	187.2243	187.2243	(0.016)	0.0000	0.0000	3,308
2018/11/19	R210	02/05/2019			Bond Future	188.0376	188.0376	188.0030	188.0030	(0.018)	0.0000	0.0000	0
2018/11/19	R210	01/08/2019			Bond Future	191.8518	191.8518	191.8121	191.8121	(0.021)	0.0000	0.0000	0
2018/11/19	R212	07/02/2019			Bond Future	155.5033	155.5033	155.4778	155.4778	(0.016)	0.0000	0.0000	4,976
2018/11/19	R212	02/05/2019			Bond Future	158.2772	158.2772	158.2472	158.2472	(0.019)	0.0000	0.0000	0
2018/11/19	R212	01/08/2019			Bond Future	161.4162	161.4162	161.3819	161.3819	(0.021)	0.0000	0.0000	0
2018/11/19	R213	07/02/2019	8.68	Call	Bond Future	64.4600	0.0645	59.9300	0.0599	(7.028)	0	0	0
2018/11/19	R213	07/02/2019			Bond Future	9.7026	84.2278	9.6967	84.2635	(0.061)	0.0000	0.0000	32,397
2018/11/19	R213	07/02/2019	8.68	Put	Bond Future	6,622.0900	6.6221	6,581.7800	6.5818	(0.609)	0	0	0
2018/11/19	R213	07/02/2019	8.69	Call	Bond Future	67.2100	0.0672	62.5500	0.0625	(6.933)	0	0	0
2018/11/19	R213	07/02/2019	8.70	Put	Bond Future	6,492.7100	6.4927	6,452.1500	6.4522	(0.625)	0	0	0
2018/11/19	R213	07/02/2019	8.69	Put	Bond Future	6,557.3200	6.5573	6,516.8800	6.5169	(0.617)	0	0	0
2018/11/19	R213	07/02/2019	8.70	Call	Bond Future	70.0500	0.0700	65.2700	0.0653	(6.824)	0	0	0
2018/11/19	R213	02/05/2019	9.49	Call	Bond Future	1,509.8200	1.5098	1,504.1000	1.5041	(0.379)	0	0	0
2018/11/19	R213	02/05/2019	9.48	Put	Bond Future	3,193.6000	3.1936	3,153.6000	3.1536	(1.253)	0	0	0
2018/11/19	R213	02/05/2019			Bond Future	9.7610	82.1619	9.7553	82.1961	(0.058)	0.0000	0.0000	0
2018/11/19	R213	02/05/2019	9.50	Call	Bond Future	1,535.8600	1.5359	1,530.2000	1.5302	(0.369)	0	0	0
2018/11/19	R213	02/05/2019	9.50	Put	Bond Future	3,122.3300	3.1223	3,082.4600	3.0825	(1.277)	0	0	0
2018/11/19	R213	02/05/2019	9.49	Put	Bond Future	3,157.9100	3.1579	3,117.9800	3.1180	(1.264)	0	0	0
2018/11/19	R213	02/05/2019	9.48	Call	Bond Future	1,483.8200	1.4838	1,478.0300	1.4780	(0.390)	0	0	0
2018/11/19	R213	01/08/2019	9.99	Put	Bond Future	2,418.5000	2.4185	2,387.7200	2.3877	(1.273)	0	0	0
2018/11/19	R213	01/08/2019	9.98	Call	Bond Future	3,419.1700	3.4192	3,421.2300	3.4212	0.060	0	0	0
2018/11/19	R213	01/08/2019			Bond Future	9.8135	83.8100	9.8079	83.8430	(0.057)	0.0000	0.0000	0
2018/11/19	R213	01/08/2019	9.99	Call	Bond Future	3,453.4700	3.4535	3,455.6400	3.4556	0.063	0	0	0
2018/11/19	R213	01/08/2019	9.98	Put	Bond Future	2,442.3500	2.4424	2,411.4600	2.4115	(1.265)	0	0	0
2018/11/19	R213	01/08/2019	10.00	Call	Bond Future	3,488.1900	3.4882	3,490.4700	3.4905	0.065	0	0	0
2018/11/19	R213	01/08/2019	10.00	Put	Bond Future	2,395.1300	2.3951	2,364.4600	2.3645	(1.281)	0	0	0
2018/11/19	R214	07/02/2019	9.05	Put	Bond Future	6,909.5600	6.9096	6,930.2800	6.9303	0.300	0	0	0
2018/11/19	R214	07/02/2019			Bond Future	10.0108	71.9578	10.0152	71.9283	0.045	0.0000	0.0000	29,770
2018/11/19	R214	07/02/2019	9.04	Call	Bond Future	79.7300	0.0797	71.2100	0.0712	(10.686)	0	0	0
2018/11/19	R214	07/02/2019	9.04	Put	Bond Future	6,982.7000	6.9827	7,003.6900	7.0037	0.301	0	0	0

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2018/11/19	R214	07/02/2019	9.05	Call	Bond Future	83.1900	0.0832	74.4000	0.0744	(10.566)	0	0	0
2018/11/19	R214	07/02/2019	9.03	Call	Bond Future	76.4000	0.0764	68.1500	0.0682	(10.798)	0	0	0
2018/11/19	R214	07/02/2019	9.03	Put	Bond Future	7,056.0900	7.0561	7,077.3500	7.0774	0.301	0	0	0
2018/11/19	R214	02/05/2019	9.87	Call	Bond Future	1,919.6600	1.9197	1,883.6600	1.8837	(1.875)	0	0	0
2018/11/19	R214	02/05/2019	9.85	Call	Bond Future	1,860.1300	1.8601	1,824.5400	1.8245	(1.913)	0	0	0
2018/11/19	R214	02/05/2019			Bond Future	10.0637	69.9293	10.0686	69.8975	0.048	0.0000	0.0000	0
2018/11/19	R214	02/05/2019	9.85	Put	Bond Future	3,278.5300	3.2785	3,274.7900	3.2748	(0.114)	0	0	0
2018/11/19	R214	02/05/2019	9.87	Put	Bond Future	3,203.3300	3.2033	3,199.1800	3.1992	(0.130)	0	0	0
2018/11/19	R214	02/05/2019	9.86	Call	Bond Future	1,889.7800	1.8898	1,853.9800	1.8540	(1.894)	0	0	0
2018/11/19	R214	02/05/2019	9.86	Put	Bond Future	3,240.7600	3.2408	3,236.8100	3.2368	(0.122)	0	0	0
2018/11/19	R214	01/08/2019	10.34	Put	Bond Future	2,570.3800	2.5704	2,565.7100	2.5657	(0.182)	0	0	0
2018/11/19	R214	01/08/2019			Bond Future	10.1123	71.3321	10.1176	71.2980	0.052	0.0000	0.0000	0
2018/11/19	R214	01/08/2019	10.33	Call	Bond Future	3,982.6300	3.9826	3,943.8700	3.9439	(0.973)	0	0	0
2018/11/19	R214	01/08/2019	10.33	Put	Bond Future	2,596.2100	2.5962	2,591.6200	2.5916	(0.177)	0	0	0
2018/11/19	R214	01/08/2019	10.34	Call	Bond Future	4,019.4000	4.0194	3,980.5600	3.9806	(0.966)	0	0	0
2018/11/19	R214	01/08/2019	10.32	Call	Bond Future	3,945.7600	3.9458	3,907.0900	3.9071	(0.980)	0	0	0
2018/11/19	R214	01/08/2019	10.32	Put	Bond Future	2,622.0300	2.6220	2,617.5300	2.6175	(0.172)	0	0	0
2018/11/19	R248	07/02/2019	9.06	Put	Bond Future	8,865.8900	8.8659	8,894.3600	8.8944	0.321	0	0	0
2018/11/19	R248	07/02/2019			Bond Future	10.0211	92.0365	10.0256	91.9987	0.045	0.0000	0.0000	110,265
2018/11/19	R248	07/02/2019	9.06	Call	Bond Future	82.6200	0.0826	73.3400	0.0733	(11.232)	0	0	0
2018/11/19	R248	07/02/2019	9.05	Put	Bond Future	8,961.4500	8.9614	8,990.2400	8.9902	0.321	0	0	0
2018/11/19	R248	07/02/2019	9.07	Call	Bond Future	86.5000	0.0865	76.9000	0.0769	(11.098)	0	0	0
2018/11/19	R248	07/02/2019	9.07	Put	Bond Future	8,770.6500	8.7707	8,798.8000	8.7988	0.321	0	0	0
2018/11/19	R248	07/02/2019	9.05	Call	Bond Future	78.8900	0.0789	69.9300	0.0699	(11.358)	0	0	0
2018/11/19	R248	02/05/2019	9.90	Put	Bond Future	3,906.1000	3.9061	3,901.3000	3.9013	(0.123)	0	0	0
2018/11/19	R248	02/05/2019			Bond Future	10.0743	89.2208	10.0792	89.1800	0.049	0.0000	0.0000	0
2018/11/19	R248	02/05/2019	9.90	Call	Bond Future	2,433.2100	2.4332	2,387.7000	2.3877	(1.870)	0	0	0
2018/11/19	R248	02/05/2019	9.91	Call	Bond Future	2,472.1900	2.4722	2,426.4200	2.4264	(1.851)	0	0	0
2018/11/19	R248	02/05/2019	9.89	Put	Bond Future	3,953.5100	3.9535	3,948.9600	3.9490	(0.115)	0	0	0
2018/11/19	R248	02/05/2019	9.91	Put	Bond Future	3,859.4000	3.8594	3,854.3400	3.8543	(0.131)	0	0	0
2018/11/19	R248	02/05/2019	9.89	Call	Bond Future	2,394.7900	2.3948	2,349.5300	2.3495	(1.890)	0	0	0
2018/11/19	R248	01/08/2019	10.35	Call	Bond Future	5,009.9500	5.0100	4,961.0000	4.9610	(0.977)	0	0	0
2018/11/19	R248	01/08/2019	10.34	Put	Bond Future	3,206.0000	3.2060	3,200.7900	3.2008	(0.163)	0	0	0
2018/11/19	R248	01/08/2019			Bond Future	10.1232	91.0105	10.1285	90.9669	0.052	0.0000	0.0000	0
2018/11/19	R248	01/08/2019	10.36	Call	Bond Future	5,057.0100	5.0570	5,007.9600	5.0080	(0.970)	0	0	0
2018/11/19	R248	01/08/2019	10.36	Put	Bond Future	3,141.0200	3.1410	3,135.5900	3.1356	(0.173)	0	0	0
2018/11/19	R248	01/08/2019	10.35	Put	Bond Future	3,173.3700	3.1734	3,168.0400	3.1680	(0.168)	0	0	0
2018/11/19	R248	01/08/2019	10.34	Call	Bond Future	4,963.0500	4.9631	4,914.2200	4.9142	(0.984)	0	0	0

Total

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