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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2018 TO 20/11/2018

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
2018/11/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	2025	07/02/2019			Bond Future	132.2203	132.2203	132.1230	132.1230	(0.074)	0.0000	0.0000	355
2018/11/20	2025	02/05/2019			Bond Future	134.5753	134.5753	134.4772	134.4772	(0.073)	0.0000	0.0000	0
2018/11/20	2025	01/08/2019			Bond Future	137.2549	137.2549	137.1538	137.1538	(0.074)	0.0000	0.0000	0
2018/11/20	2029	07/02/2019			Bond Future	100.7230	100.7230	100.6146	100.6146	(0.108)	0.0000	0.0000	2,954
2018/11/20	2029	02/05/2019			Bond Future	101.4440	101.4440	101.3343	101.3343	(0.108)	0.0000	0.0000	0
2018/11/20	2029	01/08/2019			Bond Future	103.4992	103.4992	103.3866	103.3866	(0.109)	0.0000	0.0000	0
2018/11/20	2030	07/02/2019	8.62	Call	Bond Future	62.3300	0.0623	55.2700	0.0553	(11.327)	0	0	0
2018/11/20	2030	07/02/2019	10.20	Put	Bond Future	473.6700	0.4737	490.6600	0.4907	3.587	0	0	4,000
2018/11/20	2030	07/02/2019			Bond Future	9.6153	89.4581	9.6353	89.3345	0.208	0.0000	0.0000	55,844
2018/11/20	2030	07/02/2019	9.68	Put	Bond Future	1,410.5900	1.4106	1,457.1600	1.4572	3.301	0	0	0
2018/11/20	2030	07/02/2019	9.68	Call	Bond Future	1,810.1100	1.8101	1,733.0200	1.7330	(4.259)	0	0	4,000
2018/11/20	2030	07/02/2019	9.18	Put	Bond Future	3,282.8700	3.2829	3,369.8700	3.3699	2.650	0	0	0
2018/11/20	2030	07/02/2019	9.18	Call	Bond Future	531.9800	0.5320	495.3200	0.4953	(6.891)	0	0	4,000
2018/11/20	2030	07/02/2019	8.63	Call	Bond Future	65.0700	0.0651	57.7500	0.0578	(11.249)	0	0	0
2018/11/20	2030	07/02/2019	8.62	Put	Bond Future	6,522.1600	6.5222	6,638.7600	6.6388	1.788	0	0	0
2018/11/20	2030	07/02/2019	10.20	Call	Bond Future	3,997.0900	3.9971	3,890.4200	3.8904	(2.669)	0	0	0
2018/11/20	2030	07/02/2019	8.90	Call	Bond Future	197.6200	0.1976	179.7800	0.1798	(9.027)	0	0	1,320
2018/11/20	2030	07/02/2019	8.63	Put	Bond Future	6,456.9400	6.4569	6,573.2800	6.5733	1.802	0	0	0
2018/11/20	2030	07/02/2019	8.64	Call	Bond Future	67.9100	0.0679	60.3300	0.0603	(11.162)	0	0	0
2018/11/20	2030	07/02/2019	8.64	Put	Bond Future	6,391.8700	6.3919	6,507.9500	6.5079	1.816	0	0	0
2018/11/20	2030	07/02/2019	9.60	Put	Bond Future	1,641.7900	1.6418	1,694.4800	1.6945	3.209	0	0	0
2018/11/20	2030	07/02/2019	9.60	Call	Bond Future	1,547.1100	1.5471	1,476.1400	1.4761	(4.587)	0	0	1,320
2018/11/20	2030	07/02/2019	9.40	Put	Bond Future	2,331.8200	2.3318	2,400.8100	2.4008	2.959	0	0	0
2018/11/20	2030	07/02/2019	9.40	Call	Bond Future	985.3300	0.9853	930.6600	0.9307	(5.548)	0	0	0
2018/11/20	2030	07/02/2019	8.70	Put	Bond Future	6,005.2100	6.0052	6,119.5400	6.1195	1.904	0	0	0
2018/11/20	2030	07/02/2019	8.70	Call	Bond Future	87.3100	0.0873	77.9800	0.0780	(10.686)	0	0	0
2018/11/20	2030	07/02/2019	8.90	Put	Bond Future	4,778.4800	4.7785	4,884.3000	4.8843	2.215	0	0	0
2018/11/20	2030	02/05/2019	8.90	Put	Bond Future	5,458.6700	5.4587	5,556.4300	5.5564	1.791	0	0	0
2018/11/20	2030	02/05/2019	9.41	Call	Bond Future	1,538.8300	1.5388	1,483.0300	1.4830	(3.626)	0	0	0
2018/11/20	2030	02/05/2019			Bond Future	9.6803	91.0320	9.7009	90.9068	0.213	0.0000	0.0000	0
2018/11/20	2030	02/05/2019	9.39	Call	Bond Future	1,487.3100	1.4873	1,432.6500	1.4326	(3.675)	0	0	0
2018/11/20	2030	02/05/2019	9.39	Put	Bond Future	3,278.7200	3.2787	3,349.3200	3.3493	2.153	0	0	0
2018/11/20	2030	02/05/2019	10.20	Call	Bond Future	4,279.4500	4.2794	4,184.8800	4.1849	(2.210)	0	0	0
2018/11/20	2030	02/05/2019	10.20	Put	Bond Future	1,189.0100	1.1890	1,219.7000	1.2197	2.581	0	0	3,000
2018/11/20	2030	02/05/2019	8.90	Call	Bond Future	532.2400	0.5322	504.7400	0.5047	(5.167)	0	0	3,000
2018/11/20	2030	02/05/2019	9.41	Put	Bond Future	3,205.2700	3.2053	3,274.7300	3.2747	2.167	0	0	0
2018/11/20	2030	02/05/2019	9.40	Call	Bond Future	1,513.0600	1.5131	1,457.8300	1.4578	(3.650)	0	0	3,000
2018/11/20	2030	02/05/2019	9.40	Put	Bond Future	3,241.9600	3.2420	3,311.9900	3.3120	2.160	0	0	0
2018/11/20	2030	01/08/2019	9.91	Put	Bond Future	2,404.5800	2.4046	2,454.5000	2.4545	2.076	0	0	0
2018/11/20	2030	01/08/2019			Bond Future	9.7407	88.8505	9.7622	88.7219	0.221	0.0000	0.0000	0

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2018/11/20	2030	01/08/2019	9.91	Call	Bond Future	3,409.4600	3.4095	3,330.8700	3.3309	(2.305)	0	0	0
2018/11/20	2030	01/08/2019	9.92	Call	Bond Future	3,444.5000	3.4445	3,365.5000	3.3655	(2.294)	0	0	0
2018/11/20	2030	01/08/2019	9.90	Put	Bond Future	2,428.9200	2.4289	2,479.2400	2.4792	2.072	0	0	0
2018/11/20	2030	01/08/2019	9.92	Put	Bond Future	2,380.7500	2.3807	2,430.2600	2.4303	2.080	0	0	0
2018/11/20	2030	01/08/2019	9.90	Call	Bond Future	3,374.8700	3.3749	3,296.6800	3.2967	(2.317)	0	0	0
2018/11/20	2032	07/02/2019	8.81	Call	Bond Future	64.0800	0.0641	56.7100	0.0567	(11.501)	0	0	0
2018/11/20	2032	07/02/2019	8.80	Put	Bond Future	7,089.9100	7.0899	7,216.4300	7.2164	1.785	0	0	0
2018/11/20	2032	07/02/2019			Bond Future	9.7920	91.7817	9.8120	91.6481	0.203	0.0000	0.0000	42,549
2018/11/20	2032	07/02/2019	8.82	Call	Bond Future	66.9900	0.0670	59.3300	0.0593	(11.435)	0	0	0
2018/11/20	2032	07/02/2019	8.82	Put	Bond Future	6,946.3800	6.9464	7,072.3400	7.0723	1.813	0	0	0
2018/11/20	2032	07/02/2019	8.81	Put	Bond Future	7,018.0500	7.0180	7,144.3000	7.1443	1.799	0	0	0
2018/11/20	2032	07/02/2019	8.80	Call	Bond Future	61.2800	0.0613	54.1800	0.0542	(11.586)	0	0	0
2018/11/20	2032	02/05/2019	9.62	Put	Bond Future	3,342.9600	3.3430	3,415.7400	3.4157	2.177	0	0	0
2018/11/20	2032	02/05/2019	9.61	Call	Bond Future	1,737.4200	1.7374	1,675.4200	1.6754	(3.569)	0	0	0
2018/11/20	2032	02/05/2019			Bond Future	9.8552	89.2392	9.8757	89.1039	0.208	0.0000	0.0000	0
2018/11/20	2032	02/05/2019	9.62	Call	Bond Future	1,766.5400	1.7665	1,703.9200	1.7039	(3.545)	0	0	0
2018/11/20	2032	02/05/2019	9.61	Put	Bond Future	3,381.7300	3.3817	3,455.1300	3.4551	2.170	0	0	0
2018/11/20	2032	02/05/2019	9.63	Call	Bond Future	1,795.6900	1.7957	1,732.4500	1.7325	(3.522)	0	0	0
2018/11/20	2032	02/05/2019	9.63	Put	Bond Future	3,304.3000	3.3043	3,376.4600	3.3765	2.184	0	0	0
2018/11/20	2032	01/08/2019	10.10	Call	Bond Future	3,855.9200	3.8559	3,770.0000	3.7700	(2.228)	0	0	0
2018/11/20	2032	01/08/2019	10.11	Put	Bond Future	2,615.2300	2.6152	2,667.6800	2.6677	2.006	0	0	0
2018/11/20	2032	01/08/2019			Bond Future	9.9121	91.0276	9.9334	90.8888	0.215	0.0000	0.0000	0
2018/11/20	2032	01/08/2019	10.10	Put	Bond Future	2,641.7200	2.6417	2,694.6000	2.6946	2.002	0	0	0
2018/11/20	2032	01/08/2019	10.11	Call	Bond Future	3,893.3800	3.8934	3,807.0300	3.8070	(2.218)	0	0	0
2018/11/20	2032	01/08/2019	10.09	Call	Bond Future	3,818.6200	3.8186	3,733.1300	3.7331	(2.239)	0	0	0
2018/11/20	2032	01/08/2019	10.09	Put	Bond Future	2,668.4400	2.6684	2,721.7500	2.7218	1.998	0	0	0
2018/11/20	2033	07/02/2019			Bond Future	102.5844	102.5844	102.5687	102.5687	(0.015)	0.0000	0.0000	6,770
2018/11/20	2033	02/05/2019			Bond Future	103.2661	103.2661	103.2508	103.2508	(0.015)	0.0000	0.0000	0
2018/11/20	2033	01/08/2019			Bond Future	105.3581	105.3581	105.3417	105.3417	(0.016)	0.0000	0.0000	0
2018/11/20	2037	07/02/2019	9.06	Put	Bond Future	7,408.8400	7.4088	7,547.3300	7.5473	1.869	0	0	0
2018/11/20	2037	07/02/2019	9.05	Call	Bond Future	91.9600	0.0920	81.8300	0.0818	(11.016)	0	0	0
2018/11/20	2037	07/02/2019			Bond Future	9.9777	88.0406	9.9976	87.8916	0.200	0.0000	0.0000	58,272
2018/11/20	2037	07/02/2019	9.06	Call	Bond Future	96.5500	0.0965	86.0100	0.0860	(10.917)	0	0	0
2018/11/20	2037	07/02/2019	9.05	Put	Bond Future	7,488.9600	7.4890	7,627.8600	7.6279	1.855	0	0	0
2018/11/20	2037	07/02/2019	9.07	Call	Bond Future	101.3600	0.1014	90.4000	0.0904	(10.813)	0	0	0
2018/11/20	2037	07/02/2019	9.07	Put	Bond Future	7,329.0600	7.3291	7,467.1300	7.4671	1.884	0	0	0
2018/11/20	2037	02/05/2019	9.81	Put	Bond Future	3,705.5300	3.7055	3,786.3300	3.7863	2.181	0	0	0
2018/11/20	2037	02/05/2019			Bond Future	10.0399	89.5896	10.0603	89.4385	0.203	0.0000	0.0000	0
2018/11/20	2037	02/05/2019	9.80	Call	Bond Future	1,944.1900	1.9442	1,874.5700	1.8746	(3.581)	0	0	0
2018/11/20	2037	02/05/2019	9.80	Put	Bond Future	3,749.2700	3.7493	3,830.7700	3.8308	2.174	0	0	0
2018/11/20	2037	02/05/2019	9.81	Call	Bond Future	1,976.8200	1.9768	1,906.5000	1.9065	(3.557)	0	0	0
2018/11/20	2037	02/05/2019	9.79	Call	Bond Future	1,911.8600	1.9119	1,842.9400	1.8429	(3.605)	0	0	0
2018/11/20	2037	02/05/2019	9.79	Put	Bond Future	3,793.4100	3.7934	3,875.6100	3.8756	2.167	0	0	0
2018/11/20	2037	01/08/2019	10.31	Call	Bond Future	4,401.7600	4.4018	4,304.3600	4.3044	(2.213)	0	0	0
2018/11/20	2037	01/08/2019			Bond Future	10.0992	87.1289	10.1203	86.9741	0.210	0.0000	0.0000	0

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2018/11/20	2037	01/08/2019	10.29	Call	Bond Future	4,318.5800	4.3186	4,222.1300	4.2221	(2.233)	0	0	0
2018/11/20	2037	01/08/2019	10.29	Put	Bond Future	2,939.2800	2.9393	2,997.6500	2.9976	1.986	0	0	0
2018/11/20	2037	01/08/2019	10.31	Put	Bond Future	2,879.8600	2.8799	2,937.2800	2.9373	1.994	0	0	0
2018/11/20	2037	01/08/2019	10.30	Call	Bond Future	4,360.0800	4.3601	4,263.1600	4.2632	(2.223)	0	0	0
2018/11/20	2037	01/08/2019	10.30	Put	Bond Future	2,909.4400	2.9094	2,967.3400	2.9673	1.990	0	0	0
2018/11/20	2038	07/02/2019			Bond Future	120.7149	120.7149	120.5133	120.5133	(0.167)	0.0000	0.0000	9,892
2018/11/20	2038	02/05/2019			Bond Future	122.8650	122.8650	122.6607	122.6607	(0.166)	0.0000	0.0000	0
2018/11/20	2038	01/08/2019			Bond Future	125.3017	125.3017	125.0921	125.0921	(0.167)	0.0000	0.0000	0
2018/11/20	2040	07/02/2019	9.13	Call	Bond Future	100.4200	0.1004	87.3500	0.0873	(13.015)	0	0	0
2018/11/20	2040	07/02/2019	9.11	Put	Bond Future	8,078.0500	8.0780	8,267.2700	8.2673	2.342	0	0	0
2018/11/20	2040	07/02/2019			Bond Future	10.0370	91.2851	10.0621	91.0837	0.250	0.0000	0.0000	33,526
2018/11/20	2040	07/02/2019	9.13	Put	Bond Future	7,902.6500	7.9026	8,090.9400	8.0909	2.383	0	0	0
2018/11/20	2040	07/02/2019	9.11	Call	Bond Future	91.9400	0.0919	79.8000	0.0798	(13.204)	0	0	0
2018/11/20	2040	07/02/2019	9.12	Put	Bond Future	7,990.2000	7.9902	8,178.9600	8.1790	2.362	0	0	0
2018/11/20	2040	07/02/2019	9.12	Call	Bond Future	96.1000	0.0961	83.5000	0.0835	(13.111)	0	0	0
2018/11/20	2040	02/05/2019	9.60	Call	Bond Future	1,290.3100	1.2903	1,222.9500	1.2230	(5.220)	0	0	1,150
2018/11/20	2040	02/05/2019	9.89	Call	Bond Future	2,206.6600	2.2067	2,111.9200	2.1119	(4.293)	0	0	0
2018/11/20	2040	02/05/2019	9.88	Put	Bond Future	3,938.5300	3.9385	4,049.0500	4.0490	2.806	0	0	0
2018/11/20	2040	02/05/2019			Bond Future	10.0986	92.8912	10.1243	92.6868	0.255	0.0000	0.0000	0
2018/11/20	2040	02/05/2019	10.20	Put	Bond Future	2,645.9400	2.6459	2,728.0700	2.7281	3.104	0	0	0
2018/11/20	2040	02/05/2019	10.20	Call	Bond Future	3,447.6800	3.4477	3,325.4800	3.3255	(3.544)	0	0	1,150
2018/11/20	2040	02/05/2019	9.60	Put	Bond Future	5,403.9400	5.4039	5,540.9100	5.5409	2.535	0	0	0
2018/11/20	2040	02/05/2019	9.90	Call	Bond Future	2,242.8900	2.2429	2,147.2200	2.1472	(4.265)	0	0	0
2018/11/20	2040	02/05/2019	9.90	Put	Bond Future	3,846.4100	3.8464	3,955.0700	3.9551	2.825	0	0	0
2018/11/20	2040	02/05/2019	9.89	Put	Bond Future	3,892.1300	3.8921	4,001.7200	4.0017	2.816	0	0	0
2018/11/20	2040	02/05/2019	9.88	Call	Bond Future	2,170.9900	2.1710	2,077.1800	2.0772	(4.321)	0	0	0
2018/11/20	2040	01/08/2019	10.36	Call	Bond Future	4,694.8400	4.6948	4,565.7600	4.5658	(2.749)	0	0	0
2018/11/20	2040	01/08/2019	10.37	Put	Bond Future	3,090.9600	3.0910	3,170.3400	3.1703	2.568	0	0	0
2018/11/20	2040	01/08/2019			Bond Future	10.1574	90.2463	10.1840	90.0372	0.262	0.0000	0.0000	0
2018/11/20	2040	01/08/2019	10.36	Put	Bond Future	3,122.5400	3.1225	3,202.5500	3.2025	2.562	0	0	0
2018/11/20	2040	01/08/2019	10.37	Call	Bond Future	4,739.7100	4.7397	4,610.0000	4.6100	(2.737)	0	0	0
2018/11/20	2040	01/08/2019	10.38	Call	Bond Future	4,784.4600	4.7845	4,654.1100	4.6541	(2.724)	0	0	0
2018/11/20	2040	01/08/2019	10.38	Put	Bond Future	3,059.3800	3.0594	3,138.1200	3.1381	2.574	0	0	0
2018/11/20	2044	07/02/2019	9.18	Put	Bond Future	7,665.8400	7.6658	7,855.3200	7.8553	2.472	0	0	0
2018/11/20	2044	07/02/2019			Bond Future	10.0392	88.5544	10.0643	88.3495	0.250	0.0000	0.0000	36,223
2018/11/20	2044	07/02/2019	9.17	Call	Bond Future	116.9900	0.1170	102.0600	0.1021	(12.762)	0	0	0
2018/11/20	2044	07/02/2019	9.17	Put	Bond Future	7,754.7300	7.7547	7,944.7600	7.9448	2.451	0	0	0
2018/11/20	2044	07/02/2019	9.18	Call	Bond Future	122.1600	0.1222	106.6800	0.1067	(12.672)	0	0	0
2018/11/20	2044	07/02/2019	9.16	Call	Bond Future	112.0100	0.1120	97.6100	0.0976	(12.856)	0	0	0
2018/11/20	2044	07/02/2019	9.16	Put	Bond Future	7,843.9600	7.8440	8,034.5200	8.0345	2.429	0	0	0
2018/11/20	2044	02/05/2019	9.90	Call	Bond Future	2,275.7300	2.2757	2,178.2700	2.1783	(4.283)	0	0	0
2018/11/20	2044	02/05/2019			Bond Future	10.0979	90.1124	10.1236	89.9045	0.255	0.0000	0.0000	0
2018/11/20	2044	02/05/2019	9.90	Put	Bond Future	3,905.5700	3.9056	4,016.0700	4.0161	2.829	0	0	0
2018/11/20	2044	02/05/2019	9.91	Call	Bond Future	2,312.7900	2.3128	2,214.3800	2.2144	(4.255)	0	0	0
2018/11/20	2044	02/05/2019	9.92	Put	Bond Future	3,813.2400	3.8132	3,921.8400	3.9218	2.848	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
2018/11/20	2044	02/05/2019	9.91	Put	Bond Future	3,859.0600	3.8591	3,968.6100	3.9686	2.839	0	0	0
2018/11/20	2044	02/05/2019	9.92	Call	Bond Future	2,350.4000	2.3504	2,251.0400	2.2510	(4.227)	0	0	0
2018/11/20	2044	01/08/2019	10.40	Put	Bond Future	3,027.2300	3.0272	3,105.6500	3.1056	2.590	0	0	0
2018/11/20	2044	01/08/2019			Bond Future	10.1538	87.5370	10.1804	87.3242	0.262	0.0000	0.0000	0
2018/11/20	2044	01/08/2019	10.39	Call	Bond Future	4,918.9300	4.9189	4,785.1400	4.7851	(2.720)	0	0	0
2018/11/20	2044	01/08/2019	10.39	Put	Bond Future	3,058.5600	3.0586	3,137.6200	3.1376	2.585	0	0	0
2018/11/20	2044	01/08/2019	10.40	Call	Bond Future	4,964.8800	4.9649	4,830.4500	4.8305	(2.708)	0	0	0
2018/11/20	2044	01/08/2019	10.38	Call	Bond Future	4,873.1500	4.8731	4,740.0000	4.7400	(2.732)	0	0	0
2018/11/20	2044	01/08/2019	10.38	Put	Bond Future	3,090.1900	3.0902	3,169.8900	3.1699	2.579	0	0	0
2018/11/20	2046	07/02/2019			Bond Future	114.9372	114.9372	114.4870	114.4870	(0.392)	0.0000	0.0000	12,458
2018/11/20	2046	02/05/2019			Bond Future	115.2984	115.2984	114.8409	114.8409	(0.397)	0.0000	0.0000	0
2018/11/20	2046	01/08/2019			Bond Future	117.6344	117.6344	117.1668	117.1668	(0.398)	0.0000	0.0000	0
2018/11/20	2050	07/02/2019			Bond Future	118.4054	118.4054	118.1396	118.1396	(0.224)	0.0000	0.0000	10,302
2018/11/20	2050	02/05/2019			Bond Future	120.5143	120.5143	120.2445	120.2445	(0.224)	0.0000	0.0000	0
2018/11/20	2050	01/08/2019			Bond Future	121.1372	121.1372	120.8611	120.8611	(0.228)	0.0000	0.0000	0
2018/11/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	AL37	07/02/2019			Index Future	604.3430	604.3430	604.0420	604.0420	(0.050)	0.0000	0.0000	0
2018/11/20	AL37	02/05/2019			Index Future	614.9700	614.9700	614.6670	614.6670	(0.049)	0.0000	0.0000	0
2018/11/20	AL37	01/08/2019			Index Future	627.2810	627.2810	626.9670	626.9670	(0.050)	0.0000	0.0000	0
2018/11/20	AL7T	07/02/2019			Index Future	695.7550	695.7550	695.1130	695.1130	(0.092)	0.0000	0.0000	0
2018/11/20	AL7T	02/05/2019			Index Future	707.9900	707.9900	707.3410	707.3410	(0.092)	0.0000	0.0000	0
2018/11/20	AL7T	01/08/2019			Index Future	722.1630	722.1630	721.4950	721.4950	(0.092)	0.0000	0.0000	0
2018/11/20	ALBI	07/02/2019			Index Future	630.9500	630.9500	630.0260	630.0260	(0.146)	0.0000	0.0000	911
2018/11/20	ALBI	02/05/2019			Index Future	642.0450	642.0450	641.1090	641.1090	(0.146)	0.0000	0.0000	0
2018/11/20	ALBI	01/08/2019			Index Future	654.8980	654.8980	653.9380	653.9380	(0.147)	0.0000	0.0000	0
2018/11/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	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
2018/11/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	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
2018/11/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/20	ES33	07/02/2019			Bond Future	11.2180	76.6956	11.2374	76.5853	0.173	0.0000	0.0000	494
2018/11/20	ES33	02/05/2019			Bond Future	11.3210	74.2534	11.3410	74.1415	0.177	0.0000	0.0000	0
2018/11/20	ES33	01/08/2019			Bond Future	11.4224	75.7413	11.4433	75.6268	0.182	0.0000	0.0000	0
2018/11/20	ES42	07/02/2019			Bond Future	11.4267	78.8728	11.4513	78.7141	0.216	0.0000	0.0000	5,169
2018/11/20	ES42	02/05/2019			Bond Future	11.5292	75.9994	11.5546	75.8385	0.220	0.0000	0.0000	0
2018/11/20	ES42	01/08/2019			Bond Future	11.6284	77.5231	11.6548	77.3584	0.227	0.0000	0.0000	0
2018/11/20	GOVI	07/02/2019	666.53	Put	GOVI	421,370.0000	42.1370	430,600.0000	43.0600	2.190	0	0	0
2018/11/20	GOVI	07/02/2019			GOVI	624.3930	624.3930	623.4700	623.4700	(0.148)	0.0000	0.0000	460
2018/11/20	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	07/02/2019	666.52	Put	GOVI	421,270.0000	42.1270	430,500.0000	43.0500	2.191	0	0	0
2018/11/20	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	07/02/2019	666.51	Put	GOVI	421,170.0000	42.1170	430,400.0000	43.0400	2.192	0	0	0
2018/11/20	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	02/05/2019	647.88	Put	GOVI	125,070.0000	12.5070	134,430.0000	13.4430	7.484	0	0	0
2018/11/20	GOVI	02/05/2019	647.86	Put	GOVI	124,870.0000	12.4870	134,230.0000	13.4230	7.496	0	0	0
2018/11/20	GOVI	02/05/2019			GOVI	635.3730	635.3730	634.4370	634.4370	(0.147)	0.0000	0.0000	0
2018/11/20	GOVI	02/05/2019	647.87	Put	GOVI	124,970.0000	12.4970	134,330.0000	13.4330	7.490	0	0	0
2018/11/20	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	01/08/2019	638.68	Call	GOVI	94,110.0000	9.4110	84,530.0000	8.4530	(10.180)	0	0	0
2018/11/20	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	01/08/2019			GOVI	648.0910	648.0910	647.1330	647.1330	(0.148)	0.0000	0.0000	0
2018/11/20	GOVI	01/08/2019	638.69	Call	GOVI	94,010.0000	9.4010	84,430.0000	8.4430	(10.190)	0	0	0
2018/11/20	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	GOVI	01/08/2019	638.67	Call	GOVI	94,210.0000	9.4210	84,630.0000	8.4630	(10.169)	0	0	0
2018/11/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/20	IGOV	07/02/2019			Index Future	254.1920	254.1920	253.8250	253.8250	(0.144)	0.0000	0.0000	518
2018/11/20	IGOV	02/05/2019			Index Future	258.7190	258.7190	258.3470	258.3470	(0.144)	0.0000	0.0000	215
2018/11/20	IGOV	01/08/2019			Index Future	263.9580	263.9580	263.5760	263.5760	(0.145)	0.0000	0.0000	0
2018/11/20	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/20	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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2018/11/20	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/11/20	IS01	19/09/2019			Interest Rate Swap	99.9500	99.9500	99.9600	99.9600	0.010	0.0000	0.0000	0
2018/11/20	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/20	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/11/20	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/11/20	IS02	20/09/2019			Interest Rate Swap	101.9500	101.9500	101.9600	101.9600	0.010	0.0000	0.0000	0
2018/11/20	IS02	20/12/2019			Interest Rate Swap	102.9600	102.9600	102.9700	102.9700	0.010	0.0000	0.0000	0
2018/11/20	IS02	23/03/2020			Interest Rate Swap	99.0600	99.0600	99.0700	99.0700	0.010	0.0000	0.0000	0
2018/11/20	IS02	22/06/2020			Interest Rate Swap	102.7300	102.7300	102.7300	102.7300	0.000	0.0000	0.0000	0
2018/11/20	IS02	21/09/2020			Interest Rate Swap	99.8200	99.8200	99.8300	99.8300	0.010	0.0000	0.0000	0
2018/11/20	IS05	17/12/2020			Interest Rate Swap	96.7100	96.7100	96.7300	96.7300	0.021	0.0000	0.0000	0
2018/11/20	IS05	16/03/2021			Interest Rate Swap	95.9800	95.9800	96.0100	96.0100	0.031	0.0000	0.0000	0
2018/11/20	IS05	15/06/2021			Interest Rate Swap	95.2300	95.2300	95.2600	95.2600	0.032	0.0000	0.0000	0
2018/11/20	IS05	21/09/2021			Interest Rate Swap	95.4600	95.4600	95.4900	95.4900	0.031	0.0000	0.0000	0
2018/11/20	IS05	21/12/2021			Interest Rate Swap	97.7000	97.7000	97.7300	97.7300	0.031	0.0000	0.0000	51
2018/11/20	IS05	15/03/2022			Interest Rate Swap	97.8900	97.8900	97.9100	97.9100	0.020	0.0000	0.0000	0
2018/11/20	IS05	21/06/2022			Interest Rate Swap	99.1400	99.1400	99.1500	99.1500	0.010	0.0000	0.0000	0
2018/11/20	IS05	20/09/2022			Interest Rate Swap	103.1100	103.1100	103.1100	103.1100	0.000	0.0000	0.0000	0
2018/11/20	IS05	20/12/2022			Interest Rate Swap	104.4100	104.4100	104.4000	104.4000	(0.010)	0.0000	0.0000	0
2018/11/20	IS05	22/03/2023			Interest Rate Swap	97.8500	97.8500	97.8500	97.8500	0.000	0.0000	0.0000	0
2018/11/20	IS05	20/06/2023			Interest Rate Swap	103.9300	103.9300	103.9200	103.9200	(0.010)	0.0000	0.0000	0
2018/11/20	IS05	19/09/2023			Interest Rate Swap	99.4900	99.4900	99.4800	99.4800	(0.010)	0.0000	0.0000	0
2018/11/20	IS10	17/12/2025			Interest Rate Swap	96.6300	96.6300	96.6800	96.6800	0.052	0.0000	0.0000	0
2018/11/20	IS10	16/03/2026			Interest Rate Swap	93.6900	93.6900	93.7500	93.7500	0.064	0.0000	0.0000	0
2018/11/20	IS10	15/06/2026			Interest Rate Swap	92.4900	92.4900	92.5400	92.5400	0.054	0.0000	0.0000	0
2018/11/20	IS10	21/09/2026			Interest Rate Swap	94.6800	94.6800	94.7300	94.7300	0.053	0.0000	0.0000	0
2018/11/20	IS10	21/12/2026			Interest Rate Swap	98.4800	98.4800	98.5300	98.5300	0.051	0.0000	0.0000	0
2018/11/20	IS10	15/03/2027			Interest Rate Swap	97.1000	97.1000	97.1600	97.1600	0.062	0.0000	0.0000	0
2018/11/20	IS10	21/06/2027			Interest Rate Swap	99.2000	99.2000	99.2700	99.2700	0.071	0.0000	0.0000	0
2018/11/20	IS10	20/09/2027			Interest Rate Swap	104.6600	104.6600	104.7300	104.7300	0.067	0.0000	0.0000	0
2018/11/20	IS10	20/12/2027			Interest Rate Swap	105.0500	105.0500	105.1200	105.1200	0.067	0.0000	0.0000	0
2018/11/20	IS10	22/03/2028			Interest Rate Swap	98.6600	98.6600	98.7400	98.7400	0.081	0.0000	0.0000	0
2018/11/20	IS10	20/06/2028			Interest Rate Swap	105.8200	105.8200	105.9000	105.9000	0.076	0.0000	0.0000	0
2018/11/20	IS10	19/09/2028			Interest Rate Swap	99.4800	99.4800	99.5600	99.5600	0.080	0.0000	0.0000	0
2018/11/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/20	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/20	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
2018/11/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/20	R023	07/02/2019	10.59	Call	Bond Future	6,690.4700	6.6905	6,639.3600	6.6394	(0.764)	0	0	0
2018/11/20	R023	07/02/2019			Bond Future	8.4818	101.0642	8.4972	101.0131	0.182	0.0000	0.0000	60,251
2018/11/20	R023	07/02/2019	10.57	Call	Bond Future	6,629.7600	6.6298	6,578.6600	6.5787	(0.771)	0	0	0
2018/11/20	R023	07/02/2019	10.57	Put	Bond Future	0.6400	0.0006	0.6500	0.0007	1.563	0	0	0
2018/11/20	R023	07/02/2019	10.59	Put	Bond Future	0.5800	0.0006	0.5800	0.0006	0.000	0	0	0
2018/11/20	R023	07/02/2019	10.58	Call	Bond Future	6,660.1200	6.6601	6,609.0100	6.6090	(0.767)	0	0	0
2018/11/20	R023	07/02/2019	10.58	Put	Bond Future	0.6100	0.0006	0.6100	0.0006	0.000	0	0	0
2018/11/20	R023	02/05/2019	8.45	Call	Bond Future	856.1200	0.8561	829.5700	0.8296	(3.101)	0	0	0
2018/11/20	R023	02/05/2019	8.44	Put	Bond Future	1,129.8300	1.1298	1,154.9500	1.1550	2.223	0	0	0
2018/11/20	R023	02/05/2019			Bond Future	8.5319	98.9119	8.5482	98.8606	0.191	0.0000	0.0000	0
2018/11/20	R023	02/05/2019	8.46	Call	Bond Future	872.6400	0.8726	845.8100	0.8458	(3.075)	0	0	0
2018/11/20	R023	02/05/2019	8.46	Put	Bond Future	1,099.4600	1.0995	1,124.0200	1.1240	2.234	0	0	0
2018/11/20	R023	02/05/2019	8.45	Put	Bond Future	1,114.5600	1.1146	1,139.4000	1.1394	2.229	0	0	0
2018/11/20	R023	02/05/2019	8.44	Call	Bond Future	839.7700	0.8398	813.5000	0.8135	(3.128)	0	0	0
2018/11/20	R023	01/08/2019	8.95	Call	Bond Future	1,992.4300	1.9924	1,956.0600	1.9561	(1.825)	0	0	0
2018/11/20	R023	01/08/2019			Bond Future	8.5598	100.8936	8.5777	100.8405	0.209	0.0000	0.0000	0
2018/11/20	R023	01/08/2019	8.93	Call	Bond Future	1,950.7000	1.9507	1,914.6600	1.9147	(1.848)	0	0	0
2018/11/20	R023	01/08/2019	8.93	Put	Bond Future	856.8900	0.8569	873.9700	0.8740	1.993	0	0	0
2018/11/20	R023	01/08/2019	8.95	Put	Bond Future	839.9600	0.8400	856.7100	0.8567	1.994	0	0	0
2018/11/20	R023	01/08/2019	8.94	Call	Bond Future	1,971.5200	1.9715	1,935.3200	1.9353	(1.836)	0	0	0
2018/11/20	R023	01/08/2019	8.94	Put	Bond Future	848.3800	0.8484	865.3000	0.8653	1.994	0	0	0
2018/11/20	R035	07/02/2019	8.98	Call	Bond Future	83.0400	0.0830	73.7100	0.0737	(11.236)	0	0	0
2018/11/20	R035	07/02/2019			Bond Future	9.9180	95.7458	9.9378	95.5978	0.200	0.0000	0.0000	71,612
2018/11/20	R035	07/02/2019	8.96	Call	Bond Future	75.9900	0.0760	67.3200	0.0673	(11.409)	0	0	0
2018/11/20	R035	07/02/2019	8.96	Put	Bond Future	7,651.3500	7.6513	7,790.6900	7.7907	1.821	0	0	0
2018/11/20	R035	07/02/2019	8.98	Put	Bond Future	7,490.9500	7.4910	7,629.6300	7.6296	1.851	0	0	0
2018/11/20	R035	07/02/2019	8.97	Call	Bond Future	79.4500	0.0795	70.4500	0.0704	(11.328)	0	0	0
2018/11/20	R035	07/02/2019	8.97	Put	Bond Future	7,571.0300	7.5710	7,710.0400	7.7100	1.836	0	0	0
2018/11/20	R035	02/05/2019	9.74	Put	Bond Future	3,767.1300	3.7671	3,847.4800	3.8475	2.133	0	0	0
2018/11/20	R035	02/05/2019			Bond Future	9.9781	92.9296	9.9985	92.7796	0.204	0.0000	0.0000	0
2018/11/20	R035	02/05/2019	9.74	Call	Bond Future	1,988.6700	1.9887	1,919.0100	1.9190	(3.503)	0	0	0
2018/11/20	R035	02/05/2019	9.75	Call	Bond Future	2,021.4100	2.0214	1,951.0700	1.9511	(3.480)	0	0	0
2018/11/20	R035	02/05/2019	9.75	Put	Bond Future	3,724.1500	3.7242	3,803.8200	3.8038	2.139	0	0	0
2018/11/20	R035	02/05/2019	9.73	Call	Bond Future	1,956.4700	1.9565	1,887.4900	1.8875	(3.526)	0	0	0
2018/11/20	R035	02/05/2019	9.73	Put	Bond Future	3,810.7400	3.8107	3,891.7700	3.8918	2.126	0	0	0
2018/11/20	R035	01/08/2019	10.23	Call	Bond Future	4,283.3200	4.2833	4,187.5500	4.1875	(2.236)	0	0	0
2018/11/20	R035	01/08/2019	10.22	Put	Bond Future	2,899.5200	2.8995	2,957.9400	2.9579	2.015	0	0	0
2018/11/20	R035	01/08/2019			Bond Future	10.0333	94.7916	10.0545	94.6379	0.211	0.0000	0.0000	0
2018/11/20	R035	01/08/2019	10.24	Call	Bond Future	4,324.8800	4.3249	4,228.6300	4.2286	(2.225)	0	0	0
2018/11/20	R035	01/08/2019	10.24	Put	Bond Future	2,840.7400	2.8407	2,898.2000	2.8982	2.023	0	0	0
2018/11/20	R035	01/08/2019	10.23	Put	Bond Future	2,870.1600	2.8702	2,928.1000	2.9281	2.019	0	0	0
2018/11/20	R035	01/08/2019	10.22	Call	Bond Future	4,241.6100	4.2416	4,146.3200	4.1463	(2.247)	0	0	0
2018/11/20	R186	07/02/2019	8.20	Call	Bond Future	59.4900	0.0595	53.9100	0.0539	(9.380)	0	0	0
2018/11/20	R186	07/02/2019	8.50	Call	Bond Future	205.9300	0.2059	191.1200	0.1911	(7.192)	0	0	1,000

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
2018/11/20	R186	07/02/2019	9.10	Put	Bond Future	1,629.7800	1.6298	1,667.7000	1.6677	2.327	0	0	1,000
2018/11/20	R186	07/02/2019	8.21	Put	Bond Future	5,785.2200	5.7852	5,865.7600	5.8658	1.392	0	0	0
2018/11/20	R186	07/02/2019	9.92	Put	Bond Future	269.5200	0.2695	275.8000	0.2758	2.330	0	0	1,170
2018/11/20	R186	07/02/2019	9.50	Call	Bond Future	2,607.3600	2.6074	2,538.8900	2.5389	(2.626)	0	0	0
2018/11/20	R186	07/02/2019			Bond Future	9.1676	108.8505	9.1825	108.7642	0.163	0.0000	0.0000	67,120
2018/11/20	R186	07/02/2019	9.20	Put	Bond Future	1,342.3800	1.3424	1,374.6100	1.3746	2.401	0	0	0
2018/11/20	R186	07/02/2019	9.20	Call	Bond Future	1,529.5200	1.5295	1,475.4300	1.4754	(3.536)	0	0	3,000
2018/11/20	R186	07/02/2019	9.38	Put	Bond Future	924.7100	0.9247	947.7300	0.9477	2.489	0	0	0
2018/11/20	R186	07/02/2019	9.38	Call	Bond Future	2,142.8300	2.1428	2,079.5300	2.0795	(2.954)	0	0	6,000
2018/11/20	R186	07/02/2019	8.20	Put	Bond Future	5,844.4100	5.8444	5,925.1500	5.9251	1.381	0	0	0
2018/11/20	R186	07/02/2019	8.50	Put	Bond Future	4,154.7100	4.1547	4,226.2200	4.2262	1.721	0	0	0
2018/11/20	R186	07/02/2019	9.10	Call	Bond Future	1,238.4900	1.2385	1,190.0900	1.1901	(3.908)	0	0	0
2018/11/20	R186	07/02/2019	8.21	Call	Bond Future	62.1300	0.0621	56.3500	0.0563	(9.303)	0	0	0
2018/11/20	R186	07/02/2019	9.92	Call	Bond Future	4,503.6200	4.5036	4,423.5800	4.4236	(1.777)	0	0	0
2018/11/20	R186	07/02/2019	8.30	Put	Bond Future	5,260.5400	5.2605	5,338.9200	5.3389	1.490	0	0	0
2018/11/20	R186	07/02/2019	9.50	Put	Bond Future	709.1300	0.7091	726.9800	0.7270	2.517	0	0	5,000
2018/11/20	R186	07/02/2019	9.23	Put	Bond Future	1,263.7400	1.2637	1,294.3400	1.2943	2.421	0	0	0
2018/11/20	R186	07/02/2019	9.23	Call	Bond Future	1,623.6200	1.6236	1,567.9000	1.5679	(3.432)	0	0	3,000
2018/11/20	R186	07/02/2019	8.77	Put	Bond Future	2,852.6400	2.8526	2,910.3200	2.9103	2.022	0	0	0
2018/11/20	R186	07/02/2019	8.77	Call	Bond Future	523.3800	0.5234	494.7400	0.4947	(5.472)	0	0	1,170
2018/11/20	R186	07/02/2019	8.22	Call	Bond Future	64.8600	0.0649	58.8800	0.0589	(9.220)	0	0	0
2018/11/20	R186	07/02/2019	8.22	Put	Bond Future	5,726.1600	5.7262	5,806.5000	5.8065	1.403	0	0	0
2018/11/20	R186	07/02/2019	9.27	Put	Bond Future	1,164.8200	1.1648	1,193.2800	1.1933	2.443	0	0	0
2018/11/20	R186	07/02/2019	9.27	Call	Bond Future	1,754.4400	1.7544	1,696.5800	1.6966	(3.298)	0	0	1,170
2018/11/20	R186	07/02/2019	8.30	Call	Bond Future	92.0000	0.0920	84.0600	0.0841	(8.630)	0	0	210
2018/11/20	R186	07/02/2019	9.90	Call	Bond Future	4,407.0800	4.4071	4,327.3900	4.3274	(1.808)	0	0	0
2018/11/20	R186	07/02/2019	9.90	Put	Bond Future	282.6600	0.2827	289.2900	0.2893	2.346	0	0	1,000
2018/11/20	R186	02/05/2019	10.07	Call	Bond Future	5,220.5800	5.2206	5,145.9000	5.1459	(1.430)	0	0	0
2018/11/20	R186	02/05/2019	9.75	Call	Bond Future	3,854.2800	3.8543	3,786.6700	3.7867	(1.754)	0	0	0
2018/11/20	R186	02/05/2019	9.96	Put	Bond Future	737.0100	0.7370	751.6300	0.7516	1.984	0	0	90
2018/11/20	R186	02/05/2019	9.25	Put	Bond Future	1,982.0400	1.9820	2,018.2100	2.0182	1.825	0	0	0
2018/11/20	R186	02/05/2019	8.65	Put	Bond Future	4,020.7200	4.0207	4,081.9800	4.0820	1.524	0	0	0
2018/11/20	R186	02/05/2019	9.01	Put	Bond Future	2,674.2600	2.6743	2,720.2600	2.7203	1.720	0	0	0
2018/11/20	R186	02/05/2019	9.02	Call	Bond Future	1,443.2500	1.4432	1,401.6400	1.4016	(2.883)	0	0	0
2018/11/20	R186	02/05/2019			Bond Future	9.2314	110.7652	9.2470	110.6781	0.168	0.0000	0.0000	0
2018/11/20	R186	02/05/2019	8.65	Call	Bond Future	682.0800	0.6821	656.1600	0.6562	(3.800)	0	0	3,250
2018/11/20	R186	02/05/2019	9.03	Call	Bond Future	1,468.6000	1.4686	1,426.5700	1.4266	(2.862)	0	0	0
2018/11/20	R186	02/05/2019	9.03	Put	Bond Future	2,610.2200	2.6102	2,655.3700	2.6554	1.730	0	0	0
2018/11/20	R186	02/05/2019	9.30	Call	Bond Future	2,240.0500	2.2400	2,187.1200	2.1871	(2.363)	0	0	200
2018/11/20	R186	02/05/2019	10.07	Put	Bond Future	634.2100	0.6342	646.7100	0.6467	1.971	0	0	200
2018/11/20	R186	02/05/2019	9.20	Put	Bond Future	2,113.1500	2.1131	2,151.2900	2.1513	1.805	0	0	0
2018/11/20	R186	02/05/2019	9.75	Put	Bond Future	987.1700	0.9872	1,006.7400	1.0067	1.982	0	0	7,000
2018/11/20	R186	02/05/2019	9.96	Call	Bond Future	4,736.6100	4.7366	4,664.0500	4.6640	(1.532)	0	0	0
2018/11/20	R186	02/05/2019	9.25	Call	Bond Future	2,086.3700	2.0864	2,035.3600	2.0354	(2.445)	0	0	3,250
2018/11/20	R186	02/05/2019	9.01	Call	Bond Future	1,418.4300	1.4184	1,377.2500	1.3772	(2.903)	0	0	0
2018/11/20	R186	02/05/2019	10.02	Put	Bond Future	678.2500	0.6783	691.6700	0.6917	1.979	0	0	3,250
2018/11/20	R186	02/05/2019	9.02	Put	Bond Future	2,641.9600	2.6420	2,687.5300	2.6875	1.725	0	0	0
2018/11/20	R186	02/05/2019	9.30	Put	Bond Future	1,855.1600	1.8552	1,889.4100	1.8894	1.846	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
2018/11/20	R186	02/05/2019	9.20	Call	Bond Future	1,935.9600	1.9360	1,886.9200	1.8869	(2.533)	0	0	90
2018/11/20	R186	02/05/2019	8.62	Put	Bond Future	4,150.2200	4.1502	4,212.6900	4.2127	1.505	0	0	0
2018/11/20	R186	02/05/2019	8.62	Call	Bond Future	635.6700	0.6357	610.9600	0.6110	(3.887)	0	0	90
2018/11/20	R186	02/05/2019	8.70	Put	Bond Future	3,810.7300	3.8107	3,869.9400	3.8699	1.554	0	0	0
2018/11/20	R186	02/05/2019	8.70	Call	Bond Future	764.4700	0.7645	736.5000	0.7365	(3.659)	0	0	200
2018/11/20	R186	02/05/2019	9.00	Put	Bond Future	2,706.5700	2.7066	2,752.9900	2.7530	1.715	0	0	0
2018/11/20	R186	02/05/2019	9.00	Call	Bond Future	1,393.5800	1.3936	1,352.8200	1.3528	(2.925)	0	0	7,000
2018/11/20	R186	02/05/2019	8.50	Put	Bond Future	4,692.7600	4.6928	4,759.8900	4.7599	1.431	0	0	0
2018/11/20	R186	02/05/2019	8.50	Call	Bond Future	470.9100	0.4709	450.8600	0.4509	(4.258)	0	0	7,000
2018/11/20	R186	02/05/2019	10.02	Call	Bond Future	4,998.4500	4.9985	4,924.6900	4.9247	(1.476)	0	0	0
2018/11/20	R186	01/08/2019	9.54	Call	Bond Future	3,325.2100	3.3252	3,266.9500	3.2669	(1.752)	0	0	0
2018/11/20	R186	01/08/2019	10.08	Put	Bond Future	1,147.1900	1.1472	1,166.1500	1.1661	1.653	0	0	6,000
2018/11/20	R186	01/08/2019			Bond Future	9.2851	107.6817	9.3015	107.5919	0.177	0.0000	0.0000	0
2018/11/20	R186	01/08/2019	9.52	Call	Bond Future	3,257.2100	3.2572	3,199.5200	3.1995	(1.771)	0	0	0
2018/11/20	R186	01/08/2019	9.52	Put	Bond Future	1,981.6400	1.9816	2,013.7100	2.0137	1.618	0	0	0
2018/11/20	R186	01/08/2019	8.30	Put	Bond Future	6,046.7800	6.0468	6,119.1200	6.1191	1.196	0	0	0
2018/11/20	R186	01/08/2019	8.30	Call	Bond Future	473.8200	0.4738	456.4000	0.4564	(3.677)	0	0	6,000
2018/11/20	R186	01/08/2019	9.05	Put	Bond Future	3,138.1700	3.1382	3,185.2200	3.1852	1.499	0	0	0
2018/11/20	R186	01/08/2019	9.05	Call	Bond Future	1,841.4200	1.8414	1,798.7100	1.7987	(2.319)	0	0	6,000
2018/11/20	R186	01/08/2019	9.54	Put	Bond Future	1,941.9600	1.9420	1,973.4600	1.9735	1.622	0	0	0
2018/11/20	R186	01/08/2019	10.08	Call	Bond Future	5,384.3100	5.3843	5,313.5100	5.3135	(1.315)	0	0	0
2018/11/20	R186	01/08/2019	9.53	Call	Bond Future	3,291.3100	3.2913	3,233.3400	3.2333	(1.761)	0	0	0
2018/11/20	R186	01/08/2019	9.53	Put	Bond Future	1,961.8800	1.9619	1,993.6700	1.9937	1.620	0	0	0
2018/11/20	R197	07/02/2019			Bond Future	297.6394	297.6394	297.6567	297.6567	0.006	0.0000	0.0000	2,355
2018/11/20	R197	02/05/2019			Bond Future	302.9406	302.9406	302.9603	302.9603	0.006	0.0000	0.0000	0
2018/11/20	R197	01/08/2019			Bond Future	301.5174	301.5174	301.5352	301.5352	0.006	0.0000	0.0000	0
2018/11/20	R202	07/02/2019			Bond Future	231.8014	231.8014	231.3579	231.3579	(0.191)	0.0000	0.0000	8,990
2018/11/20	R202	02/05/2019			Bond Future	235.9302	235.9302	235.4801	235.4801	(0.191)	0.0000	0.0000	0
2018/11/20	R202	01/08/2019			Bond Future	236.6938	236.6938	236.2329	236.2329	(0.195)	0.0000	0.0000	0
2018/11/20	R207	07/02/2019	6.52	Call	Bond Future	424.6200	0.4246	404.7000	0.4047	(4.691)	0	0	0
2018/11/20	R207	07/02/2019	6.51	Put	Bond Future	5.6900	0.0057	6.7000	0.0067	17.750	0	0	0
2018/11/20	R207	07/02/2019			Bond Future	6.0491	101.6159	6.0725	101.5950	0.387	0.0000	0.0000	17,072
2018/11/20	R207	07/02/2019	6.53	Call	Bond Future	433.3400	0.4333	413.3800	0.4134	(4.606)	0	0	0
2018/11/20	R207	07/02/2019	6.53	Put	Bond Future	5.3300	0.0053	6.2600	0.0063	17.448	0	0	0
2018/11/20	R207	07/02/2019	6.52	Put	Bond Future	5.4800	0.0055	6.4500	0.0065	17.701	0	0	0
2018/11/20	R207	07/02/2019	6.51	Call	Bond Future	415.9600	0.4160	396.0800	0.3961	(4.779)	0	0	0
2018/11/20	R207	02/05/2019	7.63	Call	Bond Future	1,427.4200	1.4274	1,406.8200	1.4068	(1.443)	0	0	0
2018/11/20	R207	02/05/2019			Bond Future	5.4974	103.4034	5.5278	103.3828	0.553	0.0000	0.0000	0
2018/11/20	R207	02/05/2019	7.61	Call	Bond Future	1,414.1900	1.4142	1,393.6000	1.3936	(1.456)	0	0	0
2018/11/20	R207	02/05/2019	7.61	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2018/11/20	R207	02/05/2019	7.63	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/11/20	R207	02/05/2019	7.62	Call	Bond Future	1,420.8100	1.4208	1,400.2100	1.4002	(1.450)	0	0	0
2018/11/20	R207	02/05/2019	7.62	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2018/11/20	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	R207	01/08/2019	7.33	Call	Bond Future	1,472.3900	1.4724	1,450.6100	1.4506	(1.479)	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
2018/11/20	R207	01/08/2019			Bond Future	3.9663	101.8324	4.0153	101.8106	1.236	0.0000	0.0000	0
2018/11/20	R207	01/08/2019	7.34	Call	Bond Future	1,476.7100	1.4767	1,454.9300	1.4549	(1.475)	0	0	0
2018/11/20	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	R207	01/08/2019	7.35	Call	Bond Future	1,481.0200	1.4810	1,459.2400	1.4592	(1.471)	0	0	0
2018/11/20	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/20	R208	07/02/2019	7.07	Call	Bond Future	62.7500	0.0628	56.4900	0.0565	(9.976)	0	0	0
2018/11/20	R208	07/02/2019	7.08	Put	Bond Future	768.0500	0.7681	794.5000	0.7945	3.444	0	0	0
2018/11/20	R208	07/02/2019	7.06	Put	Bond Future	802.0800	0.8021	828.9200	0.8289	3.346	0	0	0
2018/11/20	R208	07/02/2019			Bond Future	7.4442	101.1476	7.4614	101.1147	0.230	0.0000	0.0000	17,015
2018/11/20	R208	07/02/2019	7.07	Put	Bond Future	784.9600	0.7850	811.6100	0.8116	3.395	0	0	0
2018/11/20	R208	07/02/2019	7.08	Call	Bond Future	65.2200	0.0652	58.7600	0.0588	(9.905)	0	0	0
2018/11/20	R208	07/02/2019	7.06	Call	Bond Future	60.4800	0.0605	54.4100	0.0544	(10.036)	0	0	0
2018/11/20	R208	02/05/2019	8.03	Put	Bond Future	164.2700	0.1643	170.1400	0.1701	3.573	0	0	0
2018/11/20	R208	02/05/2019	8.02	Call	Bond Future	1,217.0100	1.2170	1,190.1100	1.1901	(2.210)	0	0	0
2018/11/20	R208	02/05/2019			Bond Future	7.4085	99.5257	7.4275	99.4928	0.256	0.0000	0.0000	0
2018/11/20	R208	02/05/2019	8.03	Call	Bond Future	1,231.7100	1.2317	1,204.7200	1.2047	(2.191)	0	0	0
2018/11/20	R208	02/05/2019	8.02	Put	Bond Future	166.6300	0.1666	172.5900	0.1726	3.577	0	0	0
2018/11/20	R208	02/05/2019	8.04	Call	Bond Future	1,246.6400	1.2466	1,219.5600	1.2196	(2.172)	0	0	0
2018/11/20	R208	02/05/2019	8.04	Put	Bond Future	162.1500	0.1621	167.9300	0.1679	3.565	0	0	0
2018/11/20	R208	01/08/2019	8.16	Call	Bond Future	1,482.8800	1.4829	1,454.6300	1.4546	(1.905)	0	0	0
2018/11/20	R208	01/08/2019	8.17	Put	Bond Future	171.1900	0.1712	177.1200	0.1771	3.464	0	0	0
2018/11/20	R208	01/08/2019			Bond Future	7.2917	101.5197	7.3142	101.4855	0.309	0.0000	0.0000	0
2018/11/20	R208	01/08/2019	8.16	Put	Bond Future	173.0100	0.1730	179.0200	0.1790	3.474	0	0	0
2018/11/20	R208	01/08/2019	8.17	Call	Bond Future	1,496.0100	1.4960	1,467.6800	1.4677	(1.894)	0	0	0
2018/11/20	R208	01/08/2019	8.15	Call	Bond Future	1,469.7800	1.4698	1,441.5900	1.4416	(1.918)	0	0	0
2018/11/20	R208	01/08/2019	8.15	Put	Bond Future	174.8600	0.1749	180.9300	0.1809	3.471	0	0	0
2018/11/20	R209	07/02/2019	10.20	Put	Bond Future	849.3300	0.8493	878.1900	0.8782	3.398	0	0	4,000
2018/11/20	R209	07/02/2019	8.97	Put	Bond Future	6,085.6200	6.0856	6,201.1800	6.2012	1.899	0	0	0
2018/11/20	R209	07/02/2019			Bond Future	9.8581	72.7444	9.8780	72.6181	0.202	0.0000	0.0000	121,966
2018/11/20	R209	07/02/2019	8.96	Call	Bond Future	98.7500	0.0988	88.4400	0.0884	(10.441)	0	0	0
2018/11/20	R209	07/02/2019	8.96	Put	Bond Future	6,153.0400	6.1530	6,268.9500	6.2689	1.884	0	0	0
2018/11/20	R209	07/02/2019	10.20	Call	Bond Future	2,970.4100	2.9704	2,873.0500	2.8731	(3.278)	0	0	0
2018/11/20	R209	07/02/2019	8.97	Call	Bond Future	102.8500	0.1029	92.1900	0.0922	(10.365)	0	0	0
2018/11/20	R209	07/02/2019	9.04	Put	Bond Future	5,622.6400	5.6226	5,735.3900	5.7354	2.005	0	0	0
2018/11/20	R209	07/02/2019	9.04	Call	Bond Future	137.8000	0.1378	124.3300	0.1243	(9.775)	0	0	4,000
2018/11/20	R209	07/02/2019	9.54	Put	Bond Future	2,855.2000	2.8552	2,933.5200	2.9335	2.743	0	0	0
2018/11/20	R209	07/02/2019	9.54	Call	Bond Future	793.7400	0.7937	745.8400	0.7458	(6.035)	0	0	4,000
2018/11/20	R209	07/02/2019	8.95	Call	Bond Future	94.7900	0.0948	84.8200	0.0848	(10.518)	0	0	0
2018/11/20	R209	07/02/2019	8.95	Put	Bond Future	6,220.7000	6.2207	6,336.9500	6.3370	1.869	0	0	0
2018/11/20	R209	02/05/2019	9.70	Put	Bond Future	3,135.1300	3.1351	3,201.9100	3.2019	2.130	0	0	0
2018/11/20	R209	02/05/2019			Bond Future	9.9126	70.8748	9.9330	70.7468	0.206	0.0000	0.0000	0
2018/11/20	R209	02/05/2019	9.69	Call	Bond Future	1,752.8700	1.7529	1,692.1800	1.6922	(3.462)	0	0	0
2018/11/20	R209	02/05/2019	9.69	Put	Bond Future	3,171.6100	3.1716	3,238.9600	3.2390	2.124	0	0	0
2018/11/20	R209	02/05/2019	9.70	Call	Bond Future	1,781.0300	1.7810	1,719.7700	1.7198	(3.440)	0	0	0
2018/11/20	R209	02/05/2019	10.71	Call	Bond Future	5,637.5200	5.6375	5,531.6400	5.5316	(1.878)	0	0	0
2018/11/20	R209	02/05/2019	9.68	Call	Bond Future	1,724.9400	1.7249	1,664.8300	1.6648	(3.485)	0	0	0

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2018/11/20	R209	02/05/2019	9.68	Put	Bond Future	3,208.4100	3.2084	3,276.3400	3.2763	2.117	0	0	0
2018/11/20	R209	02/05/2019	9.35	Put	Bond Future	4,605.5300	4.6055	4,692.7300	4.6927	1.893	0	0	0
2018/11/20	R209	02/05/2019	9.35	Call	Bond Future	937.1900	0.9372	896.3500	0.8964	(4.358)	0	0	760
2018/11/20	R209	02/05/2019	10.71	Put	Bond Future	880.6600	0.8807	902.8200	0.9028	2.516	0	0	760
2018/11/20	R209	02/05/2019	9.95	Put	Bond Future	2,318.2000	2.3182	2,371.1700	2.3712	2.285	0	0	0
2018/11/20	R209	02/05/2019	9.95	Call	Bond Future	2,552.8100	2.5528	2,477.7400	2.4777	(2.941)	0	0	760
2018/11/20	R209	01/08/2019	10.17	Call	Bond Future	3,786.8500	3.7869	3,704.3800	3.7044	(2.178)	0	0	0
2018/11/20	R209	01/08/2019	10.15	Put	Bond Future	2,556.3400	2.5563	2,605.7300	2.6057	1.932	0	0	0
2018/11/20	R209	01/08/2019			Bond Future	9.9615	72.2951	9.9825	72.1640	0.212	0.0000	0.0000	0
2018/11/20	R209	01/08/2019	10.17	Put	Bond Future	2,506.5400	2.5065	2,555.1300	2.5551	1.939	0	0	0
2018/11/20	R209	01/08/2019	10.15	Call	Bond Future	3,715.3600	3.7154	3,633.6900	3.6337	(2.198)	0	0	0
2018/11/20	R209	01/08/2019	10.16	Put	Bond Future	2,531.2200	2.5312	2,580.2100	2.5802	1.935	0	0	0
2018/11/20	R209	01/08/2019	10.16	Call	Bond Future	3,750.9200	3.7509	3,668.8500	3.6688	(2.188)	0	0	0
2018/11/20	R210	07/02/2019			Bond Future	187.2243	187.2243	186.7367	186.7367	(0.260)	0.0000	0.0000	3,308
2018/11/20	R210	02/05/2019			Bond Future	188.0030	188.0030	187.5080	187.5080	(0.263)	0.0000	0.0000	0
2018/11/20	R210	01/08/2019			Bond Future	191.8121	191.8121	191.3056	191.3056	(0.264)	0.0000	0.0000	0
2018/11/20	R212	07/02/2019			Bond Future	155.4778	155.4778	155.3577	155.3577	(0.077)	0.0000	0.0000	4,976
2018/11/20	R212	02/05/2019			Bond Future	158.2472	158.2472	158.1259	158.1259	(0.077)	0.0000	0.0000	0
2018/11/20	R212	01/08/2019			Bond Future	161.3819	161.3819	161.2570	161.2570	(0.077)	0.0000	0.0000	0
2018/11/20	R213	07/02/2019	8.68	Call	Bond Future	59.9300	0.0599	53.1700	0.0532	(11.280)	0	0	0
2018/11/20	R213	07/02/2019			Bond Future	9.6967	84.2635	9.7166	84.1424	0.206	0.0000	0.0000	32,397
2018/11/20	R213	07/02/2019	8.68	Put	Bond Future	6,581.7800	6.5818	6,696.2000	6.6962	1.738	0	0	0
2018/11/20	R213	07/02/2019	8.69	Call	Bond Future	62.5500	0.0625	55.5500	0.0555	(11.191)	0	0	0
2018/11/20	R213	07/02/2019	8.70	Put	Bond Future	6,452.1500	6.4522	6,566.0800	6.5661	1.766	0	0	0
2018/11/20	R213	07/02/2019	8.69	Put	Bond Future	6,516.8800	6.5169	6,631.0600	6.6311	1.752	0	0	0
2018/11/20	R213	07/02/2019	8.70	Call	Bond Future	65.2700	0.0653	58.0200	0.0580	(11.108)	0	0	0
2018/11/20	R213	02/05/2019	9.49	Call	Bond Future	1,504.1000	1.5041	1,449.2400	1.4492	(3.647)	0	0	0
2018/11/20	R213	02/05/2019	9.48	Put	Bond Future	3,153.6000	3.1536	3,222.0700	3.2221	2.171	0	0	0
2018/11/20	R213	02/05/2019			Bond Future	9.7553	82.1961	9.7758	82.0734	0.210	0.0000	0.0000	0
2018/11/20	R213	02/05/2019	9.50	Call	Bond Future	1,530.2000	1.5302	1,474.7700	1.4748	(3.622)	0	0	0
2018/11/20	R213	02/05/2019	9.50	Put	Bond Future	3,082.4600	3.0825	3,149.7900	3.1498	2.184	0	0	0
2018/11/20	R213	02/05/2019	9.49	Put	Bond Future	3,117.9800	3.1180	3,185.8800	3.1859	2.178	0	0	0
2018/11/20	R213	02/05/2019	9.48	Call	Bond Future	1,478.0300	1.4780	1,423.7400	1.4237	(3.673)	0	0	0
2018/11/20	R213	01/08/2019	9.99	Put	Bond Future	2,387.7200	2.3877	2,435.9300	2.4359	2.019	0	0	0
2018/11/20	R213	01/08/2019	9.98	Call	Bond Future	3,421.2300	3.4212	3,343.9900	3.3440	(2.258)	0	0	0
2018/11/20	R213	01/08/2019			Bond Future	9.8079	83.8430	9.8292	83.7172	0.217	0.0000	0.0000	0
2018/11/20	R213	01/08/2019	9.99	Call	Bond Future	3,455.6400	3.4556	3,378.0100	3.3780	(2.246)	0	0	0
2018/11/20	R213	01/08/2019	9.98	Put	Bond Future	2,411.4600	2.4115	2,460.0600	2.4601	2.015	0	0	0
2018/11/20	R213	01/08/2019	10.00	Call	Bond Future	3,490.4700	3.4905	3,412.4500	3.4125	(2.235)	0	0	0
2018/11/20	R213	01/08/2019	10.00	Put	Bond Future	2,364.4600	2.3645	2,412.2800	2.4123	2.022	0	0	0
2018/11/20	R214	07/02/2019	9.05	Put	Bond Future	6,930.2800	6.9303	7,085.0900	7.0851	2.234	0	0	0
2018/11/20	R214	07/02/2019			Bond Future	10.0152	71.9283	10.0403	71.7638	0.250	0.0000	0.0000	29,831
2018/11/20	R214	07/02/2019	9.04	Call	Bond Future	71.2100	0.0712	61.9000	0.0619	(13.074)	0	0	0
2018/11/20	R214	07/02/2019	9.04	Put	Bond Future	7,003.6900	7.0037	7,158.8600	7.1589	2.216	0	0	0

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2018/11/20	R214	07/02/2019	9.05	Call	Bond Future	74.4000		0.0744	64.7300	0.0647	(12.997)	0	0	0
2018/11/20	R214	07/02/2019	9.03	Call	Bond Future	68.1500		0.0682	59.1700	0.0592	(13.177)	0	0	0
2018/11/20	R214	07/02/2019	9.03	Put	Bond Future	7,077.3500		7.0774	7,232.8500	7.2328	2.197	0	0	0
2018/11/20	R214	02/05/2019	9.87	Call	Bond Future	1,883.6600		1.8837	1,804.7800	1.8048	(4.188)	0	0	0
2018/11/20	R214	02/05/2019	9.85	Call	Bond Future	1,824.5400		1.8245	1,747.1600	1.7472	(4.241)	0	0	0
2018/11/20	R214	02/05/2019			Bond Future	10.0686		69.8975	10.0942	69.7306	0.255	0.0000	0.0000	0
2018/11/20	R214	02/05/2019	9.85	Put	Bond Future	3,274.7900		3.2748	3,364.3200	3.3643	2.734	0	0	0
2018/11/20	R214	02/05/2019	9.87	Put	Bond Future	3,199.1800		3.1992	3,287.2100	3.2872	2.752	0	0	0
2018/11/20	R214	02/05/2019	9.86	Call	Bond Future	1,853.9800		1.8540	1,775.8500	1.7759	(4.214)	0	0	0
2018/11/20	R214	02/05/2019	9.86	Put	Bond Future	3,236.8100		3.2368	3,325.5900	3.3256	2.743	0	0	0
2018/11/20	R214	01/08/2019	10.34	Put	Bond Future	2,565.7100		2.5657	2,629.8600	2.6299	2.500	0	0	0
2018/11/20	R214	01/08/2019			Bond Future	10.1176		71.2980	10.1440	71.1272	0.261	0.0000	0.0000	0
2018/11/20	R214	01/08/2019	10.33	Call	Bond Future	3,943.8700		3.9439	3,837.7900	3.8378	(2.690)	0	0	0
2018/11/20	R214	01/08/2019	10.33	Put	Bond Future	2,591.6200		2.5916	2,656.2900	2.6563	2.495	0	0	0
2018/11/20	R214	01/08/2019	10.34	Call	Bond Future	3,980.5600		3.9806	3,873.9600	3.8740	(2.678)	0	0	0
2018/11/20	R214	01/08/2019	10.32	Call	Bond Future	3,907.0900		3.9071	3,801.5200	3.8015	(2.702)	0	0	0
2018/11/20	R214	01/08/2019	10.32	Put	Bond Future	2,617.5300		2.6175	2,682.7100	2.6827	2.490	0	0	0
2018/11/20	R248	07/02/2019	9.06	Put	Bond Future	8,894.3600		8.8944	9,094.1800	9.0942	2.247	0	0	0
2018/11/20	R248	07/02/2019			Bond Future	10.0256		91.9987	10.0506	91.7887	0.250	0.0000	0.0000	109,519
2018/11/20	R248	07/02/2019	9.06	Call	Bond Future	73.3400		0.0733	63.1800	0.0632	(13.853)	0	0	0
2018/11/20	R248	07/02/2019	9.05	Put	Bond Future	8,990.2400		8.9902	9,190.4600	9.1905	2.227	0	0	0
2018/11/20	R248	07/02/2019	9.07	Call	Bond Future	76.9000		0.0769	66.3300	0.0663	(13.745)	0	0	0
2018/11/20	R248	07/02/2019	9.07	Put	Bond Future	8,798.8000		8.7988	8,998.2100	8.9982	2.266	0	0	0
2018/11/20	R248	07/02/2019	9.05	Call	Bond Future	69.9300		0.0699	60.1700	0.0602	(13.957)	0	0	0
2018/11/20	R248	02/05/2019	9.90	Put	Bond Future	3,901.3000		3.9013	4,012.8100	4.0128	2.858	0	0	0
2018/11/20	R248	02/05/2019			Bond Future	10.0792		89.1800	10.1048	88.9669	0.255	0.0000	0.0000	0
2018/11/20	R248	02/05/2019	9.90	Call	Bond Future	2,387.7000		2.3877	2,286.0400	2.2860	(4.258)	0	0	0
2018/11/20	R248	02/05/2019	9.91	Call	Bond Future	2,426.4200		2.4264	2,323.7800	2.3238	(4.230)	0	0	0
2018/11/20	R248	02/05/2019	9.89	Put	Bond Future	3,948.9600		3.9490	4,061.4500	4.0614	2.849	0	0	0
2018/11/20	R248	02/05/2019	9.91	Put	Bond Future	3,854.3400		3.8543	3,964.8700	3.9649	2.868	0	0	0
2018/11/20	R248	02/05/2019	9.89	Call	Bond Future	2,349.5300		2.3495	2,248.8500	2.2488	(4.285)	0	0	0
2018/11/20	R248	01/08/2019	10.35	Call	Bond Future	4,961.0000		4.9610	4,824.9400	4.8249	(2.743)	0	0	0
2018/11/20	R248	01/08/2019	10.34	Put	Bond Future	3,200.7900		3.2008	3,283.4500	3.2835	2.582	0	0	0
2018/11/20	R248	01/08/2019			Bond Future	10.1285		90.9669	10.1550	90.7488	0.262	0.0000	0.0000	0
2018/11/20	R248	01/08/2019	10.36	Call	Bond Future	5,007.9600		5.0080	4,871.2300	4.8712	(2.730)	0	0	0
2018/11/20	R248	01/08/2019	10.36	Put	Bond Future	3,135.5900		3.1356	3,216.9200	3.2169	2.594	0	0	0
2018/11/20	R248	01/08/2019	10.35	Put	Bond Future	3,168.0400		3.1680	3,250.0400	3.2500	2.588	0	0	0
2018/11/20	R248	01/08/2019	10.34	Call	Bond Future	4,914.2200		4.9142	4,778.8200	4.7788	(2.755)	0	0	0

**Total**

**971935**