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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/11/2018 TO 14/11/2018

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
2018/11/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	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
2018/11/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	2025	07/02/2019			Bond Future	133.1221	133.1221	132.8986	132.8986	(0.168)	0.0000	0.0000	355
2018/11/14	2025	02/05/2019			Bond Future	135.5032	135.5032	135.2677	135.2677	(0.174)	0.0000	0.0000	0
2018/11/14	2025	01/08/2019			Bond Future	138.2099	138.2099	137.9700	137.9700	(0.174)	0.0000	0.0000	0
2018/11/14	2029	07/02/2019			Bond Future	101.4761	101.4761	101.4243	101.4243	(0.051)	0.0000	0.0000	2,954
2018/11/14	2029	02/05/2019			Bond Future	102.2181	102.2181	102.1592	102.1592	(0.058)	0.0000	0.0000	0
2018/11/14	2029	01/08/2019			Bond Future	104.2952	104.2952	104.2355	104.2355	(0.057)	0.0000	0.0000	0
2018/11/14	2030	07/02/2019	8.62	Call	Bond Future	40.6700	0.0407	55.9300	0.0559	37.522	0	0	0
2018/11/14	2030	07/02/2019	10.20	Put	Bond Future	709.5800	0.7096	594.9100	0.5949	(16.160)	0	0	4,000
2018/11/14	2030	07/02/2019			Bond Future	9.7532	88.6097	9.6791	89.0639	(0.759)	0.0000	0.0000	55,495
2018/11/14	2030	07/02/2019	9.68	Put	Bond Future	1,882.5400	1.8825	1,645.4900	1.6455	(12.592)	0	0	0
2018/11/14	2030	07/02/2019	9.68	Call	Bond Future	1,433.6300	1.4336	1,650.7200	1.6507	15.143	0	0	4,000
2018/11/14	2030	07/02/2019	9.18	Put	Bond Future	3,985.1900	3.9852	3,621.4300	3.6214	(9.128)	0	0	0
2018/11/14	2030	07/02/2019	9.18	Call	Bond Future	385.8700	0.3859	476.2500	0.4763	23.422	0	0	4,000
2018/11/14	2030	07/02/2019	8.63	Call	Bond Future	42.5100	0.0425	58.3600	0.0584	37.285	0	0	0
2018/11/14	2030	07/02/2019	8.62	Put	Bond Future	7,348.9300	7.3489	6,910.0500	6.9100	(5.972)	0	0	0
2018/11/14	2030	07/02/2019	10.20	Call	Bond Future	3,384.5700	3.3846	3,724.0400	3.7240	10.030	0	0	0
2018/11/14	2030	07/02/2019	8.90	Call	Bond Future	135.1500	0.1352	175.9700	0.1760	30.203	0	0	1,320
2018/11/14	2030	07/02/2019	8.63	Put	Bond Future	7,282.8100	7.2828	6,844.5200	6.8445	(6.018)	0	0	0
2018/11/14	2030	07/02/2019	8.64	Call	Bond Future	44.4200	0.0444	60.8700	0.0609	37.033	0	0	0
2018/11/14	2030	07/02/2019	8.64	Put	Bond Future	7,216.8100	7.2168	6,779.1200	6.7791	(6.065)	0	0	0
2018/11/14	2030	07/02/2019	9.60	Put	Bond Future	2,154.1900	2.1542	1,895.5000	1.8955	(12.009)	0	0	0
2018/11/14	2030	07/02/2019	9.60	Call	Bond Future	1,211.0800	1.2111	1,406.5300	1.4065	16.138	0	0	1,320
2018/11/14	2030	07/02/2019	9.40	Put	Bond Future	2,941.2000	2.9412	2,629.8000	2.6298	(10.588)	0	0	0
2018/11/14	2030	07/02/2019	9.40	Call	Bond Future	746.2800	0.7463	889.0200	0.8890	19.127	0	0	0
2018/11/14	2030	07/02/2019	8.70	Put	Bond Future	6,823.8500	6.8238	6,390.2200	6.3902	(6.355)	0	0	0
2018/11/14	2030	07/02/2019	8.70	Call	Bond Future	57.5200	0.0575	78.0300	0.0780	35.657	0	0	0
2018/11/14	2030	07/02/2019	8.90	Put	Bond Future	5,564.4400	5.5644	5,151.1200	5.1511	(7.428)	0	0	0
2018/11/14	2030	02/05/2019	8.90	Put	Bond Future	6,218.5400	6.2185	5,807.2400	5.8072	(6.614)	0	0	0
2018/11/14	2030	02/05/2019	9.41	Call	Bond Future	1,300.1000	1.3001	1,417.6500	1.4176	9.042	0	0	0
2018/11/14	2030	02/05/2019			Bond Future	9.8219	90.1753	9.7462	90.6321	(0.771)	0.0000	0.0000	0
2018/11/14	2030	02/05/2019	9.39	Call	Bond Future	1,255.3100	1.2553	1,369.2500	1.3693	9.077	0	0	0
2018/11/14	2030	02/05/2019	9.39	Put	Bond Future	3,903.4300	3.9034	3,560.6100	3.5606	(8.783)	0	0	0
2018/11/14	2030	02/05/2019	10.20	Call	Bond Future	3,773.3200	3.7733	4,034.8400	4.0348	6.931	0	0	0
2018/11/14	2030	02/05/2019	10.20	Put	Bond Future	1,539.5900	1.5396	1,344.3500	1.3444	(12.681)	0	0	3,000
2018/11/14	2030	02/05/2019	8.90	Call	Bond Future	435.4000	0.4354	480.8600	0.4809	10.441	0	0	3,000
2018/11/14	2030	02/05/2019	9.41	Put	Bond Future	3,823.2500	3.8232	3,484.0400	3.4840	(8.872)	0	0	0
2018/11/14	2030	02/05/2019	9.40	Call	Bond Future	1,277.5900	1.2776	1,393.4400	1.3934	9.068	0	0	3,000
2018/11/14	2030	02/05/2019	9.40	Put	Bond Future	3,863.2000	3.8632	3,522.2900	3.5223	(8.825)	0	0	0
2018/11/14	2030	01/08/2019	9.91	Put	Bond Future	2,893.2700	2.8933	2,609.1800	2.6092	(9.819)	0	0	0
2018/11/14	2030	01/08/2019			Bond Future	9.8868	87.9822	9.8081	88.4484	(0.796)	0.0000	0.0000	0

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2018/11/14	2030	01/08/2019	9.91	Call	Bond Future	3,029.8800	3.0299	3,212.0400	3.2120	6.012	0	0	0
2018/11/14	2030	01/08/2019	9.92	Call	Bond Future	3,061.8100	3.0618	3,245.7900	3.2458	6.009	0	0	0
2018/11/14	2030	01/08/2019	9.90	Put	Bond Future	2,920.1300	2.9201	2,634.8000	2.6348	(9.771)	0	0	0
2018/11/14	2030	01/08/2019	9.92	Put	Bond Future	2,866.3300	2.8663	2,584.0600	2.5841	(9.848)	0	0	0
2018/11/14	2030	01/08/2019	9.90	Call	Bond Future	2,997.8100	2.9978	3,178.7300	3.1787	6.035	0	0	0
2018/11/14	2032	07/02/2019	8.81	Call	Bond Future	43.7800	0.0438	57.2500	0.0572	30.767	0	0	0
2018/11/14	2032	07/02/2019	8.80	Put	Bond Future	7,989.5000	7.9895	7,510.8600	7.5109	(5.991)	0	0	0
2018/11/14	2032	07/02/2019			Bond Future	9.9300	90.8623	9.8559	91.3542	(0.746)	0.0000	0.0000	41,753
2018/11/14	2032	07/02/2019	8.82	Call	Bond Future	46.0900	0.0461	59.8100	0.0598	29.768	0	0	0
2018/11/14	2032	07/02/2019	8.82	Put	Bond Future	7,844.8200	7.8448	7,366.6500	7.3666	(6.095)	0	0	0
2018/11/14	2032	07/02/2019	8.81	Put	Bond Future	7,917.0900	7.9171	7,438.6700	7.4387	(6.043)	0	0	0
2018/11/14	2032	07/02/2019	8.80	Call	Bond Future	41.5300	0.0415	54.7800	0.0548	31.905	0	0	0
2018/11/14	2032	02/05/2019	9.62	Put	Bond Future	4,029.6300	4.0296	3,638.8700	3.6389	(9.697)	0	0	0
2018/11/14	2032	02/05/2019	9.61	Call	Bond Future	1,498.7200	1.4987	1,601.3700	1.6014	6.849	0	0	0
2018/11/14	2032	02/05/2019			Bond Future	9.9966	88.3104	9.9210	88.8056	(0.757)	0.0000	0.0000	0
2018/11/14	2032	02/05/2019	9.62	Call	Bond Future	1,524.3600	1.5244	1,628.7700	1.6288	6.849	0	0	0
2018/11/14	2032	02/05/2019	9.61	Put	Bond Future	4,071.8800	4.0719	3,679.3600	3.6794	(9.640)	0	0	0
2018/11/14	2032	02/05/2019	9.63	Call	Bond Future	1,550.0100	1.5500	1,656.1900	1.6562	6.850	0	0	0
2018/11/14	2032	02/05/2019	9.63	Put	Bond Future	3,987.4700	3.9875	3,598.4800	3.5985	(9.755)	0	0	0
2018/11/14	2032	01/08/2019	10.10	Call	Bond Future	3,358.8900	3.3589	3,639.6000	3.6396	8.357	0	0	0
2018/11/14	2032	01/08/2019	10.11	Put	Bond Future	3,057.1900	3.0572	2,834.0400	2.8340	(7.299)	0	0	0
2018/11/14	2032	01/08/2019			Bond Future	10.0575	90.0857	9.9792	90.5911	(0.779)	0.0000	0.0000	0
2018/11/14	2032	01/08/2019	10.10	Put	Bond Future	3,086.6200	3.0866	2,861.9000	2.8619	(7.280)	0	0	0
2018/11/14	2032	01/08/2019	10.11	Call	Bond Future	3,393.4100	3.3934	3,675.6900	3.6757	8.318	0	0	0
2018/11/14	2032	01/08/2019	10.09	Call	Bond Future	3,324.5400	3.3245	3,603.6800	3.6037	8.396	0	0	0
2018/11/14	2032	01/08/2019	10.09	Put	Bond Future	3,116.2900	3.1163	2,890.0000	2.8900	(7.262)	0	0	0
2018/11/14	2033	07/02/2019			Bond Future	103.4363	103.4363	103.1959	103.1959	(0.232)	0.0000	0.0000	6,770
2018/11/14	2033	02/05/2019			Bond Future	104.1408	104.1408	103.8899	103.8899	(0.241)	0.0000	0.0000	0
2018/11/14	2033	01/08/2019			Bond Future	106.2570	106.2570	106.0013	106.0013	(0.241)	0.0000	0.0000	0
2018/11/14	2037	07/02/2019	9.06	Put	Bond Future	8,250.8800	8.2509	7,763.9000	7.7639	(5.902)	0	0	0
2018/11/14	2037	07/02/2019	9.05	Call	Bond Future	66.7900	0.0668	87.5700	0.0876	31.112	0	0	0
2018/11/14	2037	07/02/2019			Bond Future	10.0944	87.1723	10.0258	87.6809	(0.680)	0.0000	0.0000	58,272
2018/11/14	2037	07/02/2019	9.06	Call	Bond Future	70.2400	0.0702	91.8700	0.0919	30.794	0	0	0
2018/11/14	2037	07/02/2019	9.05	Put	Bond Future	8,332.1400	8.3321	7,844.3100	7.8443	(5.855)	0	0	0
2018/11/14	2037	07/02/2019	9.07	Call	Bond Future	73.8300	0.0738	96.3900	0.0964	30.557	0	0	0
2018/11/14	2037	07/02/2019	9.07	Put	Bond Future	8,169.8800	8.1699	7,683.8300	7.6838	(5.949)	0	0	0
2018/11/14	2037	02/05/2019	9.81	Put	Bond Future	4,449.4100	4.4494	3,962.1200	3.9621	(10.952)	0	0	0
2018/11/14	2037	02/05/2019			Bond Future	10.1593	88.7124	10.0893	89.2247	(0.688)	0.0000	0.0000	0
2018/11/14	2037	02/05/2019	9.80	Call	Bond Future	1,814.5700	1.8146	1,837.3400	1.8373	1.255	0	0	0
2018/11/14	2037	02/05/2019	9.80	Put	Bond Future	4,496.8500	4.4969	4,007.3000	4.0073	(10.887)	0	0	0
2018/11/14	2037	02/05/2019	9.81	Call	Bond Future	1,843.5000	1.8435	1,868.5300	1.8685	1.358	0	0	0
2018/11/14	2037	02/05/2019	9.79	Call	Bond Future	1,785.9100	1.7859	1,806.4400	1.8064	1.150	0	0	0
2018/11/14	2037	02/05/2019	9.79	Put	Bond Future	4,544.6600	4.5447	4,052.8700	4.0529	(10.821)	0	0	0
2018/11/14	2037	01/08/2019	10.31	Call	Bond Future	3,927.1300	3.9271	4,224.0600	4.2241	7.561	0	0	0
2018/11/14	2037	01/08/2019			Bond Future	10.2216	86.2397	10.1494	86.7626	(0.707)	0.0000	0.0000	0

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2018/11/14	2037	01/08/2019	10.29	Call	Bond Future	3,849.5000	3.8495	4,143.1900	4.1432	7.629	0	0	0
2018/11/14	2037	01/08/2019	10.29	Put	Bond Future	3,359.3700	3.3594	3,130.2100	3.1302	(6.822)	0	0	0
2018/11/14	2037	01/08/2019	10.31	Put	Bond Future	3,294.4000	3.2944	3,068.4800	3.0685	(6.858)	0	0	0
2018/11/14	2037	01/08/2019	10.30	Call	Bond Future	3,888.2200	3.8882	4,183.5400	4.1835	7.595	0	0	0
2018/11/14	2037	01/08/2019	10.30	Put	Bond Future	3,326.7500	3.3268	3,099.2200	3.0992	(6.839)	0	0	0
2018/11/14	2038	07/02/2019			Bond Future	123.0599	123.0599	121.5090	121.5090	(1.260)	0.0000	0.0000	9,871
2018/11/14	2038	02/05/2019			Bond Future	125.2611	125.2611	123.6752	123.6752	(1.266)	0.0000	0.0000	0
2018/11/14	2038	01/08/2019			Bond Future	127.7538	127.7538	126.1361	126.1361	(1.266)	0.0000	0.0000	0
2018/11/14	2040	07/02/2019	9.13	Call	Bond Future	80.2400	0.0802	93.3300	0.0933	16.314	0	0	0
2018/11/14	2040	07/02/2019	9.11	Put	Bond Future	8,990.6700	8.9907	8,499.0300	8.4990	(5.468)	0	0	0
2018/11/14	2040	07/02/2019			Bond Future	10.1537	90.3531	10.0903	90.8577	(0.625)	0.0000	0.0000	33,526
2018/11/14	2040	07/02/2019	9.13	Put	Bond Future	8,814.4600	8.8145	8,322.9100	8.3229	(5.577)	0	0	0
2018/11/14	2040	07/02/2019	9.11	Call	Bond Future	72.5700	0.0726	85.5700	0.0856	17.914	0	0	0
2018/11/14	2040	07/02/2019	9.12	Put	Bond Future	8,902.4000	8.9024	8,410.8300	8.4108	(5.522)	0	0	0
2018/11/14	2040	07/02/2019	9.12	Call	Bond Future	76.3100	0.0763	89.3800	0.0894	17.128	0	0	0
2018/11/14	2040	02/05/2019	9.60	Call	Bond Future	1,161.4600	1.1615	1,201.3700	1.2014	3.436	0	0	1,150
2018/11/14	2040	02/05/2019	9.89	Call	Bond Future	1,983.3000	1.9833	2,069.9800	2.0700	4.370	0	0	0
2018/11/14	2040	02/05/2019	9.88	Put	Bond Future	4,660.1100	4.6601	4,237.1800	4.2372	(9.076)	0	0	0
2018/11/14	2040	02/05/2019			Bond Future	10.2178	91.9495	10.1533	92.4576	(0.632)	0.0000	0.0000	0
2018/11/14	2040	02/05/2019	10.20	Put	Bond Future	3,247.2500	3.2473	2,888.0100	2.8880	(11.063)	0	0	0
2018/11/14	2040	02/05/2019	10.20	Call	Bond Future	3,107.3300	3.1073	3,256.1500	3.2562	4.789	0	0	1,150
2018/11/14	2040	02/05/2019	9.60	Put	Bond Future	6,216.7500	6.2167	5,748.6000	5.7486	(7.530)	0	0	0
2018/11/14	2040	02/05/2019	9.90	Call	Bond Future	2,015.7400	2.0157	2,104.4700	2.1045	4.402	0	0	0
2018/11/14	2040	02/05/2019	9.90	Put	Bond Future	4,560.9200	4.5609	4,141.5900	4.1416	(9.194)	0	0	0
2018/11/14	2040	02/05/2019	9.89	Put	Bond Future	4,610.4300	4.6104	4,189.0500	4.1890	(9.140)	0	0	0
2018/11/14	2040	02/05/2019	9.88	Call	Bond Future	1,950.9100	1.9509	2,036.0400	2.0360	4.364	0	0	0
2018/11/14	2040	01/08/2019	10.36	Call	Bond Future	4,197.2400	4.1972	4,480.4000	4.4804	6.746	0	0	0
2018/11/14	2040	01/08/2019	10.37	Put	Bond Future	3,545.1500	3.5451	3,311.3800	3.3114	(6.594)	0	0	0
2018/11/14	2040	01/08/2019			Bond Future	10.2797	89.2915	10.2130	89.8100	(0.649)	0.0000	0.0000	0
2018/11/14	2040	01/08/2019	10.36	Put	Bond Future	3,579.7000	3.5797	3,344.3200	3.3443	(6.575)	0	0	0
2018/11/14	2040	01/08/2019	10.37	Call	Bond Future	4,239.1400	4.2391	4,523.9100	4.5239	6.718	0	0	0
2018/11/14	2040	01/08/2019	10.38	Call	Bond Future	4,280.9100	4.2809	4,567.2800	4.5673	6.689	0	0	0
2018/11/14	2040	01/08/2019	10.38	Put	Bond Future	3,510.5900	3.5106	3,278.4200	3.2784	(6.613)	0	0	0
2018/11/14	2044	07/02/2019	9.18	Put	Bond Future	8,589.6700	8.5897	8,090.6600	8.0907	(5.809)	0	0	0
2018/11/14	2044	07/02/2019			Bond Future	10.1557	87.6086	10.0924	88.1206	(0.623)	0.0000	0.0000	35,910
2018/11/14	2044	07/02/2019	9.17	Call	Bond Future	95.4100	0.0954	108.4600	0.1085	13.678	0	0	0
2018/11/14	2044	07/02/2019	9.17	Put	Bond Future	8,678.9900	8.6790	8,180.0100	8.1800	(5.749)	0	0	0
2018/11/14	2044	07/02/2019	9.18	Call	Bond Future	100.1500	0.1002	113.1700	0.1132	13.000	0	0	0
2018/11/14	2044	07/02/2019	9.16	Call	Bond Future	90.8900	0.0909	103.9100	0.1039	14.325	0	0	0
2018/11/14	2044	07/02/2019	9.16	Put	Bond Future	8,768.6800	8.7687	8,269.6700	8.2697	(5.691)	0	0	0
2018/11/14	2044	02/05/2019	9.90	Call	Bond Future	2,046.8600	2.0469	2,134.9400	2.1349	4.303	0	0	0
2018/11/14	2044	02/05/2019			Bond Future	10.2169	89.1565	10.1524	89.6722	(0.631)	0.0000	0.0000	0
2018/11/14	2044	02/05/2019	9.90	Put	Bond Future	4,632.6100	4.6326	4,204.9600	4.2050	(9.231)	0	0	0
2018/11/14	2044	02/05/2019	9.91	Call	Bond Future	2,080.2900	2.0803	2,170.2200	2.1702	4.323	0	0	0
2018/11/14	2044	02/05/2019	9.92	Put	Bond Future	4,532.7700	4.5328	4,109.0700	4.1091	(9.347)	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
2018/11/14	2044	02/05/2019	9.91	Put	Bond Future	4,582.4700	4.5825	4,156.6700	4.1567	(9.292)	0	0	0
2018/11/14	2044	02/05/2019	9.92	Call	Bond Future	2,114.0200	2.1140	2,206.0500	2.2060	4.353	0	0	0
2018/11/14	2044	01/08/2019	10.40	Put	Bond Future	3,484.3700	3.4844	3,245.8900	3.2459	(6.844)	0	0	0
2018/11/14	2044	01/08/2019			Bond Future	10.2758	86.5676	10.2093	87.0939	(0.647)	0.0000	0.0000	0
2018/11/14	2044	01/08/2019	10.39	Call	Bond Future	4,409.6500	4.4096	4,695.8600	4.6959	6.491	0	0	0
2018/11/14	2044	01/08/2019	10.39	Put	Bond Future	3,518.7100	3.5187	3,278.6100	3.2786	(6.824)	0	0	0
2018/11/14	2044	01/08/2019	10.40	Call	Bond Future	4,452.5900	4.4526	4,740.4200	4.7404	6.464	0	0	0
2018/11/14	2044	01/08/2019	10.38	Call	Bond Future	4,366.8800	4.3669	4,651.4600	4.6515	6.517	0	0	0
2018/11/14	2044	01/08/2019	10.38	Put	Bond Future	3,553.3500	3.5533	3,311.6200	3.3116	(6.803)	0	0	0
2018/11/14	2046	07/02/2019			Bond Future	116.3622	116.3622	115.4269	115.4269	(0.804)	0.0000	0.0000	12,065
2018/11/14	2046	02/05/2019			Bond Future	116.7574	116.7574	115.7985	115.7985	(0.821)	0.0000	0.0000	0
2018/11/14	2046	01/08/2019			Bond Future	119.1302	119.1302	118.1522	118.1522	(0.821)	0.0000	0.0000	0
2018/11/14	2050	07/02/2019			Bond Future	120.2767	120.2767	119.9627	119.9627	(0.261)	0.0000	0.0000	10,255
2018/11/14	2050	02/05/2019			Bond Future	122.4279	122.4279	122.1012	122.1012	(0.267)	0.0000	0.0000	0
2018/11/14	2050	01/08/2019			Bond Future	123.0971	123.0971	122.7641	122.7641	(0.270)	0.0000	0.0000	0
2018/11/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	AL37	07/02/2019			Index Future	601.4990	601.4990	602.9740	602.9740	0.245	0.0000	0.0000	0
2018/11/14	AL37	02/05/2019			Index Future	612.1220	612.1220	613.5880	613.5880	0.239	0.0000	0.0000	0
2018/11/14	AL37	01/08/2019			Index Future	624.4140	624.4140	625.9140	625.9140	0.240	0.0000	0.0000	0
2018/11/14	AL7T	07/02/2019			Index Future	690.4460	690.4460	693.2180	693.2180	0.401	0.0000	0.0000	0
2018/11/14	AL7T	02/05/2019			Index Future	702.6400	702.6400	705.4210	705.4210	0.396	0.0000	0.0000	0
2018/11/14	AL7T	01/08/2019			Index Future	716.7490	716.7490	719.5920	719.5920	0.397	0.0000	0.0000	0
2018/11/14	ALBI	07/02/2019			Index Future	625.4950	625.4950	628.4120	628.4120	0.466	0.0000	0.0000	906
2018/11/14	ALBI	02/05/2019			Index Future	636.5420	636.5420	639.4740	639.4740	0.461	0.0000	0.0000	0
2018/11/14	ALBI	01/08/2019			Index Future	649.3240	649.3240	652.3200	652.3200	0.461	0.0000	0.0000	0
2018/11/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	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
2018/11/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	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
2018/11/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/14	ES33	07/02/2019			Bond Future	11.3384	76.0162	11.2679	76.4127	(0.622)	0.0000	0.0000	494
2018/11/14	ES33	02/05/2019			Bond Future	11.4445	73.5675	11.3724	73.9665	(0.629)	0.0000	0.0000	0
2018/11/14	ES33	01/08/2019			Bond Future	11.5495	75.0463	11.4748	75.4536	(0.647)	0.0000	0.0000	0
2018/11/14	ES42	07/02/2019			Bond Future	11.5415	78.1386	11.4764	78.5533	(0.564)	0.0000	0.0000	5,169
2018/11/14	ES42	02/05/2019			Bond Future	11.6470	75.2581	11.5804	75.6755	(0.572)	0.0000	0.0000	0
2018/11/14	ES42	01/08/2019			Bond Future	11.7496	76.7716	11.6806	77.1977	(0.587)	0.0000	0.0000	0
2018/11/14	GOVI	07/02/2019	666.53	Put	GOVI	476,940.0000	47.6940	447,100.0000	44.7100	(6.257)	0	0	0
2018/11/14	GOVI	07/02/2019			GOVI	618.8360	618.8360	621.8200	621.8200	0.482	0.0000	0.0000	461
2018/11/14	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	07/02/2019	666.52	Put	GOVI	476,840.0000	47.6840	447,000.0000	44.7000	(6.258)	0	0	0
2018/11/14	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	07/02/2019	666.51	Put	GOVI	476,740.0000	47.6740	446,900.0000	44.6900	(6.259)	0	0	0
2018/11/14	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	02/05/2019	647.88	Put	GOVI	181,150.0000	18.1150	151,140.0000	15.1140	(16.566)	0	0	0
2018/11/14	GOVI	02/05/2019	647.86	Put	GOVI	180,950.0000	18.0950	150,940.0000	15.0940	(16.585)	0	0	0
2018/11/14	GOVI	02/05/2019			GOVI	629.7650	629.7650	632.7660	632.7660	0.477	0.0000	0.0000	0
2018/11/14	GOVI	02/05/2019	647.87	Put	GOVI	181,050.0000	18.1050	151,040.0000	15.1040	(16.576)	0	0	0
2018/11/14	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	01/08/2019	638.68	Call	GOVI	37,320.0000	3.7320	67,970.0000	6.7970	82.128	0	0	0
2018/11/14	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	01/08/2019			GOVI	642.4120	642.4120	645.4770	645.4770	0.477	0.0000	0.0000	0
2018/11/14	GOVI	01/08/2019	638.69	Call	GOVI	37,220.0000	3.7220	67,870.0000	6.7870	82.348	0	0	0
2018/11/14	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	GOVI	01/08/2019	638.67	Call	GOVI	37,420.0000	3.7420	68,070.0000	6.8070	81.908	0	0	0
2018/11/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/14	IGOV	07/02/2019			Index Future	256.3450	256.3450	255.3950	255.3950	(0.371)	0.0000	0.0000	518
2018/11/14	IGOV	02/05/2019			Index Future	260.9290	260.9290	259.9480	259.9480	(0.376)	0.0000	0.0000	215
2018/11/14	IGOV	01/08/2019			Index Future	266.2290	266.2290	265.2300	265.2300	(0.375)	0.0000	0.0000	0
2018/11/14	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/14	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	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
2018/11/14	IS01	20/06/2019			Interest Rate Swap	102.0600	102.0600	102.0500	102.0500	(0.010)	0.0000	0.0000	0
2018/11/14	IS01	19/09/2019			Interest Rate Swap	100.0000	100.0000	99.9700	99.9700	(0.030)	0.0000	0.0000	0
2018/11/14	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/14	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3300	99.3300	(0.010)	0.0000	0.0000	0
2018/11/14	IS02	21/06/2019			Interest Rate Swap	99.7900	99.7900	99.7700	99.7700	(0.020)	0.0000	0.0000	0
2018/11/14	IS02	20/09/2019			Interest Rate Swap	102.0000	102.0000	101.9700	101.9700	(0.029)	0.0000	0.0000	0
2018/11/14	IS02	20/12/2019			Interest Rate Swap	103.0400	103.0400	103.0000	103.0000	(0.039)	0.0000	0.0000	0
2018/11/14	IS02	23/03/2020			Interest Rate Swap	99.1600	99.1600	99.1000	99.1000	(0.061)	0.0000	0.0000	0
2018/11/14	IS02	22/06/2020			Interest Rate Swap	102.8600	102.8600	102.7800	102.7800	(0.078)	0.0000	0.0000	0
2018/11/14	IS02	21/09/2020			Interest Rate Swap	99.9800	99.9800	99.8900	99.8900	(0.090)	0.0000	0.0000	0
2018/11/14	IS05	17/12/2020			Interest Rate Swap	96.9100	96.9100	96.8100	96.8100	(0.103)	0.0000	0.0000	0
2018/11/14	IS05	16/03/2021			Interest Rate Swap	96.2200	96.2200	96.1000	96.1000	(0.125)	0.0000	0.0000	0
2018/11/14	IS05	15/06/2021			Interest Rate Swap	95.5000	95.5000	95.3700	95.3700	(0.136)	0.0000	0.0000	0
2018/11/14	IS05	21/09/2021			Interest Rate Swap	95.7600	95.7600	95.6200	95.6200	(0.146)	0.0000	0.0000	0
2018/11/14	IS05	21/12/2021			Interest Rate Swap	98.0400	98.0400	97.8900	97.8900	(0.153)	0.0000	0.0000	51
2018/11/14	IS05	15/03/2022			Interest Rate Swap	98.2400	98.2400	98.0900	98.0900	(0.153)	0.0000	0.0000	0
2018/11/14	IS05	21/06/2022			Interest Rate Swap	99.5100	99.5100	99.3600	99.3600	(0.151)	0.0000	0.0000	0
2018/11/14	IS05	20/09/2022			Interest Rate Swap	103.4900	103.4900	103.3500	103.3500	(0.135)	0.0000	0.0000	0
2018/11/14	IS05	20/12/2022			Interest Rate Swap	104.8100	104.8100	104.6700	104.6700	(0.134)	0.0000	0.0000	0
2018/11/14	IS05	22/03/2023			Interest Rate Swap	98.2900	98.2900	98.1400	98.1400	(0.153)	0.0000	0.0000	0
2018/11/14	IS05	20/06/2023			Interest Rate Swap	104.3900	104.3900	104.2300	104.2300	(0.153)	0.0000	0.0000	0
2018/11/14	IS05	19/09/2023			Interest Rate Swap	99.9900	99.9900	99.8200	99.8200	(0.170)	0.0000	0.0000	0
2018/11/14	IS10	17/12/2025			Interest Rate Swap	97.2800	97.2800	97.0300	97.0300	(0.257)	0.0000	0.0000	0
2018/11/14	IS10	16/03/2026			Interest Rate Swap	94.3600	94.3600	94.1100	94.1100	(0.265)	0.0000	0.0000	0
2018/11/14	IS10	15/06/2026			Interest Rate Swap	93.1700	93.1700	92.9200	92.9200	(0.268)	0.0000	0.0000	0
2018/11/14	IS10	21/09/2026			Interest Rate Swap	95.3600	95.3600	95.1200	95.1200	(0.252)	0.0000	0.0000	0
2018/11/14	IS10	21/12/2026			Interest Rate Swap	99.1600	99.1600	98.9300	98.9300	(0.232)	0.0000	0.0000	0
2018/11/14	IS10	15/03/2027			Interest Rate Swap	97.8000	97.8000	97.5600	97.5600	(0.245)	0.0000	0.0000	0
2018/11/14	IS10	21/06/2027			Interest Rate Swap	99.9100	99.9100	99.6500	99.6500	(0.260)	0.0000	0.0000	0
2018/11/14	IS10	20/09/2027			Interest Rate Swap	105.3600	105.3600	105.1000	105.1000	(0.247)	0.0000	0.0000	0
2018/11/14	IS10	20/12/2027			Interest Rate Swap	105.7600	105.7600	105.5000	105.5000	(0.246)	0.0000	0.0000	0
2018/11/14	IS10	22/03/2028			Interest Rate Swap	99.3900	99.3900	99.1200	99.1200	(0.272)	0.0000	0.0000	0
2018/11/14	IS10	20/06/2028			Interest Rate Swap	106.5200	106.5200	106.2700	106.2700	(0.235)	0.0000	0.0000	0
2018/11/14	IS10	19/09/2028			Interest Rate Swap	100.2100	100.2100	99.9500	99.9500	(0.259)	0.0000	0.0000	0
2018/11/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/14	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/14	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/14	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
2018/11/14	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/14	R023	07/02/2019	10.59	Call	Bond Future	6,225.6100	6.2256	6,474.7100	6.4747	4.001	0	0	0
2018/11/14	R023	07/02/2019			Bond Future	8.6228	100.5981	8.5471	100.8478	(0.878)	0.0000	0.0000	53,011
2018/11/14	R023	07/02/2019	10.57	Call	Bond Future	6,165.0200	6.1650	6,414.0600	6.4141	4.040	0	0	0
2018/11/14	R023	07/02/2019	10.57	Put	Bond Future	1.9500	0.0020	1.2700	0.0013	(34.872)	0	0	0
2018/11/14	R023	07/02/2019	10.59	Put	Bond Future	1.7700	0.0018	1.1500	0.0012	(35.028)	0	0	0
2018/11/14	R023	07/02/2019	10.58	Call	Bond Future	6,195.3200	6.1953	6,444.3900	6.4444	4.020	0	0	0
2018/11/14	R023	07/02/2019	10.58	Put	Bond Future	1.8600	0.0019	1.2100	0.0012	(34.946)	0	0	0
2018/11/14	R023	02/05/2019	8.45	Call	Bond Future	727.6500	0.7277	773.2500	0.7733	6.267	0	0	0
2018/11/14	R023	02/05/2019	8.44	Put	Bond Future	1,470.7000	1.4707	1,266.7300	1.2667	(13.869)	0	0	0
2018/11/14	R023	02/05/2019			Bond Future	8.6804	98.4450	8.6013	98.6933	(0.911)	0.0000	0.0000	0
2018/11/14	R023	02/05/2019	8.46	Call	Bond Future	741.7600	0.7418	788.7000	0.7887	6.328	0	0	0
2018/11/14	R023	02/05/2019	8.46	Put	Bond Future	1,435.5200	1.4355	1,234.2200	1.2342	(14.023)	0	0	0
2018/11/14	R023	02/05/2019	8.45	Put	Bond Future	1,453.0300	1.4530	1,250.3900	1.2504	(13.946)	0	0	0
2018/11/14	R023	02/05/2019	8.44	Call	Bond Future	713.7000	0.7137	757.9700	0.7580	6.203	0	0	0
2018/11/14	R023	01/08/2019	8.95	Call	Bond Future	1,712.3600	1.7124	1,868.8200	1.8688	9.137	0	0	0
2018/11/14	R023	01/08/2019			Bond Future	8.7183	100.4235	8.6327	100.6770	(0.982)	0.0000	0.0000	0
2018/11/14	R023	01/08/2019	8.93	Call	Bond Future	1,673.6000	1.6736	1,828.4500	1.8284	9.253	0	0	0
2018/11/14	R023	01/08/2019	8.93	Put	Bond Future	1,049.9000	1.0499	951.2400	0.9512	(9.397)	0	0	0
2018/11/14	R023	01/08/2019	8.95	Put	Bond Future	1,030.0000	1.0300	932.9500	0.9330	(9.422)	0	0	0
2018/11/14	R023	01/08/2019	8.94	Call	Bond Future	1,692.9300	1.6929	1,848.5900	1.8486	9.195	0	0	0
2018/11/14	R023	01/08/2019	8.94	Put	Bond Future	1,039.9000	1.0399	942.0500	0.9420	(9.410)	0	0	0
2018/11/14	R035	07/02/2019	8.98	Call	Bond Future	57.3600	0.0574	75.5900	0.0756	31.782	0	0	0
2018/11/14	R035	07/02/2019			Bond Future	10.0456	94.8020	9.9767	95.3097	(0.686)	0.0000	0.0000	71,516
2018/11/14	R035	07/02/2019	8.96	Call	Bond Future	52.4100	0.0524	69.2600	0.0693	32.150	0	0	0
2018/11/14	R035	07/02/2019	8.96	Put	Bond Future	8,571.6200	8.5716	8,080.7800	8.0808	(5.726)	0	0	0
2018/11/14	R035	07/02/2019	8.98	Put	Bond Future	8,409.1200	8.4091	7,919.6600	7.9197	(5.821)	0	0	0
2018/11/14	R035	07/02/2019	8.97	Call	Bond Future	54.8400	0.0548	72.3600	0.0724	31.947	0	0	0
2018/11/14	R035	07/02/2019	8.97	Put	Bond Future	8,490.2700	8.4903	8,000.1000	8.0001	(5.773)	0	0	0
2018/11/14	R035	02/05/2019	9.74	Put	Bond Future	4,482.9700	4.4830	4,071.9200	4.0719	(9.169)	0	0	0
2018/11/14	R035	02/05/2019			Bond Future	10.1087	91.9759	10.0384	92.4871	(0.695)	0.0000	0.0000	0
2018/11/14	R035	02/05/2019	9.74	Call	Bond Future	1,750.8400	1.7508	1,850.9700	1.8510	5.719	0	0	0
2018/11/14	R035	02/05/2019	9.75	Call	Bond Future	1,780.0400	1.7800	1,881.9700	1.8820	5.726	0	0	0
2018/11/14	R035	02/05/2019	9.75	Put	Bond Future	4,436.4500	4.4364	4,027.2000	4.0272	(9.225)	0	0	0
2018/11/14	R035	02/05/2019	9.73	Call	Bond Future	1,722.1500	1.7222	1,820.5000	1.8205	5.711	0	0	0
2018/11/14	R035	02/05/2019	9.73	Put	Bond Future	4,530.0900	4.5301	4,117.2600	4.1173	(9.113)	0	0	0
2018/11/14	R035	01/08/2019	10.23	Call	Bond Future	3,845.0300	3.8450	4,062.7500	4.0627	5.662	0	0	0
2018/11/14	R035	01/08/2019	10.22	Put	Bond Future	3,431.3800	3.4314	3,125.6200	3.1256	(8.911)	0	0	0
2018/11/14	R035	01/08/2019			Bond Future	10.1674	93.8246	10.0948	94.3464	(0.714)	0.0000	0.0000	0
2018/11/14	R035	01/08/2019	10.24	Call	Bond Future	3,883.4800	3.8835	4,102.9000	4.1029	5.650	0	0	0
2018/11/14	R035	01/08/2019	10.24	Put	Bond Future	3,366.3700	3.3664	3,064.0100	3.0640	(8.982)	0	0	0
2018/11/14	R035	01/08/2019	10.23	Put	Bond Future	3,398.9000	3.3989	3,094.8400	3.0948	(8.946)	0	0	0
2018/11/14	R035	01/08/2019	10.22	Call	Bond Future	3,806.4400	3.8064	4,022.4600	4.0225	5.675	0	0	0
2018/11/14	R186	07/02/2019	8.20	Call	Bond Future	38.1800	0.0382	52.9700	0.0530	38.738	0	0	0
2018/11/14	R186	07/02/2019	9.10	Put	Bond Future	2,137.5700	2.1376	1,879.5300	1.8795	(12.072)	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
2018/11/14	R186	07/02/2019	8.21	Put	Bond Future	6,561.7900	6.5618	6,149.4200	6.1494	(6.284)	0	0	0
2018/11/14	R186	07/02/2019	8.50	Call	Bond Future	139.3700	0.1394	182.3200	0.1823	30.817	0	0	1,000
2018/11/14	R186	07/02/2019	9.50	Call	Bond Future	2,122.2000	2.1222	2,394.4800	2.3945	12.830	0	0	0
2018/11/14	R186	07/02/2019	9.92	Put	Bond Future	429.1300	0.4291	352.1100	0.3521	(17.948)	0	0	1,170
2018/11/14	R186	07/02/2019			Bond Future	9.3065	108.0517	9.2319	108.4794	(0.801)	0.0000	0.0000	67,961
2018/11/14	R186	07/02/2019	9.38	Put	Bond Future	1,294.6400	1.2946	1,109.9100	1.1099	(14.269)	0	0	0
2018/11/14	R186	07/02/2019	9.38	Call	Bond Future	1,713.9900	1.7140	1,957.0000	1.9570	14.178	0	0	6,000
2018/11/14	R186	07/02/2019	8.20	Put	Bond Future	6,621.8700	6.6219	6,208.9200	6.2089	(6.236)	0	0	0
2018/11/14	R186	07/02/2019	9.10	Call	Bond Future	947.5100	0.9475	1,117.2100	1.1172	17.910	0	0	0
2018/11/14	R186	07/02/2019	8.21	Call	Bond Future	39.9300	0.0399	55.3000	0.0553	38.492	0	0	0
2018/11/14	R186	07/02/2019	8.30	Put	Bond Future	6,027.3000	6.0273	5,621.2000	5.6212	(6.738)	0	0	0
2018/11/14	R186	07/02/2019	8.50	Put	Bond Future	4,886.9200	4.8869	4,502.1300	4.5021	(7.874)	0	0	0
2018/11/14	R186	07/02/2019	9.50	Put	Bond Future	1,022.7400	1.0227	867.2800	0.8673	(15.200)	0	0	2,500
2018/11/14	R186	07/02/2019	9.92	Call	Bond Future	3,864.4600	3.8645	4,215.1800	4.2152	9.076	0	0	0
2018/11/14	R186	07/02/2019	9.23	Put	Bond Future	0.0000	0.0000	1,483.7900	1.4838	100.000	0	0	0
2018/11/14	R186	07/02/2019	9.23	Call	Bond Future	0.0000	0.0000	1,472.6400	1.4726	100.000	0	0	3,000
2018/11/14	R186	07/02/2019	8.77	Put	Bond Future	3,504.7500	3.5048	3,166.5300	3.1665	(9.650)	0	0	0
2018/11/14	R186	07/02/2019	8.77	Call	Bond Future	376.7200	0.3767	466.2400	0.4662	23.763	0	0	1,170
2018/11/14	R186	07/02/2019	8.22	Call	Bond Future	41.7400	0.0417	57.7000	0.0577	38.237	0	0	0
2018/11/14	R186	07/02/2019	8.22	Put	Bond Future	6,501.8100	6.5018	6,090.0300	6.0900	(6.333)	0	0	0
2018/11/14	R186	07/02/2019	9.27	Put	Bond Future	1,588.6600	1.5887	1,375.5300	1.3755	(13.416)	0	0	0
2018/11/14	R186	07/02/2019	9.27	Call	Bond Future	1,379.5100	1.3795	1,594.1200	1.5941	15.557	0	0	1,170
2018/11/14	R186	07/02/2019	8.30	Call	Bond Future	59.9900	0.0600	81.6300	0.0816	36.073	0	0	210
2018/11/14	R186	07/02/2019	9.90	Call	Bond Future	3,773.6200	3.7736	4,121.4900	4.1215	9.218	0	0	0
2018/11/14	R186	07/02/2019	9.90	Put	Bond Future	447.9700	0.4480	368.1000	0.3681	(17.829)	0	0	1,000
2018/11/14	R186	02/05/2019	10.07	Call	Bond Future	4,705.1500	4.7051	4,947.2700	4.9473	5.146	0	0	0
2018/11/14	R186	02/05/2019	9.75	Call	Bond Future	3,422.3100	3.4223	3,619.2600	3.6193	5.755	0	0	0
2018/11/14	R186	02/05/2019	9.96	Put	Bond Future	1,054.9900	1.0550	851.6100	0.8516	(19.278)	0	0	90
2018/11/14	R186	02/05/2019	8.65	Put	Bond Future	4,726.1300	4.7261	4,329.1200	4.3291	(8.400)	0	0	0
2018/11/14	R186	02/05/2019	9.01	Put	Bond Future	3,277.0500	3.2770	2,930.3800	2.9304	(10.579)	0	0	0
2018/11/14	R186	02/05/2019	9.25	Put	Bond Future	2,494.6700	2.4947	2,199.6800	2.1997	(11.825)	0	0	0
2018/11/14	R186	02/05/2019	9.02	Call	Bond Future	1,237.9200	1.2379	1,321.8700	1.3219	6.782	0	0	0
2018/11/14	R186	02/05/2019			Bond Future	9.3751	109.9605	9.2984	110.3893	(0.819)	0.0000	0.0000	0
2018/11/14	R186	02/05/2019	8.65	Call	Bond Future	582.7900	0.5828	614.5600	0.6146	5.451	0	0	3,250
2018/11/14	R186	02/05/2019	9.03	Call	Bond Future	1,259.5400	1.2595	1,345.6400	1.3456	6.836	0	0	0
2018/11/14	R186	02/05/2019	9.03	Put	Bond Future	3,205.8600	3.2059	2,863.1800	2.8632	(10.689)	0	0	0
2018/11/14	R186	02/05/2019	10.07	Put	Bond Future	923.4800	0.9235	736.8200	0.7368	(20.213)	0	0	200
2018/11/14	R186	02/05/2019	9.30	Call	Bond Future	1,932.1100	1.9321	2,073.7000	2.0737	7.328	0	0	200
2018/11/14	R186	02/05/2019	9.75	Put	Bond Future	1,359.9000	1.3599	1,128.0700	1.1281	(17.048)	0	0	7,000
2018/11/14	R186	02/05/2019	9.96	Call	Bond Future	4,249.8900	4.2499	4,475.2900	4.4753	5.304	0	0	0
2018/11/14	R186	02/05/2019	9.20	Put	Bond Future	2,645.1000	2.6451	2,338.8500	2.3388	(11.578)	0	0	0
2018/11/14	R186	02/05/2019	9.01	Call	Bond Future	1,216.5200	1.2165	1,298.6300	1.2986	6.750	0	0	0
2018/11/14	R186	02/05/2019	10.02	Put	Bond Future	980.8700	0.9809	786.1100	0.7861	(19.856)	0	0	3,250
2018/11/14	R186	02/05/2019	9.25	Call	Bond Future	1,794.3000	1.7943	1,928.0900	1.9281	7.456	0	0	3,250
2018/11/14	R186	02/05/2019	9.02	Put	Bond Future	3,241.3300	3.2413	2,896.5000	2.8965	(10.639)	0	0	0
2018/11/14	R186	02/05/2019	8.62	Put	Bond Future	4,861.7000	4.8617	4,462.4100	4.4624	(8.213)	0	0	0
2018/11/14	R186	02/05/2019	8.62	Call	Bond Future	542.4500	0.5424	571.9400	0.5719	5.436	0	0	90
2018/11/14	R186	02/05/2019	8.70	Put	Bond Future	4,505.2900	4.5053	4,112.5700	4.1126	(8.717)	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
2018/11/14	R186	02/05/2019	8.70	Call	Bond Future	654.3300	0.6543	690.3900	0.6904	5.511	0	0	200
2018/11/14	R186	02/05/2019	9.30	Put	Bond Future	2,351.9200	2.3519	2,064.7300	2.0647	(12.211)	0	0	0
2018/11/14	R186	02/05/2019	9.20	Call	Bond Future	1,663.2100	1.6632	1,785.7400	1.7857	7.367	0	0	90
2018/11/14	R186	02/05/2019	8.50	Put	Bond Future	5,426.8900	5.4269	5,019.0300	5.0190	(7.516)	0	0	0
2018/11/14	R186	02/05/2019	8.50	Call	Bond Future	400.3400	0.4003	421.2600	0.4213	5.226	0	0	7,000
2018/11/14	R186	02/05/2019	9.00	Put	Bond Future	3,313.0400	3.3130	2,964.2600	2.9643	(10.527)	0	0	0
2018/11/14	R186	02/05/2019	9.00	Call	Bond Future	1,195.3500	1.1953	1,275.3500	1.2753	6.693	0	0	7,000
2018/11/14	R186	02/05/2019	10.02	Call	Bond Future	4,496.3700	4.4964	4,730.3900	4.7304	5.205	0	0	0
2018/11/14	R186	01/08/2019	9.54	Call	Bond Future	2,962.1100	2.9621	3,129.7200	3.1297	5.658	0	0	0
2018/11/14	R186	01/08/2019	10.08	Put	Bond Future	1,498.1000	1.4981	1,271.2800	1.2713	(15.141)	0	0	6,000
2018/11/14	R186	01/08/2019			Bond Future	9.4346	106.8676	9.3540	107.3054	(0.854)	0.0000	0.0000	0
2018/11/14	R186	01/08/2019	8.30	Put	Bond Future	6,761.1700	6.7612	6,376.0100	6.3760	(5.697)	0	0	0
2018/11/14	R186	01/08/2019	8.30	Call	Bond Future	374.1600	0.3742	426.7400	0.4267	14.053	0	0	6,000
2018/11/14	R186	01/08/2019	9.05	Put	Bond Future	3,726.2500	3.7263	3,381.2400	3.3812	(9.259)	0	0	0
2018/11/14	R186	01/08/2019	9.05	Call	Bond Future	1,615.4500	1.6154	1,708.1800	1.7082	5.740	0	0	6,000
2018/11/14	R186	01/08/2019	9.52	Call	Bond Future	2,897.3400	2.8973	3,064.1400	3.0641	5.757	0	0	0
2018/11/14	R186	01/08/2019	9.52	Put	Bond Future	2,435.8200	2.4358	2,164.8800	2.1649	(11.123)	0	0	0
2018/11/14	R186	01/08/2019	9.54	Put	Bond Future	2,392.9100	2.3929	2,122.7800	2.1228	(11.289)	0	0	0
2018/11/14	R186	01/08/2019	10.08	Call	Bond Future	4,921.1700	4.9212	5,132.0900	5.1321	4.286	0	0	0
2018/11/14	R186	01/08/2019	9.53	Call	Bond Future	2,929.8300	2.9298	3,097.0400	3.0970	5.707	0	0	0
2018/11/14	R186	01/08/2019	9.53	Put	Bond Future	2,414.4500	2.4144	2,143.9200	2.1439	(11.205)	0	0	0
2018/11/14	R197	07/02/2019			Bond Future	298.4808	298.4808	297.9229	297.9229	(0.187)	0.0000	0.0000	2,355
2018/11/14	R197	02/05/2019			Bond Future	303.8194	303.8194	303.2337	303.2337	(0.193)	0.0000	0.0000	0
2018/11/14	R197	01/08/2019			Bond Future	302.4326	302.4326	301.8359	301.8359	(0.197)	0.0000	0.0000	0
2018/11/14	R202	07/02/2019			Bond Future	234.0874	234.0874	232.7327	232.7327	(0.579)	0.0000	0.0000	8,990
2018/11/14	R202	02/05/2019			Bond Future	238.2742	238.2742	236.8813	236.8813	(0.585)	0.0000	0.0000	0
2018/11/14	R202	01/08/2019			Bond Future	239.1001	239.1001	237.6795	237.6795	(0.594)	0.0000	0.0000	0
2018/11/14	R207	07/02/2019	6.52	Call	Bond Future	311.7200	0.3117	365.4800	0.3655	17.246	0	0	0
2018/11/14	R207	07/02/2019	6.51	Put	Bond Future	21.3200	0.0213	11.4100	0.0114	(46.482)	0	0	0
2018/11/14	R207	07/02/2019			Bond Future	6.1925	101.4879	6.1215	101.5512	(1.147)	0.0000	0.0000	18,254
2018/11/14	R207	07/02/2019	6.53	Call	Bond Future	319.9900	0.3200	374.0400	0.3740	16.891	0	0	0
2018/11/14	R207	07/02/2019	6.53	Put	Bond Future	19.9700	0.0200	10.6800	0.0107	(46.520)	0	0	0
2018/11/14	R207	07/02/2019	6.52	Put	Bond Future	20.5700	0.0206	10.9900	0.0110	(46.573)	0	0	0
2018/11/14	R207	07/02/2019	6.51	Call	Bond Future	303.6000	0.3036	357.0300	0.3570	17.599	0	0	0
2018/11/14	R207	02/05/2019	7.63	Call	Bond Future	1,304.8800	1.3049	1,363.1900	1.3632	4.469	0	0	0
2018/11/14	R207	02/05/2019			Bond Future	5.6785	103.2808	5.5923	103.3392	(1.519)	0.0000	0.0000	0
2018/11/14	R207	02/05/2019	7.61	Call	Bond Future	1,291.6600	1.2917	1,349.9700	1.3500	4.514	0	0	0
2018/11/14	R207	02/05/2019	7.61	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2018/11/14	R207	02/05/2019	7.63	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2018/11/14	R207	02/05/2019	7.62	Call	Bond Future	1,298.2800	1.2983	1,356.5800	1.3566	4.491	0	0	0
2018/11/14	R207	02/05/2019	7.62	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2018/11/14	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	R207	01/08/2019	7.33	Call	Bond Future	1,353.7500	1.3538	1,413.5300	1.4135	4.416	0	0	0
2018/11/14	R207	01/08/2019			Bond Future	4.2337	101.7137	4.0989	101.7735	(3.184)	0.0000	0.0000	0
2018/11/14	R207	01/08/2019	7.34	Call	Bond Future	1,358.0700	1.3581	1,417.8500	1.4178	4.402	0	0	0

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2018/11/14	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	R207	01/08/2019	7.35	Call	Bond Future	1,362.3800	1.3624	1,422.1600	1.4222	4.388	0	0	0
2018/11/14	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/14	R208	07/02/2019	7.07	Call	Bond Future	28.3900	0.0284	39.3100	0.0393	38.464	0	0	0
2018/11/14	R208	07/02/2019	7.08	Put	Bond Future	1,076.7800	1.0768	954.0900	0.9541	(11.394)	0	0	0
2018/11/14	R208	07/02/2019	7.06	Put	Bond Future	1,113.3700	1.1134	989.8700	0.9899	(11.092)	0	0	0
2018/11/14	R208	07/02/2019			Bond Future	7.6240	100.8032	7.5539	100.9372	(0.919)	0.0000	0.0000	25,597
2018/11/14	R208	07/02/2019	7.07	Put	Bond Future	1,095.0100	1.0950	971.9000	0.9719	(11.243)	0	0	0
2018/11/14	R208	07/02/2019	7.08	Call	Bond Future	29.5400	0.0295	40.8800	0.0409	38.389	0	0	0
2018/11/14	R208	07/02/2019	7.06	Call	Bond Future	27.3600	0.0274	37.8900	0.0379	38.487	0	0	0
2018/11/14	R208	02/05/2019	8.03	Put	Bond Future	258.9100	0.2589	221.0900	0.2211	(14.607)	0	0	0
2018/11/14	R208	02/05/2019	8.02	Call	Bond Future	969.8100	0.9698	1,061.9000	1.0619	9.496	0	0	0
2018/11/14	R208	02/05/2019			Bond Future	7.6073	99.1826	7.5316	99.3130	(0.994)	0.0000	0.0000	0
2018/11/14	R208	02/05/2019	8.03	Call	Bond Future	983.3500	0.9833	1,075.9100	1.0759	9.413	0	0	0
2018/11/14	R208	02/05/2019	8.02	Put	Bond Future	262.4300	0.2624	224.1400	0.2241	(14.591)	0	0	0
2018/11/14	R208	02/05/2019	8.04	Call	Bond Future	997.1700	0.9972	1,090.1800	1.0902	9.327	0	0	0
2018/11/14	R208	02/05/2019	8.04	Put	Bond Future	255.6800	0.2557	218.3100	0.2183	(14.616)	0	0	0
2018/11/14	R208	01/08/2019	8.16	Call	Bond Future	1,225.3100	1.2253	1,322.8400	1.3228	7.960	0	0	0
2018/11/14	R208	01/08/2019	8.17	Put	Bond Future	256.4700	0.2565	221.0400	0.2210	(13.814)	0	0	0
2018/11/14	R208	01/08/2019			Bond Future	7.5181	101.1760	7.4301	101.3093	(1.169)	0.0000	0.0000	0
2018/11/14	R208	01/08/2019	8.16	Put	Bond Future	259.1200	0.2591	223.3500	0.2234	(13.804)	0	0	0
2018/11/14	R208	01/08/2019	8.17	Call	Bond Future	1,237.6100	1.2376	1,335.4800	1.3355	7.908	0	0	0
2018/11/14	R208	01/08/2019	8.15	Call	Bond Future	1,213.0400	1.2130	1,310.2200	1.3102	8.011	0	0	0
2018/11/14	R208	01/08/2019	8.15	Put	Bond Future	261.8000	0.2618	225.6800	0.2257	(13.797)	0	0	0
2018/11/14	R209	07/02/2019	10.20	Put	Bond Future	1,147.2900	1.1473	991.7200	0.9917	(13.560)	0	0	4,000
2018/11/14	R209	07/02/2019	8.97	Put	Bond Future	6,789.0900	6.7891	6,383.9500	6.3839	(5.968)	0	0	0
2018/11/14	R209	07/02/2019			Bond Future	9.9744	72.0122	9.9060	72.4411	(0.685)	0.0000	0.0000	123,676
2018/11/14	R209	07/02/2019	8.96	Call	Bond Future	71.1200	0.0711	94.1300	0.0941	32.354	0	0	0
2018/11/14	R209	07/02/2019	8.96	Put	Bond Future	6,857.5900	6.8576	6,451.6300	6.4516	(5.920)	0	0	0
2018/11/14	R209	07/02/2019	10.20	Call	Bond Future	2,536.1900	2.5362	2,809.5900	2.8096	10.780	0	0	0
2018/11/14	R209	07/02/2019	8.97	Call	Bond Future	74.1400	0.0741	97.9700	0.0980	32.142	0	0	0
2018/11/14	R209	07/02/2019	9.04	Put	Bond Future	6,317.2900	6.3173	5,918.6900	5.9187	(6.310)	0	0	0
2018/11/14	R209	07/02/2019	9.04	Call	Bond Future	100.2700	0.1003	130.6400	0.1306	30.288	0	0	4,000
2018/11/14	R209	07/02/2019	9.54	Put	Bond Future	3,422.2300	3.4222	3,108.9200	3.1089	(9.155)	0	0	0
2018/11/14	R209	07/02/2019	9.54	Call	Bond Future	628.5900	0.6286	744.2500	0.7442	18.400	0	0	4,000
2018/11/14	R209	07/02/2019	8.95	Call	Bond Future	68.2100	0.0682	90.4300	0.0904	32.576	0	0	0
2018/11/14	R209	07/02/2019	8.95	Put	Bond Future	6,926.3000	6.9263	6,519.5500	6.5196	(5.873)	0	0	0
2018/11/14	R209	02/05/2019	9.70	Put	Bond Future	3,674.0800	3.6741	3,349.1800	3.3492	(8.843)	0	0	0
2018/11/14	R209	02/05/2019			Bond Future	10.0313	70.1350	9.9617	70.5673	(0.694)	0.0000	0.0000	0
2018/11/14	R209	02/05/2019	9.69	Call	Bond Future	1,554.8100	1.5548	1,660.6000	1.6606	6.804	0	0	0
2018/11/14	R209	02/05/2019	9.69	Put	Bond Future	3,713.3400	3.7133	3,386.8400	3.3868	(8.793)	0	0	0
2018/11/14	R209	02/05/2019	9.70	Call	Bond Future	1,580.1900	1.5802	1,687.5800	1.6876	6.796	0	0	0
2018/11/14	R209	02/05/2019	10.71	Call	Bond Future	5,152.0800	5.1521	5,430.2300	5.4302	5.399	0	0	0
2018/11/14	R209	02/05/2019	9.68	Call	Bond Future	1,529.6600	1.5297	1,633.8600	1.6339	6.812	0	0	0
2018/11/14	R209	02/05/2019	9.68	Put	Bond Future	3,752.9200	3.7529	3,424.8300	3.4248	(8.742)	0	0	0
2018/11/14	R209	02/05/2019	9.35	Put	Bond Future	5,233.5200	5.2335	4,858.2100	4.8582	(7.171)	0	0	0

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2018/11/14	R209	02/05/2019	9.35	Call	Bond Future	825.3900	0.8254	882.3700	0.8824	6.903	0	0	760
2018/11/14	R209	02/05/2019	10.71	Put	Bond Future	1,135.0100	1.1350	980.8700	0.9809	(13.580)	0	0	760
2018/11/14	R209	02/05/2019	9.95	Put	Bond Future	2,783.2800	2.7833	2,501.7500	2.5018	(10.115)	0	0	0
2018/11/14	R209	02/05/2019	9.95	Call	Bond Future	2,278.1000	2.2781	2,428.8600	2.4289	6.618	0	0	760
2018/11/14	R209	01/08/2019	10.17	Call	Bond Future	3,383.2700	3.3833	3,637.9600	3.6380	7.528	0	0	0
2018/11/14	R209	01/08/2019	10.15	Put	Bond Future	2,907.7400	2.9077	2,718.3200	2.7183	(6.514)	0	0	0
2018/11/14	R209	01/08/2019			Bond Future	10.0830	71.5449	10.0113	71.9861	(0.711)	0.0000	0.0000	0
2018/11/14	R209	01/08/2019	10.17	Put	Bond Future	2,853.1100	2.8531	2,666.6100	2.6666	(6.537)	0	0	0
2018/11/14	R209	01/08/2019	10.15	Call	Bond Future	3,316.6100	3.3166	3,568.3800	3.5684	7.591	0	0	0
2018/11/14	R209	01/08/2019	10.16	Put	Bond Future	2,880.3100	2.8803	2,692.2400	2.6922	(6.530)	0	0	0
2018/11/14	R209	01/08/2019	10.16	Call	Bond Future	3,349.8600	3.3499	3,602.9800	3.6030	7.556	0	0	0
2018/11/14	R210	07/02/2019			Bond Future	188.2572	188.2572	187.6221	187.6221	(0.337)	0.0000	0.0000	3,308
2018/11/14	R210	02/05/2019			Bond Future	189.0683	189.0683	188.4107	188.4107	(0.348)	0.0000	0.0000	0
2018/11/14	R210	01/08/2019			Bond Future	192.9107	192.9107	192.2403	192.2403	(0.348)	0.0000	0.0000	0
2018/11/14	R212	07/02/2019			Bond Future	155.8069	155.8069	155.6046	155.6046	(0.130)	0.0000	0.0000	4,976
2018/11/14	R212	02/05/2019			Bond Future	158.5938	158.5938	158.3785	158.3785	(0.136)	0.0000	0.0000	0
2018/11/14	R212	01/08/2019			Bond Future	161.7454	161.7454	161.5261	161.5261	(0.136)	0.0000	0.0000	0
2018/11/14	R213	07/02/2019	8.68	Call	Bond Future	39.5000	0.0395	54.0100	0.0540	36.734	0	0	0
2018/11/14	R213	07/02/2019			Bond Future	9.8346	83.4300	9.7606	83.8760	(0.753)	0.0000	0.0000	32,324
2018/11/14	R213	07/02/2019	8.68	Put	Bond Future	7,394.8500	7.3949	6,963.3600	6.9634	(5.835)	0	0	0
2018/11/14	R213	07/02/2019	8.69	Call	Bond Future	41.2700	0.0413	56.3400	0.0563	36.516	0	0	0
2018/11/14	R213	07/02/2019	8.70	Put	Bond Future	7,263.4900	7.2635	6,833.1400	6.8331	(5.925)	0	0	0
2018/11/14	R213	07/02/2019	8.69	Put	Bond Future	7,329.1000	7.3291	6,898.1700	6.8982	(5.880)	0	0	0
2018/11/14	R213	07/02/2019	8.70	Call	Bond Future	43.1100	0.0431	58.7600	0.0588	36.302	0	0	0
2018/11/14	R213	02/05/2019	9.49	Call	Bond Future	1,329.9700	1.3300	1,384.1300	1.3841	4.072	0	0	0
2018/11/14	R213	02/05/2019	9.48	Put	Bond Future	3,825.0200	3.8250	3,428.3100	3.4283	(10.371)	0	0	0
2018/11/14	R213	02/05/2019			Bond Future	9.8966	81.3540	9.8210	81.8030	(0.764)	0.0000	0.0000	0
2018/11/14	R213	02/05/2019	9.50	Call	Bond Future	1,352.6400	1.3526	1,408.6700	1.4087	4.142	0	0	0
2018/11/14	R213	02/05/2019	9.50	Put	Bond Future	3,747.0400	3.7470	3,354.0400	3.3540	(10.488)	0	0	0
2018/11/14	R213	02/05/2019	9.49	Put	Bond Future	3,785.9900	3.7860	3,391.1200	3.3911	(10.430)	0	0	0
2018/11/14	R213	02/05/2019	9.48	Call	Bond Future	1,307.3100	1.3073	1,359.6300	1.3596	4.002	0	0	0
2018/11/14	R213	01/08/2019	9.99	Put	Bond Future	2,873.5400	2.8735	2,587.8300	2.5878	(9.943)	0	0	0
2018/11/14	R213	01/08/2019	9.98	Call	Bond Future	3,055.5600	3.0556	3,226.9300	3.2269	5.608	0	0	0
2018/11/14	R213	01/08/2019			Bond Future	9.9533	82.9890	9.8750	83.4473	(0.786)	0.0000	0.0000	0
2018/11/14	R213	01/08/2019	9.99	Call	Bond Future	3,087.5100	3.0875	3,260.0900	3.2601	5.590	0	0	0
2018/11/14	R213	01/08/2019	9.98	Put	Bond Future	2,899.7400	2.8997	2,612.8200	2.6128	(9.895)	0	0	0
2018/11/14	R213	01/08/2019	10.00	Call	Bond Future	3,119.6100	3.1196	3,293.6800	3.2937	5.580	0	0	0
2018/11/14	R213	01/08/2019	10.00	Put	Bond Future	2,847.5500	2.8475	2,563.3300	2.5633	(9.981)	0	0	0
2018/11/14	R214	07/02/2019	9.05	Put	Bond Future	7,639.6900	7.6397	7,242.3300	7.2423	(5.201)	0	0	0
2018/11/14	R214	07/02/2019			Bond Future	10.1266	71.2013	10.0633	71.6132	(0.625)	0.0000	0.0000	29,770
2018/11/14	R214	07/02/2019	9.04	Call	Bond Future	54.0200	0.0540	68.3400	0.0683	26.509	0	0	0
2018/11/14	R214	07/02/2019	9.04	Put	Bond Future	7,713.5100	7.7135	7,315.9400	7.3159	(5.154)	0	0	0
2018/11/14	R214	07/02/2019	9.05	Call	Bond Future	56.8000	0.0568	71.3300	0.0713	25.581	0	0	0
2018/11/14	R214	07/02/2019	9.03	Call	Bond Future	51.3400	0.0513	65.4600	0.0655	27.503	0	0	0

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2018/11/14	R214 07/02/2019	9.03	Put	Bond Future	7,787.5500	7.7875	7,389.7800	7.3898	(5.108)	0	0	0
2018/11/14	R214 02/05/2019	9.87	Call	Bond Future	1,770.2300	1.7702	1,784.4900	1.7845	0.806	0	0	0
2018/11/14	R214 02/05/2019	9.85	Call	Bond Future	1,717.2900	1.7173	1,727.8700	1.7279	0.616	0	0	0
2018/11/14	R214 02/05/2019			Bond Future	10.1821	69.1628	10.1177	69.5778	(0.632)	0.0000	0.0000	0
2018/11/14	R214 02/05/2019	9.85	Put	Bond Future	3,902.2100	3.9022	3,497.8200	3.4978	(10.363)	0	0	0
2018/11/14	R214 02/05/2019	9.87	Put	Bond Future	3,820.4200	3.8204	3,419.7100	3.4197	(10.489)	0	0	0
2018/11/14	R214 02/05/2019	9.86	Call	Bond Future	1,743.6500	1.7437	1,756.0600	1.7561	0.712	0	0	0
2018/11/14	R214 02/05/2019	9.86	Put	Bond Future	3,861.1500	3.8612	3,458.5900	3.4586	(10.426)	0	0	0
2018/11/14	R214 01/08/2019	10.34	Put	Bond Future	2,915.7600	2.9158	2,730.4700	2.7305	(6.355)	0	0	0
2018/11/14	R214 01/08/2019			Bond Future	10.2338	70.5529	10.1675	70.9765	(0.648)	0.0000	0.0000	0
2018/11/14	R214 01/08/2019	10.33	Call	Bond Future	3,551.1800	3.5512	3,788.1200	3.7881	6.672	0	0	0
2018/11/14	R214 01/08/2019	10.33	Put	Bond Future	2,943.9500	2.9439	2,757.3700	2.7574	(6.338)	0	0	0
2018/11/14	R214 01/08/2019	10.34	Call	Bond Future	3,585.5900	3.5856	3,823.8200	3.8238	6.644	0	0	0
2018/11/14	R214 01/08/2019	10.32	Call	Bond Future	3,516.6800	3.5167	3,752.3300	3.7523	6.701	0	0	0
2018/11/14	R214 01/08/2019	10.32	Put	Bond Future	2,972.1400	2.9721	2,784.2700	2.7843	(6.321)	0	0	0
2018/11/14	R248 07/02/2019	9.06	Put	Bond Future	9,807.3700	9.8074	9,293.5400	9.2935	(5.239)	0	0	0
2018/11/14	R248 07/02/2019			Bond Future	10.1371	91.0704	10.0737	91.5962	(0.626)	0.0000	0.0000	110,910
2018/11/14	R248 07/02/2019	9.06	Call	Bond Future	58.0600	0.0581	70.0200	0.0700	20.599	0	0	0
2018/11/14	R248 07/02/2019	9.05	Put	Bond Future	9,903.5700	9.9036	9,389.6300	9.3896	(5.189)	0	0	0
2018/11/14	R248 07/02/2019	9.07	Call	Bond Future	61.2600	0.0613	73.3400	0.0733	19.719	0	0	0
2018/11/14	R248 07/02/2019	9.07	Put	Bond Future	9,711.4500	9.7114	9,197.7400	9.1977	(5.290)	0	0	0
2018/11/14	R248 07/02/2019	9.05	Call	Bond Future	54.9700	0.0550	66.8200	0.0668	21.557	0	0	0
2018/11/14	R248 02/05/2019	9.90	Put	Bond Future	4,698.3500	4.6983	4,179.7100	4.1797	(11.039)	0	0	0
2018/11/14	R248 02/05/2019			Bond Future	10.1930	88.2419	10.1285	88.7716	(0.633)	0.0000	0.0000	0
2018/11/14	R248 02/05/2019	9.90	Call	Bond Future	2,246.6600	2.2467	2,257.6900	2.2577	0.491	0	0	0
2018/11/14	R248 02/05/2019	9.91	Call	Bond Future	2,281.0500	2.2810	2,294.7500	2.2947	0.601	0	0	0
2018/11/14	R248 02/05/2019	9.89	Put	Bond Future	4,750.0700	4.7501	4,229.0300	4.2290	(10.969)	0	0	0
2018/11/14	R248 02/05/2019	9.91	Put	Bond Future	4,647.0600	4.6471	4,131.0900	4.1311	(11.103)	0	0	0
2018/11/14	R248 02/05/2019	9.89	Call	Bond Future	2,212.5500	2.2125	2,221.1800	2.2212	0.390	0	0	0
2018/11/14	R248 01/08/2019	10.35	Call	Bond Future	4,470.0600	4.4701	4,759.3700	4.7594	6.472	0	0	0
2018/11/14	R248 01/08/2019	10.34	Put	Bond Future	3,664.1600	3.6642	3,411.1700	3.4112	(6.904)	0	0	0
2018/11/14	R248 01/08/2019			Bond Future	10.2450	90.0156	10.1785	90.5562	(0.649)	0.0000	0.0000	0
2018/11/14	R248 01/08/2019	10.36	Call	Bond Future	4,514.0300	4.5140	4,805.0300	4.8050	6.447	0	0	0
2018/11/14	R248 01/08/2019	10.36	Put	Bond Future	3,592.9900	3.5930	3,343.3800	3.3434	(6.947)	0	0	0
2018/11/14	R248 01/08/2019	10.35	Put	Bond Future	3,628.4300	3.6284	3,377.1300	3.3771	(6.926)	0	0	0
2018/11/14	R248 01/08/2019	10.34	Call	Bond Future	4,426.2600	4.4263	4,713.8800	4.7139	6.498	0	0	0

Total

970748