



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2018 TO 16/11/2018

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
2018/11/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	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
2018/11/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	2025	07/02/2019			Bond Future	132.4937	132.4937	132.2411	132.2411	(0.191)	0.0000	0.0000	355
2018/11/16	2025	02/05/2019			Bond Future	134.8553	134.8553	134.6000	134.6000	(0.189)	0.0000	0.0000	0
2018/11/16	2025	01/08/2019			Bond Future	137.5476	137.5476	137.2832	137.2832	(0.192)	0.0000	0.0000	0
2018/11/16	2029	07/02/2019			Bond Future	100.7558	100.7558	100.7386	100.7386	(0.017)	0.0000	0.0000	2,954
2018/11/16	2029	02/05/2019			Bond Future	101.4787	101.4787	101.4624	101.4624	(0.016)	0.0000	0.0000	0
2018/11/16	2029	01/08/2019			Bond Future	103.5399	103.5399	103.5204	103.5204	(0.019)	0.0000	0.0000	0
2018/11/16	2030	07/02/2019	8.62	Call	Bond Future	51.9400	0.0519	66.9600	0.0670	28.918	0	0	0
2018/11/16	2030	07/02/2019	10.20	Put	Bond Future	600.6400	0.6006	503.0200	0.5030	(16.253)	0	0	4,000
2018/11/16	2030	07/02/2019			Bond Future	9.6888	89.0044	9.6211	89.4219	(0.699)	0.0000	0.0000	55,800
2018/11/16	2030	07/02/2019	9.68	Put	Bond Future	1,665.0800	1.6651	1,456.6400	1.4566	(12.518)	0	0	0
2018/11/16	2030	07/02/2019	9.68	Call	Bond Future	1,610.8800	1.6109	1,819.9500	1.8200	12.979	0	0	4,000
2018/11/16	2030	07/02/2019	9.18	Put	Bond Future	3,661.3200	3.6613	3,332.2500	3.3323	(8.988)	0	0	0
2018/11/16	2030	07/02/2019	9.18	Call	Bond Future	456.7100	0.4567	545.1500	0.5452	19.365	0	0	4,000
2018/11/16	2030	07/02/2019	8.63	Call	Bond Future	54.2300	0.0542	69.8300	0.0698	28.766	0	0	0
2018/11/16	2030	07/02/2019	8.62	Put	Bond Future	6,965.4900	6.9655	6,563.0000	6.5630	(5.778)	0	0	0
2018/11/16	2030	07/02/2019	10.20	Call	Bond Future	3,670.3400	3.6703	3,990.2300	3.9902	8.716	0	0	0
2018/11/16	2030	07/02/2019	8.90	Call	Bond Future	166.2600	0.1663	206.5700	0.2066	24.245	0	0	1,320
2018/11/16	2030	07/02/2019	8.63	Put	Bond Future	6,899.8200	6.8998	6,497.9100	6.4979	(5.825)	0	0	0
2018/11/16	2030	07/02/2019	8.64	Call	Bond Future	56.6100	0.0566	72.8000	0.0728	28.599	0	0	0
2018/11/16	2030	07/02/2019	8.64	Put	Bond Future	6,834.2900	6.8343	6,432.9700	6.4330	(5.872)	0	0	0
2018/11/16	2030	07/02/2019	9.60	Put	Bond Future	1,918.0800	1.9181	1,689.5700	1.6896	(11.913)	0	0	0
2018/11/16	2030	07/02/2019	9.60	Call	Bond Future	1,369.6800	1.3697	1,558.6800	1.5587	13.799	0	0	1,320
2018/11/16	2030	07/02/2019	9.40	Put	Bond Future	2,660.4900	2.6605	2,381.9400	2.3819	(10.470)	0	0	0
2018/11/16	2030	07/02/2019	9.40	Call	Bond Future	860.2800	0.8603	999.2400	0.9992	16.153	0	0	0
2018/11/16	2030	07/02/2019	8.70	Put	Bond Future	6,444.4500	6.4445	6,047.1200	6.0471	(6.165)	0	0	0
2018/11/16	2030	07/02/2019	8.70	Call	Bond Future	72.8300	0.0728	93.0100	0.0930	27.708	0	0	0
2018/11/16	2030	07/02/2019	8.90	Put	Bond Future	5,200.8400	5.2008	4,823.6400	4.8236	(7.253)	0	0	0
2018/11/16	2030	02/05/2019	8.90	Put	Bond Future	5,853.5400	5.8535	5,499.6400	5.4996	(6.046)	0	0	0
2018/11/16	2030	02/05/2019	9.41	Call	Bond Future	1,388.8100	1.3888	1,544.9800	1.5450	11.245	0	0	0
2018/11/16	2030	02/05/2019			Bond Future	9.7562	90.5714	9.6860	90.9975	(0.720)	0.0000	0.0000	0
2018/11/16	2030	02/05/2019	9.39	Call	Bond Future	1,340.9900	1.3410	1,493.5900	1.4936	11.380	0	0	0
2018/11/16	2030	02/05/2019	9.39	Put	Bond Future	3,593.0300	3.5930	3,319.5200	3.3195	(7.612)	0	0	0
2018/11/16	2030	02/05/2019	10.20	Call	Bond Future	3,986.9700	3.9870	4,274.6000	4.2746	7.214	0	0	0
2018/11/16	2030	02/05/2019	10.20	Put	Bond Future	1,357.1600	1.3572	1,218.6800	1.2187	(10.204)	0	0	3,000
2018/11/16	2030	02/05/2019	8.90	Call	Bond Future	466.4800	0.4665	538.6900	0.5387	15.480	0	0	3,000
2018/11/16	2030	02/05/2019	9.41	Put	Bond Future	3,515.8800	3.5159	3,245.9400	3.2459	(7.678)	0	0	0
2018/11/16	2030	02/05/2019	9.40	Call	Bond Future	1,364.8900	1.3649	1,519.2800	1.5193	11.312	0	0	3,000
2018/11/16	2030	02/05/2019	9.40	Put	Bond Future	3,554.4200	3.5544	3,282.7000	3.2827	(7.645)	0	0	0
2018/11/16	2030	01/08/2019	9.91	Put	Bond Future	2,632.1300	2.6321	2,435.5000	2.4355	(7.470)	0	0	0
2018/11/16	2030	01/08/2019			Bond Future	9.8187	88.3854	9.7462	88.8174	(0.738)	0.0000	0.0000	0

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2018/11/16	2030	01/08/2019	9.91	Call	Bond Future	3,171.9500	3.1719	3,407.3200	3.4073	7.420	0	0	0
2018/11/16	2030	01/08/2019	9.92	Call	Bond Future	3,205.5000	3.2055	3,442.2500	3.4423	7.386	0	0	0
2018/11/16	2030	01/08/2019	9.90	Put	Bond Future	2,657.9600	2.6580	2,459.9500	2.4600	(7.450)	0	0	0
2018/11/16	2030	01/08/2019	9.92	Put	Bond Future	2,606.8100	2.6068	2,411.5600	2.4116	(7.490)	0	0	0
2018/11/16	2030	01/08/2019	9.90	Call	Bond Future	3,138.8500	3.1388	3,372.8400	3.3728	7.455	0	0	0
2018/11/16	2032	07/02/2019	8.81	Call	Bond Future	53.1100	0.0531	68.8700	0.0689	29.674	0	0	0
2018/11/16	2032	07/02/2019	8.80	Put	Bond Future	7,570.8700	7.5709	7,134.0400	7.1340	(5.770)	0	0	0
2018/11/16	2032	07/02/2019			Bond Future	9.8655	91.2902	9.7979	91.7422	(0.685)	0.0000	0.0000	41,753
2018/11/16	2032	07/02/2019	8.82	Call	Bond Future	55.5300	0.0555	71.9100	0.0719	29.498	0	0	0
2018/11/16	2032	07/02/2019	8.82	Put	Bond Future	7,426.3700	7.4264	6,990.7700	6.9908	(5.866)	0	0	0
2018/11/16	2032	07/02/2019	8.81	Put	Bond Future	7,498.5300	7.4985	7,062.3100	7.0623	(5.817)	0	0	0
2018/11/16	2032	07/02/2019	8.80	Call	Bond Future	50.7900	0.0508	65.9400	0.0659	29.829	0	0	0
2018/11/16	2032	02/05/2019	9.62	Put	Bond Future	3,671.9900	3.6720	3,386.9600	3.3870	(7.762)	0	0	0
2018/11/16	2032	02/05/2019	9.61	Call	Bond Future	1,569.4300	1.5694	1,743.7200	1.7437	11.105	0	0	0
2018/11/16	2032	02/05/2019			Bond Future	9.9309	88.7402	9.8610	89.2015	(0.705)	0.0000	0.0000	0
2018/11/16	2032	02/05/2019	9.62	Call	Bond Future	1,596.5200	1.5965	1,772.7600	1.7728	11.039	0	0	0
2018/11/16	2032	02/05/2019	9.61	Put	Bond Future	3,712.7900	3.7128	3,425.8100	3.4258	(7.729)	0	0	0
2018/11/16	2032	02/05/2019	9.63	Call	Bond Future	1,623.6400	1.6236	1,801.8200	1.8018	10.974	0	0	0
2018/11/16	2032	02/05/2019	9.63	Put	Bond Future	3,631.3000	3.6313	3,348.2100	3.3482	(7.796)	0	0	0
2018/11/16	2032	01/08/2019	10.10	Call	Bond Future	3,595.8300	3.5958	3,853.5300	3.8535	7.167	0	0	0
2018/11/16	2032	01/08/2019	10.11	Put	Bond Future	2,857.8500	2.8579	2,649.1700	2.6492	(7.302)	0	0	0
2018/11/16	2032	01/08/2019			Bond Future	9.9897	90.5233	9.9177	90.9912	(0.721)	0.0000	0.0000	0
2018/11/16	2032	01/08/2019	10.10	Put	Bond Future	2,885.9200	2.8859	2,675.7900	2.6758	(7.281)	0	0	0
2018/11/16	2032	01/08/2019	10.11	Call	Bond Future	3,631.7100	3.6317	3,890.8600	3.8909	7.136	0	0	0
2018/11/16	2032	01/08/2019	10.09	Call	Bond Future	3,560.1100	3.5601	3,816.3500	3.8163	7.198	0	0	0
2018/11/16	2032	01/08/2019	10.09	Put	Bond Future	2,914.2200	2.9142	2,702.6300	2.7026	(7.261)	0	0	0
2018/11/16	2033	07/02/2019			Bond Future	102.6174	102.6174	102.6000	102.6000	(0.017)	0.0000	0.0000	6,770
2018/11/16	2033	02/05/2019			Bond Future	103.3010	103.3010	103.2847	103.2847	(0.016)	0.0000	0.0000	0
2018/11/16	2033	01/08/2019			Bond Future	105.3991	105.3991	105.3795	105.3795	(0.019)	0.0000	0.0000	0
2018/11/16	2037	07/02/2019	9.06	Put	Bond Future	7,865.8700	7.8659	7,386.2500	7.3863	(6.097)	0	0	0
2018/11/16	2037	07/02/2019	9.05	Call	Bond Future	79.8700	0.0799	102.5100	0.1025	28.346	0	0	0
2018/11/16	2037	07/02/2019			Bond Future	10.0406	87.5709	9.9732	88.0741	(0.671)	0.0000	0.0000	58,272
2018/11/16	2037	07/02/2019	9.06	Call	Bond Future	83.8700	0.0839	107.4700	0.1075	28.139	0	0	0
2018/11/16	2037	07/02/2019	9.05	Put	Bond Future	7,946.5800	7.9466	7,466.0000	7.4660	(6.048)	0	0	0
2018/11/16	2037	07/02/2019	9.07	Call	Bond Future	88.0700	0.0881	112.6600	0.1127	27.921	0	0	0
2018/11/16	2037	07/02/2019	9.07	Put	Bond Future	7,785.4800	7.7855	7,306.8500	7.3068	(6.148)	0	0	0
2018/11/16	2037	02/05/2019	9.81	Put	Bond Future	4,022.1400	4.0221	3,708.6200	3.7086	(7.795)	0	0	0
2018/11/16	2037	02/05/2019			Bond Future	10.1046	89.1127	10.0350	89.6261	(0.689)	0.0000	0.0000	0
2018/11/16	2037	02/05/2019	9.80	Call	Bond Future	1,785.8400	1.7858	1,983.4900	1.9835	11.068	0	0	0
2018/11/16	2037	02/05/2019	9.80	Put	Bond Future	4,067.8400	4.0678	3,752.1200	3.7521	(7.761)	0	0	0
2018/11/16	2037	02/05/2019	9.81	Call	Bond Future	1,816.5100	1.8165	2,016.3600	2.0164	11.002	0	0	0
2018/11/16	2037	02/05/2019	9.79	Call	Bond Future	1,755.4500	1.7554	1,950.9000	1.9509	11.134	0	0	0
2018/11/16	2037	02/05/2019	9.79	Put	Bond Future	4,113.9200	4.1139	3,796.0000	3.7960	(7.728)	0	0	0
2018/11/16	2037	01/08/2019	10.31	Call	Bond Future	4,151.4600	4.1515	4,445.6100	4.4456	7.085	0	0	0
2018/11/16	2037	01/08/2019			Bond Future	10.1653	86.6471	10.0938	87.1682	(0.703)	0.0000	0.0000	0

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2018/11/16	2037	01/08/2019	10.29	Call	Bond Future	4,071.3000	4.0713	4,362.2300	4.3622	7.146	0	0	0
2018/11/16	2037	01/08/2019	10.29	Put	Bond Future	3,173.7800	3.1738	2,943.6200	2.9436	(7.252)	0	0	0
2018/11/16	2037	01/08/2019	10.31	Put	Bond Future	3,111.3400	3.1113	2,884.4000	2.8844	(7.294)	0	0	0
2018/11/16	2037	01/08/2019	10.30	Call	Bond Future	4,111.2900	4.1113	4,403.8400	4.4038	7.116	0	0	0
2018/11/16	2037	01/08/2019	10.30	Put	Bond Future	3,142.4300	3.1424	2,913.8900	2.9139	(7.273)	0	0	0
2018/11/16	2038	07/02/2019			Bond Future	121.2136	121.2136	120.7338	120.7338	(0.396)	0.0000	0.0000	9,892
2018/11/16	2038	02/05/2019			Bond Future	123.3740	123.3740	122.8875	122.8875	(0.394)	0.0000	0.0000	0
2018/11/16	2038	01/08/2019			Bond Future	125.8274	125.8274	125.3272	125.3272	(0.397)	0.0000	0.0000	0
2018/11/16	2040	07/02/2019	9.13	Call	Bond Future	83.2200	0.0832	111.8800	0.1119	34.439	0	0	0
2018/11/16	2040	07/02/2019	9.11	Put	Bond Future	8,648.6800	8.6487	8,052.7300	8.0527	(6.891)	0	0	0
2018/11/16	2040	07/02/2019			Bond Future	10.1102	90.6987	10.0326	91.3212	(0.768)	0.0000	0.0000	33,526
2018/11/16	2040	07/02/2019	9.13	Put	Bond Future	8,471.8500	8.4718	7,878.0200	7.8780	(7.009)	0	0	0
2018/11/16	2040	07/02/2019	9.11	Call	Bond Future	76.1700	0.0762	102.7100	0.1027	34.843	0	0	0
2018/11/16	2040	07/02/2019	9.12	Put	Bond Future	8,560.1300	8.5601	7,965.2300	7.9652	(6.950)	0	0	0
2018/11/16	2040	07/02/2019	9.12	Call	Bond Future	79.6300	0.0796	107.2200	0.1072	34.648	0	0	0
2018/11/16	2040	02/05/2019	9.60	Call	Bond Future	1,149.4100	1.1494	1,324.5500	1.3246	15.237	0	0	1,150
2018/11/16	2040	02/05/2019	9.89	Call	Bond Future	1,996.5100	1.9965	2,249.7800	2.2498	12.686	0	0	0
2018/11/16	2040	02/05/2019	9.88	Put	Bond Future	4,326.4900	4.3265	3,942.2900	3.9423	(8.880)	0	0	0
2018/11/16	2040	02/05/2019			Bond Future	10.1738	92.2955	10.0937	92.9303	(0.788)	0.0000	0.0000	0
2018/11/16	2040	02/05/2019	10.20	Put	Bond Future	2,954.8600	2.9549	2,656.1100	2.6561	(10.110)	0	0	0
2018/11/16	2040	02/05/2019	10.20	Call	Bond Future	3,160.9600	3.1610	3,496.9600	3.4970	10.630	0	0	1,150
2018/11/16	2040	02/05/2019	9.60	Put	Bond Future	5,858.6800	5.8587	5,399.0700	5.3991	(7.845)	0	0	0
2018/11/16	2040	02/05/2019	9.90	Call	Bond Future	2,030.2700	2.0303	2,286.2700	2.2863	12.609	0	0	0
2018/11/16	2040	02/05/2019	9.90	Put	Bond Future	4,229.4300	4.2294	3,850.6800	3.8507	(8.955)	0	0	0
2018/11/16	2040	02/05/2019	9.89	Put	Bond Future	4,277.6200	4.2776	3,896.1400	3.8961	(8.918)	0	0	0
2018/11/16	2040	02/05/2019	9.88	Call	Bond Future	1,963.3100	1.9633	2,213.8600	2.2139	12.762	0	0	0
2018/11/16	2040	01/08/2019	10.36	Call	Bond Future	4,379.0300	4.3790	4,741.8400	4.7418	8.285	0	0	0
2018/11/16	2040	01/08/2019	10.37	Put	Bond Future	3,375.8800	3.3759	3,095.9600	3.0960	(8.292)	0	0	0
2018/11/16	2040	01/08/2019			Bond Future	10.2343	89.6437	10.1520	90.2884	(0.805)	0.0000	0.0000	0
2018/11/16	2040	01/08/2019	10.36	Put	Bond Future	3,409.3300	3.4093	3,127.4200	3.1274	(8.269)	0	0	0
2018/11/16	2040	01/08/2019	10.37	Call	Bond Future	4,422.0300	4.4220	4,786.8300	4.7868	8.250	0	0	0
2018/11/16	2040	01/08/2019	10.38	Call	Bond Future	4,464.8900	4.4649	4,831.6800	4.8317	8.215	0	0	0
2018/11/16	2040	01/08/2019	10.38	Put	Bond Future	3,342.4100	3.3424	3,064.4800	3.0645	(8.315)	0	0	0
2018/11/16	2044	07/02/2019	9.18	Put	Bond Future	8,201.0800	8.2011	7,642.1700	7.6422	(6.815)	0	0	0
2018/11/16	2044	07/02/2019			Bond Future	10.1072	88.0005	10.0348	88.5913	(0.717)	0.0000	0.0000	36,223
2018/11/16	2044	07/02/2019	9.17	Call	Bond Future	99.0600	0.0991	129.8100	0.1298	31.042	0	0	0
2018/11/16	2044	07/02/2019	9.17	Put	Bond Future	8,290.7500	8.2908	7,730.6700	7.7307	(6.755)	0	0	0
2018/11/16	2044	07/02/2019	9.18	Call	Bond Future	103.4500	0.1035	135.3700	0.1354	30.855	0	0	0
2018/11/16	2044	07/02/2019	9.16	Call	Bond Future	94.8400	0.0948	124.4500	0.1245	31.221	0	0	0
2018/11/16	2044	07/02/2019	9.16	Put	Bond Future	8,380.7400	8.3807	7,819.5200	7.8195	(6.697)	0	0	0
2018/11/16	2044	02/05/2019	9.90	Call	Bond Future	2,076.4600	2.0765	2,319.8800	2.3199	11.723	0	0	0
2018/11/16	2044	02/05/2019			Bond Future	10.1677	89.5499	10.0930	90.1523	(0.734)	0.0000	0.0000	0
2018/11/16	2044	02/05/2019	9.90	Put	Bond Future	4,268.8600	4.2689	3,909.8100	3.9098	(8.411)	0	0	0
2018/11/16	2044	02/05/2019	9.91	Call	Bond Future	2,111.1800	2.1112	2,357.2000	2.3572	11.653	0	0	0
2018/11/16	2044	02/05/2019	9.92	Put	Bond Future	4,171.8400	4.1718	3,817.9900	3.8180	(8.482)	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
2018/11/16	2044	02/05/2019	9.91	Put	Bond Future	4,220.0100	4.2200	3,863.5600	3.8636	(8.447)	0	0	0
2018/11/16	2044	02/05/2019	9.92	Call	Bond Future	2,146.4400	2.1464	2,395.0600	2.3951	11.583	0	0	0
2018/11/16	2044	01/08/2019	10.40	Put	Bond Future	3,291.2900	3.2913	3,032.6500	3.0326	(7.858)	0	0	0
2018/11/16	2044	01/08/2019			Bond Future	10.2252	86.9679	10.1485	87.5799	(0.750)	0.0000	0.0000	0
2018/11/16	2044	01/08/2019	10.39	Call	Bond Future	4,615.6500	4.6156	4,967.1000	4.9671	7.614	0	0	0
2018/11/16	2044	01/08/2019	10.39	Put	Bond Future	3,324.3800	3.3244	3,063.8800	3.0639	(7.836)	0	0	0
2018/11/16	2044	01/08/2019	10.40	Call	Bond Future	4,659.8400	4.6598	5,013.1500	5.0131	7.582	0	0	0
2018/11/16	2044	01/08/2019	10.38	Call	Bond Future	4,571.6400	4.5716	4,921.2100	4.9212	7.646	0	0	0
2018/11/16	2044	01/08/2019	10.38	Put	Bond Future	3,357.7800	3.3578	3,095.4000	3.0954	(7.814)	0	0	0
2018/11/16	2046	07/02/2019			Bond Future	115.4092	115.4092	114.9548	114.9548	(0.394)	0.0000	0.0000	12,458
2018/11/16	2046	02/05/2019			Bond Future	115.7803	115.7803	115.3191	115.3191	(0.398)	0.0000	0.0000	0
2018/11/16	2046	01/08/2019			Bond Future	118.1321	118.1321	117.6583	117.6583	(0.401)	0.0000	0.0000	0
2018/11/16	2050	07/02/2019			Bond Future	118.4439	118.4439	118.4235	118.4235	(0.017)	0.0000	0.0000	10,302
2018/11/16	2050	02/05/2019			Bond Future	120.5550	120.5550	120.5360	120.5360	(0.016)	0.0000	0.0000	0
2018/11/16	2050	01/08/2019			Bond Future	121.1850	121.1850	121.1621	121.1621	(0.019)	0.0000	0.0000	0
2018/11/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	AL37	07/02/2019			Index Future	602.7780	602.7780	604.1720	604.1720	0.231	0.0000	0.0000	0
2018/11/16	AL37	02/05/2019			Index Future	613.3880	613.3880	614.8140	614.8140	0.232	0.0000	0.0000	0
2018/11/16	AL37	01/08/2019			Index Future	625.7020	625.7020	627.1390	627.1390	0.230	0.0000	0.0000	0
2018/11/16	AL7T	07/02/2019			Index Future	692.8480	692.8480	695.4590	695.4590	0.377	0.0000	0.0000	0
2018/11/16	AL7T	02/05/2019			Index Future	705.0430	705.0430	707.7090	707.7090	0.378	0.0000	0.0000	0
2018/11/16	AL7T	01/08/2019			Index Future	719.1970	719.1970	721.8960	721.8960	0.375	0.0000	0.0000	0
2018/11/16	ALBI	07/02/2019			Index Future	627.7820	627.7820	630.8700	630.8700	0.492	0.0000	0.0000	906
2018/11/16	ALBI	02/05/2019			Index Future	638.8310	638.8310	641.9820	641.9820	0.493	0.0000	0.0000	0
2018/11/16	ALBI	01/08/2019			Index Future	651.6570	651.6570	654.8520	654.8520	0.490	0.0000	0.0000	0
2018/11/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	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
2018/11/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	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
2018/11/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/16	ES33	07/02/2019			Bond Future	11.2874	76.3029	11.2192	76.6887	(0.604)	0.0000	0.0000	494
2018/11/16	ES33	02/05/2019			Bond Future	11.3926	73.8545	11.3219	74.2482	(0.620)	0.0000	0.0000	0
2018/11/16	ES33	01/08/2019			Bond Future	11.4959	75.3385	11.4231	75.7379	(0.633)	0.0000	0.0000	0
2018/11/16	ES42	07/02/2019			Bond Future	11.4960	78.4286	11.4227	78.8986	(0.637)	0.0000	0.0000	5,169
2018/11/16	ES42	02/05/2019			Bond Future	11.6007	75.5484	11.5247	76.0278	(0.655)	0.0000	0.0000	0
2018/11/16	ES42	01/08/2019			Bond Future	11.7017	77.0671	11.6235	77.5538	(0.669)	0.0000	0.0000	0
2018/11/16	GOVI	07/02/2019	666.53	Put	GOVI	453,320.0000	45.3320	422,380.0000	42.2380	(6.825)	0	0	0
2018/11/16	GOVI	07/02/2019			GOVI	621.1980	621.1980	624.2920	624.2920	0.498	0.0000	0.0000	461
2018/11/16	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	07/02/2019	666.52	Put	GOVI	453,220.0000	45.3220	422,280.0000	42.2280	(6.827)	0	0	0
2018/11/16	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	07/02/2019	666.51	Put	GOVI	453,120.0000	45.3120	422,180.0000	42.2180	(6.828)	0	0	0
2018/11/16	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	02/05/2019	647.88	Put	GOVI	157,480.0000	15.7480	125,920.0000	12.5920	(20.041)	0	0	0
2018/11/16	GOVI	02/05/2019	647.86	Put	GOVI	157,280.0000	15.7280	125,720.0000	12.5720	(20.066)	0	0	0
2018/11/16	GOVI	02/05/2019			GOVI	632.1320	632.1320	635.2880	635.2880	0.499	0.0000	0.0000	0
2018/11/16	GOVI	02/05/2019	647.87	Put	GOVI	157,380.0000	15.7380	125,820.0000	12.5820	(20.053)	0	0	0
2018/11/16	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	01/08/2019	638.68	Call	GOVI	61,430.0000	6.1430	93,440.0000	9.3440	52.108	0	0	0
2018/11/16	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	01/08/2019			GOVI	644.8230	644.8230	648.0240	648.0240	0.496	0.0000	0.0000	0
2018/11/16	GOVI	01/08/2019	638.69	Call	GOVI	61,330.0000	6.1330	93,340.0000	9.3340	52.193	0	0	0
2018/11/16	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	GOVI	01/08/2019	638.67	Call	GOVI	61,530.0000	6.1530	93,540.0000	9.3540	52.023	0	0	0
2018/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/16	IGOV	07/02/2019			Index Future	254.7560	254.7560	254.3060	254.3060	(0.177)	0.0000	0.0000	518
2018/11/16	IGOV	02/05/2019			Index Future	259.2960	259.2960	258.8420	258.8420	(0.175)	0.0000	0.0000	215
2018/11/16	IGOV	01/08/2019			Index Future	264.5620	264.5620	264.0910	264.0910	(0.178)	0.0000	0.0000	0
2018/11/16	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/16	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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2018/11/16	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0400	102.0400	(0.010)	0.0000	0.0000	0
2018/11/16	IS01	19/09/2019			Interest Rate Swap	99.9700	99.9700	99.9600	99.9600	(0.010)	0.0000	0.0000	0
2018/11/16	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/16	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/11/16	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/11/16	IS02	20/09/2019			Interest Rate Swap	101.9700	101.9700	101.9600	101.9600	(0.010)	0.0000	0.0000	0
2018/11/16	IS02	20/12/2019			Interest Rate Swap	103.0100	103.0100	102.9800	102.9800	(0.029)	0.0000	0.0000	0
2018/11/16	IS02	23/03/2020			Interest Rate Swap	99.1200	99.1200	99.0800	99.0800	(0.040)	0.0000	0.0000	0
2018/11/16	IS02	22/06/2020			Interest Rate Swap	102.8000	102.8000	102.7500	102.7500	(0.049)	0.0000	0.0000	0
2018/11/16	IS02	21/09/2020			Interest Rate Swap	99.9100	99.9100	99.8500	99.8500	(0.060)	0.0000	0.0000	0
2018/11/16	IS05	17/12/2020			Interest Rate Swap	96.8400	96.8400	96.7500	96.7500	(0.093)	0.0000	0.0000	0
2018/11/16	IS05	16/03/2021			Interest Rate Swap	96.1400	96.1400	96.0400	96.0400	(0.104)	0.0000	0.0000	0
2018/11/16	IS05	15/06/2021			Interest Rate Swap	95.4200	95.4200	95.2900	95.2900	(0.136)	0.0000	0.0000	0
2018/11/16	IS05	21/09/2021			Interest Rate Swap	95.6800	95.6800	95.5200	95.5200	(0.167)	0.0000	0.0000	0
2018/11/16	IS05	21/12/2021			Interest Rate Swap	97.9400	97.9400	97.7700	97.7700	(0.174)	0.0000	0.0000	51
2018/11/16	IS05	15/03/2022			Interest Rate Swap	98.1400	98.1400	97.9600	97.9600	(0.183)	0.0000	0.0000	0
2018/11/16	IS05	21/06/2022			Interest Rate Swap	99.4000	99.4000	99.2100	99.2100	(0.191)	0.0000	0.0000	0
2018/11/16	IS05	20/09/2022			Interest Rate Swap	103.3800	103.3800	103.1900	103.1900	(0.184)	0.0000	0.0000	0
2018/11/16	IS05	20/12/2022			Interest Rate Swap	104.7000	104.7000	104.4900	104.4900	(0.201)	0.0000	0.0000	0
2018/11/16	IS05	22/03/2023			Interest Rate Swap	98.1600	98.1600	97.9500	97.9500	(0.214)	0.0000	0.0000	0
2018/11/16	IS05	20/06/2023			Interest Rate Swap	104.2500	104.2500	104.0300	104.0300	(0.211)	0.0000	0.0000	0
2018/11/16	IS05	19/09/2023			Interest Rate Swap	99.8400	99.8400	99.6100	99.6100	(0.230)	0.0000	0.0000	0
2018/11/16	IS10	17/12/2025			Interest Rate Swap	97.1200	97.1200	96.7600	96.7600	(0.371)	0.0000	0.0000	0
2018/11/16	IS10	16/03/2026			Interest Rate Swap	94.2000	94.2000	93.8300	93.8300	(0.393)	0.0000	0.0000	0
2018/11/16	IS10	15/06/2026			Interest Rate Swap	93.0000	93.0000	92.6300	92.6300	(0.398)	0.0000	0.0000	0
2018/11/16	IS10	21/09/2026			Interest Rate Swap	95.2000	95.2000	94.8300	94.8300	(0.389)	0.0000	0.0000	0
2018/11/16	IS10	21/12/2026			Interest Rate Swap	99.0000	99.0000	98.6300	98.6300	(0.374)	0.0000	0.0000	0
2018/11/16	IS10	15/03/2027			Interest Rate Swap	97.6400	97.6400	97.2500	97.2500	(0.399)	0.0000	0.0000	0
2018/11/16	IS10	21/06/2027			Interest Rate Swap	99.7600	99.7600	99.3400	99.3400	(0.421)	0.0000	0.0000	0
2018/11/16	IS10	20/09/2027			Interest Rate Swap	105.2200	105.2200	104.7900	104.7900	(0.409)	0.0000	0.0000	0
2018/11/16	IS10	20/12/2027			Interest Rate Swap	105.6200	105.6200	105.1800	105.1800	(0.417)	0.0000	0.0000	0
2018/11/16	IS10	22/03/2028			Interest Rate Swap	99.2400	99.2400	98.7800	98.7800	(0.464)	0.0000	0.0000	0
2018/11/16	IS10	20/06/2028			Interest Rate Swap	106.3800	106.3800	105.9400	105.9400	(0.414)	0.0000	0.0000	0
2018/11/16	IS10	19/09/2028			Interest Rate Swap	100.0600	100.0600	99.6000	99.6000	(0.460)	0.0000	0.0000	0
2018/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/16	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	35,000
2018/11/16	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/16	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
2018/11/16	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/16	R023	07/02/2019	10.59	Call	Bond Future	6,441.3200	6.4413	6,670.9500	6.6710	3.565	0	0	0
2018/11/16	R023	07/02/2019			Bond Future	8.5572	100.8145	8.4877	101.0445	(0.813)	0.0000	0.0000	60,251
2018/11/16	R023	07/02/2019	10.57	Call	Bond Future	6,380.6700	6.3807	6,610.2600	6.6103	3.598	0	0	0
2018/11/16	R023	07/02/2019	10.57	Put	Bond Future	1.2500	0.0013	0.8200	0.0008	(34.400)	0	0	0
2018/11/16	R023	07/02/2019	10.59	Put	Bond Future	1.1300	0.0011	0.7400	0.0007	(34.513)	0	0	0
2018/11/16	R023	07/02/2019	10.58	Call	Bond Future	6,411.0000	6.4110	6,640.6100	6.6406	3.582	0	0	0
2018/11/16	R023	07/02/2019	10.58	Put	Bond Future	1.1900	0.0012	0.7800	0.0008	(34.454)	0	0	0
2018/11/16	R023	02/05/2019	8.45	Call	Bond Future	755.8000	0.7558	856.9400	0.8569	13.382	0	0	0
2018/11/16	R023	02/05/2019	8.44	Put	Bond Future	1,283.6600	1.2837	1,148.1300	1.1481	(10.558)	0	0	0
2018/11/16	R023	02/05/2019			Bond Future	8.6122	98.6591	8.5374	98.8945	(0.869)	0.0000	0.0000	0
2018/11/16	R023	02/05/2019	8.46	Call	Bond Future	771.0500	0.7711	873.4000	0.8734	13.274	0	0	0
2018/11/16	R023	02/05/2019	8.46	Put	Bond Future	1,250.7600	1.2508	1,117.6500	1.1177	(10.642)	0	0	0
2018/11/16	R023	02/05/2019	8.45	Put	Bond Future	1,267.1300	1.2671	1,132.8100	1.1328	(10.600)	0	0	0
2018/11/16	R023	02/05/2019	8.44	Call	Bond Future	740.7100	0.7407	840.6400	0.8406	13.491	0	0	0
2018/11/16	R023	01/08/2019	8.95	Call	Bond Future	1,844.1800	1.8442	1,989.9800	1.9900	7.906	0	0	0
2018/11/16	R023	01/08/2019			Bond Future	8.6449	100.6409	8.5650	100.8782	(0.924)	0.0000	0.0000	0
2018/11/16	R023	01/08/2019	8.93	Call	Bond Future	1,804.0500	1.8041	1,948.3600	1.9484	7.999	0	0	0
2018/11/16	R023	01/08/2019	8.93	Put	Bond Future	962.9100	0.9629	869.9600	0.8700	(9.653)	0	0	0
2018/11/16	R023	01/08/2019	8.95	Put	Bond Future	944.3800	0.9444	852.9200	0.8529	(9.685)	0	0	0
2018/11/16	R023	01/08/2019	8.94	Call	Bond Future	1,824.0700	1.8241	1,969.1300	1.9691	7.953	0	0	0
2018/11/16	R023	01/08/2019	8.94	Put	Bond Future	953.6000	0.9536	861.4000	0.8614	(9.669)	0	0	0
2018/11/16	R035	07/02/2019	8.98	Call	Bond Future	68.7600	0.0688	90.8200	0.0908	32.083	0	0	0
2018/11/16	R035	07/02/2019			Bond Future	9.9914	95.2007	9.9187	95.7404	(0.728)	0.0000	0.0000	71,612
2018/11/16	R035	07/02/2019	8.96	Call	Bond Future	62.9000	0.0629	83.3100	0.0833	32.448	0	0	0
2018/11/16	R035	07/02/2019	8.96	Put	Bond Future	8,183.4200	8.1834	7,664.1100	7.6641	(6.346)	0	0	0
2018/11/16	R035	07/02/2019	8.98	Put	Bond Future	8,021.8300	8.0218	7,504.1700	7.5042	(6.453)	0	0	0
2018/11/16	R035	07/02/2019	8.97	Call	Bond Future	65.7800	0.0658	87.0000	0.0870	32.259	0	0	0
2018/11/16	R035	07/02/2019	8.97	Put	Bond Future	8,102.5200	8.1025	7,584.0200	7.5840	(6.399)	0	0	0
2018/11/16	R035	02/05/2019	9.74	Put	Bond Future	4,132.0000	4.1320	3,793.5500	3.7936	(8.191)	0	0	0
2018/11/16	R035	02/05/2019			Bond Future	10.0537	92.3760	9.9786	92.9264	(0.747)	0.0000	0.0000	0
2018/11/16	R035	02/05/2019	9.74	Call	Bond Future	1,799.9000	1.7999	2,011.9300	2.0119	11.780	0	0	0
2018/11/16	R035	02/05/2019	9.75	Call	Bond Future	1,830.3900	1.8304	2,044.7400	2.0447	11.711	0	0	0
2018/11/16	R035	02/05/2019	9.75	Put	Bond Future	4,086.7700	4.0868	3,750.6400	3.7506	(8.225)	0	0	0
2018/11/16	R035	02/05/2019	9.73	Call	Bond Future	1,769.9300	1.7699	1,979.6600	1.9797	11.850	0	0	0
2018/11/16	R035	02/05/2019	9.73	Put	Bond Future	4,177.8400	4.1778	3,837.0900	3.8371	(8.156)	0	0	0
2018/11/16	R035	01/08/2019	10.23	Call	Bond Future	3,991.8900	3.9919	4,303.2000	4.3032	7.799	0	0	0
2018/11/16	R035	01/08/2019	10.22	Put	Bond Future	3,169.6200	3.1696	2,920.3800	2.9204	(7.863)	0	0	0
2018/11/16	R035	01/08/2019			Bond Future	10.1107	94.2319	10.0335	94.7907	(0.764)	0.0000	0.0000	0
2018/11/16	R035	01/08/2019	10.24	Call	Bond Future	4,031.6800	4.0317	4,344.7400	4.3447	7.765	0	0	0
2018/11/16	R035	01/08/2019	10.24	Put	Bond Future	3,107.2900	3.1073	2,861.5500	2.8615	(7.908)	0	0	0
2018/11/16	R035	01/08/2019	10.23	Put	Bond Future	3,138.4800	3.1385	2,890.9900	2.8910	(7.886)	0	0	0
2018/11/16	R035	01/08/2019	10.22	Call	Bond Future	3,951.9600	3.9520	4,261.5200	4.2615	7.833	0	0	0
2018/11/16	R186	07/02/2019	8.20	Call	Bond Future	49.1800	0.0492	63.7800	0.0638	29.687	0	0	0
2018/11/16	R186	07/02/2019	8.50	Call	Bond Future	172.4400	0.1724	214.4900	0.2145	24.385	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
2018/11/16	R186	07/02/2019	9.10	Put	Bond Future	1,903.4900	1.9035	1,674.4700	1.6745	(12.032)	0	0	1,000
2018/11/16	R186	07/02/2019	8.21	Put	Bond Future	6,201.4800	6.2015	5,823.7700	5.8238	(6.091)	0	0	0
2018/11/16	R186	07/02/2019	9.92	Put	Bond Future	355.3300	0.3553	290.2200	0.2902	(18.324)	0	0	1,170
2018/11/16	R186	07/02/2019	9.50	Call	Bond Future	2,349.2400	2.3492	2,607.4300	2.6074	10.990	0	0	0
2018/11/16	R186	07/02/2019			Bond Future	9.2417	108.4234	9.1735	108.8163	(0.738)	0.0000	0.0000	67,961
2018/11/16	R186	07/02/2019	9.20	Put	Bond Future	0.0000	0.0000	1,385.1900	1.3852	100.000	0	0	0
2018/11/16	R186	07/02/2019	9.20	Call	Bond Future	0.0000	0.0000	1,538.1900	1.5382	100.000	0	0	3,000
2018/11/16	R186	07/02/2019	9.38	Put	Bond Future	1,124.0600	1.1241	962.7800	0.9628	(14.348)	0	0	0
2018/11/16	R186	07/02/2019	9.38	Call	Bond Future	1,915.1500	1.9151	2,146.7600	2.1468	12.094	0	0	6,000
2018/11/16	R186	07/02/2019	8.20	Put	Bond Future	6,261.1300	6.2611	5,882.8400	5.8828	(6.042)	0	0	0
2018/11/16	R186	07/02/2019	8.50	Put	Bond Future	4,548.2500	4.5482	4,197.4100	4.1974	(7.714)	0	0	0
2018/11/16	R186	07/02/2019	9.10	Call	Bond Future	1,085.1700	1.0852	1,249.0400	1.2490	15.101	0	0	0
2018/11/16	R186	07/02/2019	8.21	Call	Bond Future	51.3600	0.0514	66.5400	0.0665	29.556	0	0	0
2018/11/16	R186	07/02/2019	9.92	Call	Bond Future	4,162.4000	4.1624	4,490.1800	4.4902	7.875	0	0	0
2018/11/16	R186	07/02/2019	8.30	Put	Bond Future	5,671.8400	5.6718	5,300.2700	5.3003	(6.551)	0	0	0
2018/11/16	R186	07/02/2019	9.50	Put	Bond Future	878.0400	0.8780	743.3400	0.7433	(15.341)	0	0	2,500
2018/11/16	R186	07/02/2019	9.23	Put	Bond Future	1,502.9200	1.5029	1,305.8700	1.3059	(13.111)	0	0	0
2018/11/16	R186	07/02/2019	9.23	Call	Bond Future	1,435.7700	1.4358	1,631.6100	1.6316	13.640	0	0	3,000
2018/11/16	R186	07/02/2019	8.77	Put	Bond Future	3,203.5200	3.2035	2,898.6200	2.8986	(9.518)	0	0	0
2018/11/16	R186	07/02/2019	8.77	Call	Bond Future	447.2300	0.4472	535.2200	0.5352	19.674	0	0	1,170
2018/11/16	R186	07/02/2019	8.22	Call	Bond Future	53.6300	0.0536	69.3900	0.0694	29.387	0	0	0
2018/11/16	R186	07/02/2019	8.22	Put	Bond Future	6,141.9600	6.1420	5,764.8300	5.7648	(6.140)	0	0	0
2018/11/16	R186	07/02/2019	9.27	Put	Bond Future	1,393.2700	1.3933	1,205.9600	1.2060	(13.444)	0	0	0
2018/11/16	R186	07/02/2019	9.27	Call	Bond Future	1,555.8600	1.5559	1,761.4400	1.7614	13.213	0	0	1,170
2018/11/16	R186	07/02/2019	8.30	Call	Bond Future	76.2700	0.0763	97.5900	0.0976	27.953	0	0	210
2018/11/16	R186	07/02/2019	9.90	Call	Bond Future	4,068.9400	4.0689	4,394.2300	4.3942	7.994	0	0	0
2018/11/16	R186	07/02/2019	9.90	Put	Bond Future	371.5500	0.3716	303.9500	0.3039	(18.194)	0	0	1,000
2018/11/16	R186	02/05/2019	10.07	Call	Bond Future	4,897.6000	4.8976	5,209.3800	5.2094	6.366	0	0	0
2018/11/16	R186	02/05/2019	9.75	Call	Bond Future	3,574.3000	3.5743	3,848.3000	3.8483	7.666	0	0	0
2018/11/16	R186	02/05/2019	9.96	Put	Bond Future	860.5900	0.8606	759.4300	0.7594	(11.755)	0	0	90
2018/11/16	R186	02/05/2019	9.25	Put	Bond Future	2,223.0000	2.2230	2,015.9900	2.0160	(9.312)	0	0	0
2018/11/16	R186	02/05/2019	8.65	Put	Bond Future	4,369.2200	4.3692	4,058.2500	4.0582	(7.117)	0	0	0
2018/11/16	R186	02/05/2019	9.01	Put	Bond Future	2,960.2700	2.9603	2,710.6200	2.7106	(8.433)	0	0	0
2018/11/16	R186	02/05/2019	9.02	Call	Bond Future	1,294.2400	1.2942	1,447.6300	1.4476	11.852	0	0	0
2018/11/16	R186	02/05/2019			Bond Future	9.3086	110.3321	9.2371	110.7333	(0.768)	0.0000	0.0000	0
2018/11/16	R186	02/05/2019	8.65	Call	Bond Future	597.4200	0.5974	687.7100	0.6877	15.113	0	0	3,250
2018/11/16	R186	02/05/2019	9.03	Call	Bond Future	1,317.7300	1.3177	1,472.9000	1.4729	11.776	0	0	0
2018/11/16	R186	02/05/2019	9.03	Put	Bond Future	2,892.5100	2.8925	2,646.4200	2.6464	(8.508)	0	0	0
2018/11/16	R186	02/05/2019	9.30	Call	Bond Future	2,038.5000	2.0385	2,241.4300	2.2414	9.955	0	0	200
2018/11/16	R186	02/05/2019	10.07	Put	Bond Future	744.3900	0.7444	654.9100	0.6549	(12.021)	0	0	200
2018/11/16	R186	02/05/2019	9.20	Put	Bond Future	2,363.4900	2.3635	2,147.7000	2.1477	(9.130)	0	0	0
2018/11/16	R186	02/05/2019	9.75	Put	Bond Future	1,140.3500	1.1403	1,013.0900	1.0131	(11.160)	0	0	7,000
2018/11/16	R186	02/05/2019	9.96	Call	Bond Future	4,427.0300	4.4270	4,727.1300	4.7271	6.779	0	0	0
2018/11/16	R186	02/05/2019	9.25	Call	Bond Future	1,894.1700	1.8942	2,088.4200	2.0884	10.255	0	0	3,250
2018/11/16	R186	02/05/2019	9.01	Call	Bond Future	1,271.2800	1.2713	1,422.8900	1.4229	11.926	0	0	0
2018/11/16	R186	02/05/2019	10.02	Put	Bond Future	794.3000	0.7943	699.7100	0.6997	(11.909)	0	0	3,250
2018/11/16	R186	02/05/2019	9.02	Put	Bond Future	2,926.1100	2.9261	2,678.2400	2.6782	(8.471)	0	0	0
2018/11/16	R186	02/05/2019	9.30	Put	Bond Future	2,086.7700	2.0868	1,888.4400	1.8884	(9.504)	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
2018/11/16	R186	02/05/2019	9.20	Call	Bond Future	1,753.1400	1.7531	1,938.6100	1.9386	10.579	0	0	90
2018/11/16	R186	02/05/2019	8.62	Put	Bond Future	4,503.3200	4.5033	4,187.7200	4.1877	(7.008)	0	0	0
2018/11/16	R186	02/05/2019	8.62	Call	Bond Future	555.6100	0.5556	641.2700	0.6413	15.417	0	0	90
2018/11/16	R186	02/05/2019	8.70	Put	Bond Future	4,151.3000	4.1513	3,848.2700	3.8483	(7.300)	0	0	0
2018/11/16	R186	02/05/2019	8.70	Call	Bond Future	671.8800	0.6719	770.1100	0.7701	14.620	0	0	200
2018/11/16	R186	02/05/2019	9.00	Put	Bond Future	2,994.4300	2.9944	2,743.0000	2.7430	(8.397)	0	0	0
2018/11/16	R186	02/05/2019	9.00	Call	Bond Future	1,248.2800	1.2483	1,398.1100	1.3981	12.003	0	0	7,000
2018/11/16	R186	02/05/2019	8.50	Put	Bond Future	5,063.0400	5.0630	4,729.9700	4.7300	(6.578)	0	0	0
2018/11/16	R186	02/05/2019	8.50	Call	Bond Future	408.0300	0.4080	476.2200	0.4762	16.712	0	0	7,000
2018/11/16	R186	02/05/2019	10.02	Call	Bond Future	4,681.3400	4.6813	4,988.0100	4.9880	6.551	0	0	0
2018/11/16	R186	01/08/2019	9.54	Call	Bond Future	3,090.6300	3.0906	3,322.1500	3.3221	7.491	0	0	0
2018/11/16	R186	01/08/2019	10.08	Put	Bond Future	1,283.4100	1.2834	1,168.4700	1.1685	(8.956)	0	0	6,000
2018/11/16	R186	01/08/2019			Bond Future	9.3650	107.2456	9.2906	107.6517	(0.795)	0.0000	0.0000	0
2018/11/16	R186	01/08/2019	9.52	Call	Bond Future	3,025.4300	3.0254	3,254.3500	3.2544	7.567	0	0	0
2018/11/16	R186	01/08/2019	9.52	Put	Bond Future	2,185.9100	2.1859	2,008.7100	2.0087	(8.106)	0	0	0
2018/11/16	R186	01/08/2019	8.30	Put	Bond Future	6,424.2500	6.4242	6,079.7400	6.0797	(5.363)	0	0	0
2018/11/16	R186	01/08/2019	8.30	Call	Bond Future	415.2400	0.4152	476.8500	0.4769	14.837	0	0	6,000
2018/11/16	R186	01/08/2019	9.05	Put	Bond Future	3,412.4300	3.4124	3,169.3000	3.1693	(7.125)	0	0	0
2018/11/16	R186	01/08/2019	9.05	Call	Bond Future	1,679.6300	1.6796	1,842.6200	1.8426	9.704	0	0	6,000
2018/11/16	R186	01/08/2019	9.54	Put	Bond Future	2,143.4300	2.1434	1,968.8300	1.9688	(8.146)	0	0	0
2018/11/16	R186	01/08/2019	10.08	Call	Bond Future	5,084.4800	5.0845	5,375.6600	5.3757	5.727	0	0	0
2018/11/16	R186	01/08/2019	9.53	Call	Bond Future	3,058.1400	3.0581	3,288.3500	3.2883	7.528	0	0	0
2018/11/16	R186	01/08/2019	9.53	Put	Bond Future	2,164.7600	2.1648	1,988.8500	1.9888	(8.126)	0	0	0
2018/11/16	R197	07/02/2019			Bond Future	297.8740	297.8740	297.6878	297.6878	(0.063)	0.0000	0.0000	2,355
2018/11/16	R197	02/05/2019			Bond Future	303.1831	303.1831	302.9977	302.9977	(0.061)	0.0000	0.0000	0
2018/11/16	R197	01/08/2019			Bond Future	301.7806	301.7806	301.5827	301.5827	(0.066)	0.0000	0.0000	0
2018/11/16	R202	07/02/2019			Bond Future	232.6957	232.6957	231.8377	231.8377	(0.369)	0.0000	0.0000	8,990
2018/11/16	R202	02/05/2019			Bond Future	236.8433	236.8433	235.9730	235.9730	(0.367)	0.0000	0.0000	0
2018/11/16	R202	01/08/2019			Bond Future	237.6378	237.6378	236.7430	236.7430	(0.377)	0.0000	0.0000	0
2018/11/16	R207	07/02/2019	6.52	Call	Bond Future	356.4700	0.3565	423.6600	0.4237	18.849	0	0	0
2018/11/16	R207	07/02/2019	6.51	Put	Bond Future	12.0700	0.0121	6.3100	0.0063	(47.722)	0	0	0
2018/11/16	R207	07/02/2019			Bond Future	6.1323	101.5416	6.0508	101.6143	(1.329)	0.0000	0.0000	17,072
2018/11/16	R207	07/02/2019	6.53	Call	Bond Future	365.0000	0.3650	432.3700	0.4324	18.458	0	0	0
2018/11/16	R207	07/02/2019	6.53	Put	Bond Future	11.2800	0.0113	5.9200	0.0059	(47.518)	0	0	0
2018/11/16	R207	07/02/2019	6.52	Put	Bond Future	11.6200	0.0116	6.0800	0.0061	(47.676)	0	0	0
2018/11/16	R207	07/02/2019	6.51	Call	Bond Future	348.0500	0.3480	415.0200	0.4150	19.241	0	0	0
2018/11/16	R207	02/05/2019	7.63	Call	Bond Future	1,353.1600	1.3532	1,428.5400	1.4285	5.571	0	0	0
2018/11/16	R207	02/05/2019			Bond Future	5.6071	103.3291	5.4957	103.4046	(1.986)	0.0000	0.0000	0
2018/11/16	R207	02/05/2019	7.61	Call	Bond Future	1,339.9400	1.3399	1,415.3200	1.4153	5.626	0	0	0
2018/11/16	R207	02/05/2019	7.61	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2018/11/16	R207	02/05/2019	7.63	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2018/11/16	R207	02/05/2019	7.62	Call	Bond Future	1,346.5600	1.3466	1,421.9300	1.4219	5.597	0	0	0
2018/11/16	R207	02/05/2019	7.62	Put	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2018/11/16	R207	01/08/2019			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	R207	01/08/2019	7.33	Call	Bond Future	1,402.0500	1.4021	1,475.9500	1.4759	5.271	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
2018/11/16	R207	01/08/2019			Bond Future	4.1248	101.7620	3.9583	101.8359	(4.037)	0.0000	0.0000	0
2018/11/16	R207	01/08/2019	7.34	Call	Bond Future	1,406.3700	1.4064	1,480.2700	1.4803	5.255	0	0	0
2018/11/16	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	R207	01/08/2019	7.35	Call	Bond Future	1,410.6800	1.4107	1,484.5800	1.4846	5.239	0	0	0
2018/11/16	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/16	R208	07/02/2019	7.07	Call	Bond Future	41.9900	0.0420	64.4700	0.0645	53.537	0	0	0
2018/11/16	R208	07/02/2019	7.08	Put	Bond Future	925.4400	0.9254	779.7500	0.7797	(15.743)	0	0	0
2018/11/16	R208	07/02/2019	7.06	Put	Bond Future	961.0100	0.9610	813.7700	0.8138	(15.321)	0	0	0
2018/11/16	R208	07/02/2019			Bond Future	7.5375	100.9686	7.4494	101.1376	(1.169)	0.0000	0.0000	17,015
2018/11/16	R208	07/02/2019	7.07	Put	Bond Future	943.1400	0.9431	796.6500	0.7967	(15.532)	0	0	0
2018/11/16	R208	07/02/2019	7.08	Call	Bond Future	43.6700	0.0437	66.9500	0.0670	53.309	0	0	0
2018/11/16	R208	07/02/2019	7.06	Call	Bond Future	40.4700	0.0405	62.2000	0.0622	53.694	0	0	0
2018/11/16	R208	02/05/2019	8.03	Put	Bond Future	211.5200	0.2115	169.4800	0.1695	(19.875)	0	0	0
2018/11/16	R208	02/05/2019	8.02	Call	Bond Future	1,084.0000	1.0840	1,214.7300	1.2147	12.060	0	0	0
2018/11/16	R208	02/05/2019			Bond Future	7.5132	99.3448	7.4129	99.5181	(1.335)	0.0000	0.0000	0
2018/11/16	R208	02/05/2019	8.03	Call	Bond Future	1,098.1200	1.0981	1,229.4000	1.2294	11.955	0	0	0
2018/11/16	R208	02/05/2019	8.02	Put	Bond Future	214.4600	0.2145	171.8700	0.1719	(19.859)	0	0	0
2018/11/16	R208	02/05/2019	8.04	Call	Bond Future	1,112.5000	1.1125	1,244.2900	1.2443	11.846	0	0	0
2018/11/16	R208	02/05/2019	8.04	Put	Bond Future	208.8500	0.2089	167.3200	0.1673	(19.885)	0	0	0
2018/11/16	R208	01/08/2019	8.16	Call	Bond Future	1,345.7500	1.3457	1,481.1900	1.4812	10.064	0	0	0
2018/11/16	R208	01/08/2019	8.17	Put	Bond Future	212.8300	0.2128	174.7800	0.1748	(17.878)	0	0	0
2018/11/16	R208	01/08/2019			Bond Future	7.4096	101.3406	7.2952	101.5144	(1.544)	0.0000	0.0000	0
2018/11/16	R208	01/08/2019	8.16	Put	Bond Future	215.0600	0.2151	176.6300	0.1766	(17.869)	0	0	0
2018/11/16	R208	01/08/2019	8.17	Call	Bond Future	1,358.4700	1.3585	1,494.2900	1.4943	9.998	0	0	0
2018/11/16	R208	01/08/2019	8.15	Call	Bond Future	1,333.0600	1.3331	1,468.1100	1.4681	10.131	0	0	0
2018/11/16	R208	01/08/2019	8.15	Put	Bond Future	217.3200	0.2173	178.5000	0.1785	(17.863)	0	0	0
2018/11/16	R209	07/02/2019	10.20	Put	Bond Future	1,024.0000	1.0240	878.5700	0.8786	(14.202)	0	0	4,000
2018/11/16	R209	07/02/2019	8.97	Put	Bond Future	6,499.5800	6.4996	6,098.2700	6.0983	(6.174)	0	0	0
2018/11/16	R209	07/02/2019			Bond Future	9.9260	72.3156	9.8587	72.7404	(0.678)	0.0000	0.0000	123,638
2018/11/16	R209	07/02/2019	8.96	Call	Bond Future	84.5400	0.0845	107.1700	0.1072	26.768	0	0	0
2018/11/16	R209	07/02/2019	8.96	Put	Bond Future	6,567.5900	6.5676	6,165.4600	6.1655	(6.123)	0	0	0
2018/11/16	R209	07/02/2019	10.20	Call	Bond Future	2,716.3200	2.7163	2,995.6500	2.9956	10.283	0	0	0
2018/11/16	R209	07/02/2019	8.97	Call	Bond Future	88.0500	0.0880	111.5000	0.1115	26.633	0	0	0
2018/11/16	R209	07/02/2019	9.04	Put	Bond Future	6,031.7400	6.0317	5,637.0600	5.6371	(6.543)	0	0	0
2018/11/16	R209	07/02/2019	9.04	Call	Bond Future	118.1400	0.1181	148.2200	0.1482	25.461	0	0	4,000
2018/11/16	R209	07/02/2019	9.54	Put	Bond Future	3,189.8300	3.1898	2,884.4400	2.8844	(9.574)	0	0	0
2018/11/16	R209	07/02/2019	9.54	Call	Bond Future	699.6100	0.6996	818.9800	0.8190	17.062	0	0	4,000
2018/11/16	R209	07/02/2019	8.95	Call	Bond Future	81.1500	0.0812	102.9900	0.1030	26.913	0	0	0
2018/11/16	R209	07/02/2019	8.95	Put	Bond Future	6,635.8200	6.6358	6,232.9000	6.2329	(6.072)	0	0	0
2018/11/16	R209	02/05/2019	9.70	Put	Bond Future	3,418.4200	3.4184	3,157.6600	3.1577	(7.628)	0	0	0
2018/11/16	R209	02/05/2019			Bond Future	9.9822	70.4394	9.9129	70.8726	(0.694)	0.0000	0.0000	0
2018/11/16	R209	02/05/2019	9.69	Call	Bond Future	1,602.5100	1.6025	1,773.1400	1.7731	10.648	0	0	0
2018/11/16	R209	02/05/2019	9.69	Put	Bond Future	3,456.6500	3.4567	3,194.0800	3.1941	(7.596)	0	0	0
2018/11/16	R209	02/05/2019	9.70	Call	Bond Future	1,628.9200	1.6289	1,801.3600	1.8014	10.586	0	0	0
2018/11/16	R209	02/05/2019	10.71	Call	Bond Future	5,326.4600	5.3265	5,653.9200	5.6539	6.148	0	0	0
2018/11/16	R209	02/05/2019	9.68	Call	Bond Future	1,576.3400	1.5763	1,745.1500	1.7451	10.709	0	0	0

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2018/11/16	R209	02/05/2019	9.68	Put	Bond Future	3,495.2100	3.4952	3,230.8200	3.2308	(7.564)	0	0	0
2018/11/16	R209	02/05/2019	9.35	Put	Bond Future	4,947.3900	4.9474	4,624.5000	4.6245	(6.526)	0	0	0
2018/11/16	R209	02/05/2019	9.35	Call	Bond Future	843.6500	0.8436	953.9600	0.9540	13.075	0	0	760
2018/11/16	R209	02/05/2019	10.71	Put	Bond Future	1,005.0000	1.0050	899.2600	0.8993	(10.521)	0	0	760
2018/11/16	R209	02/05/2019	9.95	Put	Bond Future	2,557.3100	2.5573	2,341.3500	2.3413	(8.445)	0	0	0
2018/11/16	R209	02/05/2019	9.95	Call	Bond Future	2,356.5200	2.3565	2,573.7600	2.5738	9.219	0	0	760
2018/11/16	R209	01/08/2019	10.17	Call	Bond Future	3,557.4400	3.5574	3,804.5100	3.8045	6.945	0	0	0
2018/11/16	R209	01/08/2019	10.15	Put	Bond Future	2,769.9200	2.7699	2,574.5300	2.5745	(7.054)	0	0	0
2018/11/16	R209	01/08/2019			Bond Future	10.0325	71.8548	9.9615	72.2946	(0.708)	0.0000	0.0000	0
2018/11/16	R209	01/08/2019	10.17	Put	Bond Future	2,717.4200	2.7174	2,524.7000	2.5247	(7.092)	0	0	0
2018/11/16	R209	01/08/2019	10.15	Call	Bond Future	3,488.6500	3.4887	3,733.0500	3.7331	7.006	0	0	0
2018/11/16	R209	01/08/2019	10.16	Put	Bond Future	2,743.4400	2.7434	2,549.3900	2.5494	(7.073)	0	0	0
2018/11/16	R209	01/08/2019	10.16	Call	Bond Future	3,522.8500	3.5229	3,768.5900	3.7686	6.976	0	0	0
2018/11/16	R210	07/02/2019			Bond Future	187.5926	187.5926	187.2535	187.2535	(0.181)	0.0000	0.0000	3,308
2018/11/16	R210	02/05/2019			Bond Future	188.3802	188.3802	188.0376	188.0376	(0.182)	0.0000	0.0000	0
2018/11/16	R210	01/08/2019			Bond Future	192.2068	192.2068	191.8518	191.8518	(0.185)	0.0000	0.0000	0
2018/11/16	R212	07/02/2019			Bond Future	155.5314	155.5314	155.5033	155.5033	(0.018)	0.0000	0.0000	4,976
2018/11/16	R212	02/05/2019			Bond Future	158.3036	158.3036	158.2772	158.2772	(0.017)	0.0000	0.0000	0
2018/11/16	R212	01/08/2019			Bond Future	161.4478	161.4478	161.4162	161.4162	(0.020)	0.0000	0.0000	0
2018/11/16	R213	07/02/2019	8.68	Call	Bond Future	50.1800	0.0502	64.4600	0.0645	28.458	0	0	0
2018/11/16	R213	07/02/2019			Bond Future	9.7702	83.8180	9.7026	84.2278	(0.692)	0.0000	0.0000	32,397
2018/11/16	R213	07/02/2019	8.68	Put	Bond Future	7,017.6100	7.0176	6,622.0900	6.6221	(5.636)	0	0	0
2018/11/16	R213	07/02/2019	8.69	Call	Bond Future	52.3800	0.0524	67.2100	0.0672	28.312	0	0	0
2018/11/16	R213	07/02/2019	8.70	Put	Bond Future	6,887.1200	6.8871	6,492.7100	6.4927	(5.727)	0	0	0
2018/11/16	R213	07/02/2019	8.69	Put	Bond Future	6,952.2900	6.9523	6,557.3200	6.5573	(5.681)	0	0	0
2018/11/16	R213	07/02/2019	8.70	Call	Bond Future	54.6600	0.0547	70.0500	0.0700	28.156	0	0	0
2018/11/16	R213	02/05/2019	9.49	Call	Bond Future	1,355.8800	1.3559	1,509.8200	1.5098	11.354	0	0	0
2018/11/16	R213	02/05/2019	9.48	Put	Bond Future	3,459.6500	3.4596	3,193.6000	3.1936	(7.690)	0	0	0
2018/11/16	R213	02/05/2019			Bond Future	9.8309	81.7437	9.7610	82.1619	(0.712)	0.0000	0.0000	0
2018/11/16	R213	02/05/2019	9.50	Call	Bond Future	1,380.1300	1.3801	1,535.8600	1.5359	11.284	0	0	0
2018/11/16	R213	02/05/2019	9.50	Put	Bond Future	3,384.8100	3.3848	3,122.3300	3.1223	(7.755)	0	0	0
2018/11/16	R213	02/05/2019	9.49	Put	Bond Future	3,422.1800	3.4222	3,157.9100	3.1579	(7.722)	0	0	0
2018/11/16	R213	02/05/2019	9.48	Call	Bond Future	1,331.6600	1.3317	1,483.8200	1.4838	11.426	0	0	0
2018/11/16	R213	01/08/2019	9.99	Put	Bond Future	2,609.7800	2.6098	2,418.5000	2.4185	(7.329)	0	0	0
2018/11/16	R213	01/08/2019	9.98	Call	Bond Future	3,187.5700	3.1876	3,419.1700	3.4192	7.266	0	0	0
2018/11/16	R213	01/08/2019			Bond Future	9.8854	83.3858	9.8135	83.8100	(0.728)	0.0000	0.0000	0
2018/11/16	R213	01/08/2019	9.99	Call	Bond Future	3,220.5300	3.2205	3,453.4700	3.4535	7.233	0	0	0
2018/11/16	R213	01/08/2019	9.98	Put	Bond Future	2,634.9700	2.6350	2,442.3500	2.4424	(7.310)	0	0	0
2018/11/16	R213	01/08/2019	10.00	Call	Bond Future	3,253.9300	3.2539	3,488.1900	3.4882	7.199	0	0	0
2018/11/16	R213	01/08/2019	10.00	Put	Bond Future	2,585.0900	2.5851	2,395.1300	2.3951	(7.348)	0	0	0
2018/11/16	R214	07/02/2019	9.05	Put	Bond Future	7,364.5800	7.3646	6,909.5600	6.9096	(6.178)	0	0	0
2018/11/16	R214	07/02/2019			Bond Future	10.0832	71.4832	10.0108	71.9578	(0.718)	0.0000	0.0000	29,770
2018/11/16	R214	07/02/2019	9.04	Call	Bond Future	60.9300	0.0609	79.7300	0.0797	30.855	0	0	0
2018/11/16	R214	07/02/2019	9.04	Put	Bond Future	7,438.4600	7.4385	6,982.7000	6.9827	(6.127)	0	0	0

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2018/11/16	R214	07/02/2019	9.05	Call	Bond Future	63.6500	0.0637	83.1900	0.0832	30.699	0	0	0
2018/11/16	R214	07/02/2019	9.03	Call	Bond Future	58.3100	0.0583	76.4000	0.0764	31.024	0	0	0
2018/11/16	R214	07/02/2019	9.03	Put	Bond Future	7,512.5600	7.5126	7,056.0900	7.0561	(6.076)	0	0	0
2018/11/16	R214	02/05/2019	9.87	Call	Bond Future	1,722.9200	1.7229	1,919.6600	1.9197	11.419	0	0	0
2018/11/16	R214	02/05/2019	9.85	Call	Bond Future	1,667.4800	1.6675	1,860.1300	1.8601	11.553	0	0	0
2018/11/16	R214	02/05/2019			Bond Future	10.1382	69.4454	10.0637	69.9293	(0.735)	0.0000	0.0000	0
2018/11/16	R214	02/05/2019	9.85	Put	Bond Future	3,569.7900	3.5698	3,278.5300	3.2785	(8.159)	0	0	0
2018/11/16	R214	02/05/2019	9.87	Put	Bond Future	3,490.5000	3.4905	3,203.3300	3.2033	(8.227)	0	0	0
2018/11/16	R214	02/05/2019	9.86	Call	Bond Future	1,695.0700	1.6951	1,889.7800	1.8898	11.487	0	0	0
2018/11/16	R214	02/05/2019	9.86	Put	Bond Future	3,529.9600	3.5300	3,240.7600	3.2408	(8.193)	0	0	0
2018/11/16	R214	01/08/2019	10.34	Put	Bond Future	2,782.3100	2.7823	2,570.3800	2.5704	(7.617)	0	0	0
2018/11/16	R214	01/08/2019			Bond Future	10.1887	70.8406	10.1123	71.3321	(0.750)	0.0000	0.0000	0
2018/11/16	R214	01/08/2019	10.33	Call	Bond Future	3,704.4900	3.7045	3,982.6300	3.9826	7.508	0	0	0
2018/11/16	R214	01/08/2019	10.33	Put	Bond Future	2,809.6300	2.8096	2,596.2100	2.5962	(7.596)	0	0	0
2018/11/16	R214	01/08/2019	10.34	Call	Bond Future	3,739.7700	3.7398	4,019.4000	4.0194	7.477	0	0	0
2018/11/16	R214	01/08/2019	10.32	Call	Bond Future	3,669.1000	3.6691	3,945.7600	3.9458	7.540	0	0	0
2018/11/16	R214	01/08/2019	10.32	Put	Bond Future	2,836.9300	2.8369	2,622.0300	2.6220	(7.575)	0	0	0
2018/11/16	R248	07/02/2019	9.06	Put	Bond Future	9,451.3500	9.4513	8,865.8900	8.8659	(6.194)	0	0	0
2018/11/16	R248	07/02/2019			Bond Future	10.0936	91.4303	10.0211	92.0365	(0.718)	0.0000	0.0000	110,265
2018/11/16	R248	07/02/2019	9.06	Call	Bond Future	61.9700	0.0620	82.6200	0.0826	33.323	0	0	0
2018/11/16	R248	07/02/2019	9.05	Put	Bond Future	9,547.7600	9.5478	8,961.4500	8.9614	(6.141)	0	0	0
2018/11/16	R248	07/02/2019	9.07	Call	Bond Future	64.9800	0.0650	86.5000	0.0865	33.118	0	0	0
2018/11/16	R248	07/02/2019	9.07	Put	Bond Future	9,355.2400	9.3552	8,770.6500	8.7707	(6.249)	0	0	0
2018/11/16	R248	07/02/2019	9.05	Call	Bond Future	59.0900	0.0591	78.8900	0.0789	33.508	0	0	0
2018/11/16	R248	02/05/2019	9.90	Put	Bond Future	4,269.4600	4.2695	3,906.1000	3.9061	(8.511)	0	0	0
2018/11/16	R248	02/05/2019			Bond Future	10.1489	88.6027	10.0743	89.2208	(0.736)	0.0000	0.0000	0
2018/11/16	R248	02/05/2019	9.90	Call	Bond Future	2,178.5300	2.1785	2,433.2100	2.4332	11.690	0	0	0
2018/11/16	R248	02/05/2019	9.91	Call	Bond Future	2,214.8200	2.2148	2,472.1900	2.4722	11.620	0	0	0
2018/11/16	R248	02/05/2019	9.89	Put	Bond Future	4,319.5500	4.3195	3,953.5100	3.9535	(8.474)	0	0	0
2018/11/16	R248	02/05/2019	9.91	Put	Bond Future	4,220.0700	4.2201	3,859.4000	3.8594	(8.547)	0	0	0
2018/11/16	R248	02/05/2019	9.89	Call	Bond Future	2,142.7900	2.1428	2,394.7900	2.3948	11.760	0	0	0
2018/11/16	R248	01/08/2019	10.35	Call	Bond Future	4,652.2800	4.6523	5,009.9500	5.0100	7.688	0	0	0
2018/11/16	R248	01/08/2019	10.34	Put	Bond Future	3,478.0300	3.4780	3,206.0000	3.2060	(7.821)	0	0	0
2018/11/16	R248	01/08/2019			Bond Future	10.1998	90.3828	10.1232	91.0105	(0.751)	0.0000	0.0000	0
2018/11/16	R248	01/08/2019	10.36	Call	Bond Future	4,697.4100	4.6974	5,057.0100	5.0570	7.655	0	0	0
2018/11/16	R248	01/08/2019	10.36	Put	Bond Future	3,409.1800	3.4092	3,141.0200	3.1410	(7.866)	0	0	0
2018/11/16	R248	01/08/2019	10.35	Put	Bond Future	3,443.4600	3.4435	3,173.3700	3.1734	(7.844)	0	0	0
2018/11/16	R248	01/08/2019	10.34	Call	Bond Future	4,607.3200	4.6073	4,963.0500	4.9631	7.721	0	0	0

Total

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