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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/11/2018 TO 22/11/2018

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
2018/11/22	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/22	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	2025	07/02/2019			Bond Future	132.1392		132.1392	132.0420	132.0420	(0.073)	0.0000	0.0000	355
2018/11/22	2025	02/05/2019			Bond Future	134.4930		134.4930	134.3942	134.3942	(0.073)	0.0000	0.0000	0
2018/11/22	2025	01/08/2019			Bond Future	137.1672		137.1672	137.0645	137.0645	(0.075)	0.0000	0.0000	0
2018/11/22	2029	07/02/2019			Bond Future	101.8747		101.8747	100.4619	100.4619	(1.387)	0.0000	0.0000	2,954
2018/11/22	2029	02/05/2019			Bond Future	102.6163		102.6163	101.1783	101.1783	(1.401)	0.0000	0.0000	0
2018/11/22	2029	01/08/2019			Bond Future	104.6925		104.6925	103.2241	103.2241	(1.403)	0.0000	0.0000	0
2018/11/22	2030	07/02/2019	8.62	Call	Bond Future	67.0600		0.0671	106.1900	0.1062	58.351	0	0	0
2018/11/22	2030	07/02/2019	10.20	Put	Bond Future	355.5800		0.3556	250.2900	0.2503	(29.611)	0	0	4,000
2018/11/22	2030	07/02/2019			Bond Future	9.5452		89.8935	9.4311	90.6084	(1.195)	0.0000	0.0000	55,560
2018/11/22	2030	07/02/2019	9.68	Put	Bond Future	1,161.6000		1.1616	887.0300	0.8870	(23.637)	0	0	0
2018/11/22	2030	07/02/2019	9.68	Call	Bond Future	1,996.4600		1.9965	2,436.8400	2.4368	22.058	0	0	4,000
2018/11/22	2030	07/02/2019	9.18	Put	Bond Future	2,907.9700		2.9080	2,402.5400	2.4025	(17.381)	0	0	0
2018/11/22	2030	07/02/2019	9.18	Call	Bond Future	592.4200		0.5924	801.9400	0.8019	35.367	0	0	4,000
2018/11/22	2030	07/02/2019	8.63	Call	Bond Future	70.1000		0.0701	110.7100	0.1107	57.932	0	0	0
2018/11/22	2030	07/02/2019	8.62	Put	Bond Future	6,091.5500		6.0915	5,415.7300	5.4157	(11.094)	0	0	0
2018/11/22	2030	07/02/2019	10.20	Call	Bond Future	4,314.3400		4.3143	4,924.0000	4.9240	14.131	0	0	0
2018/11/22	2030	07/02/2019	8.90	Call	Bond Future	218.3700		0.2184	319.9700	0.3200	46.527	0	0	1,320
2018/11/22	2030	07/02/2019	8.63	Put	Bond Future	6,026.6300		6.0266	5,352.2900	5.3523	(11.189)	0	0	0
2018/11/22	2030	07/02/2019	8.64	Call	Bond Future	73.2500		0.0733	115.4000	0.1154	57.543	0	0	0
2018/11/22	2030	07/02/2019	8.64	Put	Bond Future	5,961.8700		5.9619	5,289.0700	5.2891	(11.285)	0	0	0
2018/11/22	2030	07/02/2019	9.60	Put	Bond Future	1,370.4500		1.3704	1,060.7100	1.0607	(22.601)	0	0	0
2018/11/22	2030	07/02/2019	9.60	Call	Bond Future	1,711.1100		1.7111	2,116.3200	2.1163	23.681	0	0	1,320
2018/11/22	2030	07/02/2019	9.40	Put	Bond Future	2,006.6700		2.0067	1,603.8600	1.6039	(20.074)	0	0	0
2018/11/22	2030	07/02/2019	9.40	Call	Bond Future	1,095.5200		1.0955	1,407.6600	1.4077	28.492	0	0	0
2018/11/22	2030	07/02/2019	8.70	Put	Bond Future	5,577.4000		5.5774	4,914.7400	4.9147	(11.881)	0	0	0
2018/11/22	2030	07/02/2019	8.70	Call	Bond Future	94.8400		0.0948	147.1300	0.1471	55.135	0	0	0
2018/11/22	2030	07/02/2019	8.90	Put	Bond Future	4,363.8900		4.3639	3,750.5400	3.7505	(14.055)	0	0	0
2018/11/22	2030	02/05/2019	8.90	Put	Bond Future	5,095.0800		5.0951	4,530.7400	4.5307	(11.076)	0	0	0
2018/11/22	2030	02/05/2019	9.41	Call	Bond Future	1,708.7900		1.7088	2,030.8400	2.0308	18.847	0	0	0
2018/11/22	2030	02/05/2019			Bond Future	9.6078		91.4751	9.4897	92.2027	(1.229)	0.0000	0.0000	0
2018/11/22	2030	02/05/2019	9.39	Call	Bond Future	1,653.7400		1.6537	1,969.4000	1.9694	19.088	0	0	0
2018/11/22	2030	02/05/2019	9.39	Put	Bond Future	3,002.0800		3.0021	2,590.1500	2.5901	(13.721)	0	0	0
2018/11/22	2030	02/05/2019	10.20	Call	Bond Future	4,585.0700		4.5851	5,124.9600	5.1250	11.775	0	0	0
2018/11/22	2030	02/05/2019	10.20	Put	Bond Future	1,051.5600		1.0516	863.8600	0.8639	(17.850)	0	0	3,000
2018/11/22	2030	02/05/2019	8.90	Call	Bond Future	611.7200		0.6117	774.9700	0.7750	26.687	0	0	3,000
2018/11/22	2030	02/05/2019	9.41	Put	Bond Future	2,932.1600		2.9322	2,526.6200	2.5266	(13.831)	0	0	0
2018/11/22	2030	02/05/2019	9.40	Call	Bond Future	1,681.1400		1.6811	2,000.0000	2.0000	18.967	0	0	3,000
2018/11/22	2030	02/05/2019	9.40	Put	Bond Future	2,966.9700		2.9670	2,558.2400	2.5582	(13.776)	0	0	0
2018/11/22	2030	01/08/2019	9.91	Put	Bond Future	2,281.5100		2.2815	1,989.3600	1.9894	(12.805)	0	0	0
2018/11/22	2030	01/08/2019			Bond Future	9.6658		89.2999	9.5434	90.0407	(1.266)	0.0000	0.0000	0

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2018/11/22	2030	01/08/2019	9.91	Call	Bond Future	3,735.8200	3.7358	4,184.4600	4.1845	12.009	0	0	0
2018/11/22	2030	01/08/2019	9.92	Call	Bond Future	3,771.8400	3.7718	4,222.7100	4.2227	11.954	0	0	0
2018/11/22	2030	01/08/2019	9.90	Put	Bond Future	2,304.2700	2.3043	2,009.9000	2.0099	(12.775)	0	0	0
2018/11/22	2030	01/08/2019	9.92	Put	Bond Future	2,258.6600	2.2587	1,968.7400	1.9687	(12.836)	0	0	0
2018/11/22	2030	01/08/2019	9.90	Call	Bond Future	3,699.6500	3.6996	4,146.0700	4.1461	12.067	0	0	0
2018/11/22	2032	07/02/2019	8.81	Call	Bond Future	66.7200	0.0667	106.8900	0.1069	60.207	0	0	0
2018/11/22	2032	07/02/2019	8.80	Put	Bond Future	6,689.2600	6.6893	5,953.1300	5.9531	(11.005)	0	0	0
2018/11/22	2032	07/02/2019			Bond Future	9.7323	92.1843	9.6184	92.9589	(1.171)	0.0000	0.0000	42,380
2018/11/22	2032	07/02/2019	8.82	Call	Bond Future	70.3100	0.0703	112.2300	0.1122	59.622	0	0	0
2018/11/22	2032	07/02/2019	8.82	Put	Bond Future	6,547.0400	6.5470	5,814.3600	5.8144	(11.191)	0	0	0
2018/11/22	2032	07/02/2019	8.81	Put	Bond Future	6,618.0300	6.6180	5,883.6000	5.8836	(11.097)	0	0	0
2018/11/22	2032	07/02/2019	8.80	Call	Bond Future	63.2900	0.0633	101.7600	0.1018	60.784	0	0	0
2018/11/22	2032	02/05/2019	9.62	Put	Bond Future	3,103.4900	3.1035	2,673.5000	2.6735	(13.855)	0	0	0
2018/11/22	2032	02/05/2019	9.61	Call	Bond Future	1,905.9600	1.9060	2,260.8100	2.2608	18.618	0	0	0
2018/11/22	2032	02/05/2019			Bond Future	9.7935	89.6490	9.6759	90.4373	(1.201)	0.0000	0.0000	0
2018/11/22	2032	02/05/2019	9.62	Call	Bond Future	1,936.8400	1.9368	2,295.1500	2.2951	18.500	0	0	0
2018/11/22	2032	02/05/2019	9.61	Put	Bond Future	3,140.5000	3.1405	2,707.0500	2.7070	(13.802)	0	0	0
2018/11/22	2032	02/05/2019	9.63	Call	Bond Future	1,967.7600	1.9678	2,329.5100	2.3295	18.384	0	0	0
2018/11/22	2032	02/05/2019	9.63	Put	Bond Future	3,066.6000	3.0666	2,640.0500	2.6400	(13.910)	0	0	0
2018/11/22	2032	01/08/2019	10.10	Call	Bond Future	4,102.3300	4.1023	4,590.7800	4.5908	11.907	0	0	0
2018/11/22	2032	01/08/2019	10.11	Put	Bond Future	2,447.3900	2.4474	2,135.5200	2.1355	(12.743)	0	0	0
2018/11/22	2032	01/08/2019			Bond Future	9.8486	91.4431	9.7271	92.2459	(1.233)	0.0000	0.0000	0
2018/11/22	2032	01/08/2019	10.10	Put	Bond Future	2,472.6300	2.4726	2,158.3500	2.1584	(12.710)	0	0	0
2018/11/22	2032	01/08/2019	10.11	Call	Bond Future	4,141.0400	4.1410	4,631.9000	4.6319	11.854	0	0	0
2018/11/22	2032	01/08/2019	10.09	Call	Bond Future	4,063.7600	4.0638	4,549.8100	4.5498	11.961	0	0	0
2018/11/22	2032	01/08/2019	10.09	Put	Bond Future	2,498.0800	2.4981	2,181.4000	2.1814	(12.677)	0	0	0
2018/11/22	2033	07/02/2019			Bond Future	102.3374	102.3374	102.1979	102.1979	(0.136)	0.0000	0.0000	6,770
2018/11/22	2033	02/05/2019			Bond Future	103.0149	103.0149	102.8727	102.8727	(0.138)	0.0000	0.0000	0
2018/11/22	2033	01/08/2019			Bond Future	105.0990	105.0990	104.9526	104.9526	(0.139)	0.0000	0.0000	0
2018/11/22	2037	07/02/2019	9.06	Put	Bond Future	7,000.7300	7.0007	6,156.3800	6.1564	(12.061)	0	0	0
2018/11/22	2037	07/02/2019	9.05	Call	Bond Future	92.0400	0.0920	148.7000	0.1487	61.560	0	0	0
2018/11/22	2037	07/02/2019			Bond Future	9.9234	88.4490	9.8046	89.3524	(1.197)	0.0000	0.0000	58,272
2018/11/22	2037	07/02/2019	9.06	Call	Bond Future	96.8600	0.0969	155.9100	0.1559	60.964	0	0	0
2018/11/22	2037	07/02/2019	9.05	Put	Bond Future	7,080.6200	7.0806	6,233.8800	6.2339	(11.959)	0	0	0
2018/11/22	2037	07/02/2019	9.07	Call	Bond Future	101.8900	0.1019	163.3800	0.1634	60.349	0	0	0
2018/11/22	2037	07/02/2019	9.07	Put	Bond Future	6,921.1700	6.9212	6,079.2600	6.0793	(12.164)	0	0	0
2018/11/22	2037	02/05/2019	9.81	Put	Bond Future	3,551.2500	3.5513	3,053.5000	3.0535	(14.016)	0	0	0
2018/11/22	2037	02/05/2019			Bond Future	9.9840	90.0052	9.8618	90.9245	(1.224)	0.0000	0.0000	0
2018/11/22	2037	02/05/2019	9.80	Call	Bond Future	2,204.2800	2.2043	2,621.9100	2.6219	18.946	0	0	0
2018/11/22	2037	02/05/2019	9.80	Put	Bond Future	3,593.7400	3.5937	3,092.0600	3.0921	(13.960)	0	0	0
2018/11/22	2037	02/05/2019	9.81	Call	Bond Future	2,238.1600	2.2382	2,659.7200	2.6597	18.835	0	0	0
2018/11/22	2037	02/05/2019	9.79	Call	Bond Future	2,170.6800	2.1707	2,584.3900	2.5844	19.059	0	0	0
2018/11/22	2037	02/05/2019	9.79	Put	Bond Future	3,636.6100	3.6366	3,131.0100	3.1310	(13.903)	0	0	0
2018/11/22	2037	01/08/2019	10.31	Call	Bond Future	4,662.4100	4.6624	5,240.6100	5.2406	12.401	0	0	0
2018/11/22	2037	01/08/2019			Bond Future	10.0418	87.5504	9.9157	88.4868	(1.255)	0.0000	0.0000	0

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2018/11/22	2037	01/08/2019	10.29	Call	Bond Future	4,576.7100	4.5767	5,149.3300	5.1493	12.512	0	0	0
2018/11/22	2037	01/08/2019	10.29	Put	Bond Future	2,775.8900	2.7759	2,412.0700	2.4121	(13.106)	0	0	0
2018/11/22	2037	01/08/2019	10.31	Put	Bond Future	2,718.9900	2.7190	2,360.7500	2.3607	(13.175)	0	0	0
2018/11/22	2037	01/08/2019	10.30	Call	Bond Future	4,619.4800	4.6195	5,194.9000	5.1949	12.456	0	0	0
2018/11/22	2037	01/08/2019	10.30	Put	Bond Future	2,747.3200	2.7473	2,386.3000	2.3863	(13.141)	0	0	0
2018/11/22	2038	07/02/2019			Bond Future	120.0952	120.0952	119.5325	119.5325	(0.468)	0.0000	0.0000	9,912
2018/11/22	2038	02/05/2019			Bond Future	122.2344	122.2344	121.6619	121.6619	(0.468)	0.0000	0.0000	0
2018/11/22	2038	01/08/2019			Bond Future	124.6550	124.6550	124.0691	124.0691	(0.470)	0.0000	0.0000	0
2018/11/22	2040	07/02/2019	9.13	Call	Bond Future	102.5900	0.1026	168.5400	0.1685	64.285	0	0	0
2018/11/22	2040	07/02/2019	9.11	Put	Bond Future	7,765.0100	7.7650	6,813.8900	6.8139	(12.249)	0	0	0
2018/11/22	2040	07/02/2019			Bond Future	9.9982	91.5987	9.8743	92.6106	(1.239)	0.0000	0.0000	33,526
2018/11/22	2040	07/02/2019	9.13	Put	Bond Future	7,591.1800	7.5912	6,645.3200	6.6453	(12.460)	0	0	0
2018/11/22	2040	07/02/2019	9.11	Call	Bond Future	92.5400	0.0925	153.2300	0.1532	65.582	0	0	0
2018/11/22	2040	07/02/2019	9.12	Put	Bond Future	7,677.9000	7.6779	6,729.3600	6.7294	(12.354)	0	0	0
2018/11/22	2040	07/02/2019	9.12	Call	Bond Future	97.4400	0.0974	160.7100	0.1607	64.932	0	0	0
2018/11/22	2040	02/05/2019	9.60	Call	Bond Future	1,395.5800	1.3956	1,738.1400	1.7381	24.546	0	0	1,150
2018/11/22	2040	02/05/2019	9.89	Call	Bond Future	2,353.2600	2.3533	2,828.6500	2.8287	20.201	0	0	0
2018/11/22	2040	02/05/2019	9.88	Put	Bond Future	3,764.1900	3.7642	3,205.4400	3.2054	(14.844)	0	0	0
2018/11/22	2040	02/05/2019			Bond Future	10.0586	93.2105	9.9312	94.2401	(1.267)	0.0000	0.0000	0
2018/11/22	2040	02/05/2019	10.20	Put	Bond Future	2,515.4500	2.5154	2,095.0700	2.0951	(16.712)	0	0	0
2018/11/22	2040	02/05/2019	10.20	Call	Bond Future	3,636.4900	3.6365	4,245.7200	4.2457	16.753	0	0	1,150
2018/11/22	2040	02/05/2019	9.60	Put	Bond Future	5,189.9100	5.1899	4,502.8600	4.5029	(13.238)	0	0	0
2018/11/22	2040	02/05/2019	9.90	Call	Bond Future	2,390.6400	2.3906	2,870.5400	2.8705	20.074	0	0	0
2018/11/22	2040	02/05/2019	9.90	Put	Bond Future	3,674.8600	3.6749	3,125.1500	3.1251	(14.959)	0	0	0
2018/11/22	2040	02/05/2019	9.89	Put	Bond Future	3,719.4300	3.7194	3,165.2100	3.1652	(14.901)	0	0	0
2018/11/22	2040	02/05/2019	9.88	Call	Bond Future	2,315.9500	2.3159	2,786.8100	2.7868	20.331	0	0	0
2018/11/22	2040	01/08/2019	10.36	Call	Bond Future	4,900.4400	4.9004	5,542.0500	5.5421	13.093	0	0	0
2018/11/22	2040	01/08/2019	10.37	Put	Bond Future	2,974.4200	2.9744	2,570.2300	2.5702	(13.589)	0	0	0
2018/11/22	2040	01/08/2019			Bond Future	10.1164	90.5694	9.9851	91.6183	(1.298)	0.0000	0.0000	0
2018/11/22	2040	01/08/2019	10.36	Put	Bond Future	3,005.0500	3.0050	2,597.7400	2.5977	(13.554)	0	0	0
2018/11/22	2040	01/08/2019	10.37	Call	Bond Future	4,946.2600	4.9463	5,590.9900	5.5910	13.035	0	0	0
2018/11/22	2040	01/08/2019	10.38	Call	Bond Future	4,991.9400	4.9919	5,639.7900	5.6398	12.978	0	0	0
2018/11/22	2040	01/08/2019	10.38	Put	Bond Future	2,943.7700	2.9438	2,542.7000	2.5427	(13.624)	0	0	0
2018/11/22	2044	07/02/2019	9.18	Put	Bond Future	7,354.8300	7.3548	6,404.5500	6.4046	(12.920)	0	0	0
2018/11/22	2044	07/02/2019			Bond Future	10.0006	88.8725	9.8768	89.9025	(1.237)	0.0000	0.0000	37,194
2018/11/22	2044	07/02/2019	9.17	Call	Bond Future	122.9100	0.1229	199.6200	0.1996	62.412	0	0	0
2018/11/22	2044	07/02/2019	9.17	Put	Bond Future	7,442.6400	7.4426	6,489.2700	6.4893	(12.810)	0	0	0
2018/11/22	2044	07/02/2019	9.18	Call	Bond Future	129.1600	0.1292	208.9600	0.2090	61.784	0	0	0
2018/11/22	2044	07/02/2019	9.16	Call	Bond Future	116.9100	0.1169	190.6100	0.1906	63.040	0	0	0
2018/11/22	2044	07/02/2019	9.16	Put	Bond Future	7,530.8500	7.5309	6,574.4700	6.5745	(12.699)	0	0	0
2018/11/22	2044	02/05/2019	9.90	Call	Bond Future	2,428.4100	2.4284	2,917.7800	2.9178	20.152	0	0	0
2018/11/22	2044	02/05/2019			Bond Future	10.0581	90.4361	9.9309	91.4844	(1.265)	0.0000	0.0000	0
2018/11/22	2044	02/05/2019	9.90	Put	Bond Future	3,734.5400	3.7345	3,175.6600	3.1757	(14.965)	0	0	0
2018/11/22	2044	02/05/2019	9.91	Call	Bond Future	2,466.8900	2.4669	2,960.8700	2.9609	20.024	0	0	0
2018/11/22	2044	02/05/2019	9.92	Put	Bond Future	3,645.0500	3.6450	3,095.3800	3.0954	(15.080)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/22	2044	02/05/2019	9.91	Put	Bond Future	3,689.4500		3.6894	3,135.1800	3.1352	(15.023)	0	0	0
2018/11/22	2044	02/05/2019	9.92	Call	Bond Future	2,505.9200		2.5059	3,004.5000	3.0045	19.896	0	0	0
2018/11/22	2044	01/08/2019	10.40	Put	Bond Future	2,922.4800		2.9225	2,522.6200	2.5226	(13.682)	0	0	0
2018/11/22	2044	01/08/2019			Bond Future	10.1131		87.8648	9.9821	88.9326	(1.295)	0.0000	0.0000	0
2018/11/22	2044	01/08/2019	10.39	Call	Bond Future	5,141.0000		5.1410	5,805.8800	5.8059	12.933	0	0	0
2018/11/22	2044	01/08/2019	10.39	Put	Bond Future	2,952.8900		2.9529	2,549.9100	2.5499	(13.647)	0	0	0
2018/11/22	2044	01/08/2019	10.40	Call	Bond Future	5,187.8700		5.1879	5,855.8700	5.8559	12.876	0	0	0
2018/11/22	2044	01/08/2019	10.38	Call	Bond Future	5,094.2900		5.0943	5,756.0200	5.7560	12.990	0	0	0
2018/11/22	2044	01/08/2019	10.38	Put	Bond Future	2,983.5900		2.9836	2,577.4600	2.5775	(13.612)	0	0	0
2018/11/22	2046	07/02/2019			Bond Future	113.7926		113.7926	113.7755	113.7755	(0.015)	0.0000	0.0000	12,458
2018/11/22	2046	02/05/2019			Bond Future	114.1337		114.1337	114.1160	114.1160	(0.015)	0.0000	0.0000	0
2018/11/22	2046	01/08/2019			Bond Future	116.4430		116.4430	116.4235	116.4235	(0.017)	0.0000	0.0000	0
2018/11/22	2050	07/02/2019			Bond Future	117.3498		117.3498	116.8435	116.8435	(0.432)	0.0000	0.0000	10,329
2018/11/22	2050	02/05/2019			Bond Future	119.4401		119.4401	118.9248	118.9248	(0.431)	0.0000	0.0000	0
2018/11/22	2050	01/08/2019			Bond Future	120.0380		120.0380	119.5106	119.5106	(0.439)	0.0000	0.0000	0
2018/11/22	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	AL37	07/02/2019			Index Future	605.9510		605.9510	608.0210	608.0210	0.342	0.0000	0.0000	0
2018/11/22	AL37	02/05/2019			Index Future	616.6090		616.6090	618.7160	618.7160	0.342	0.0000	0.0000	0
2018/11/22	AL37	01/08/2019			Index Future	628.9390		628.9390	631.0800	631.0800	0.340	0.0000	0.0000	0
2018/11/22	AL7T	07/02/2019			Index Future	698.2830		698.2830	702.7420	702.7420	0.639	0.0000	0.0000	0
2018/11/22	AL7T	02/05/2019			Index Future	710.5650		710.5650	715.1030	715.1030	0.639	0.0000	0.0000	0
2018/11/22	AL7T	01/08/2019			Index Future	724.7740		724.7740	729.3930	729.3930	0.637	0.0000	0.0000	0
2018/11/22	ALBI	07/02/2019			Index Future	633.1980		633.1980	638.5180	638.5180	0.840	0.0000	0.0000	911
2018/11/22	ALBI	02/05/2019			Index Future	644.3360		644.3360	649.7490	649.7490	0.840	0.0000	0.0000	0
2018/11/22	ALBI	01/08/2019			Index Future	657.2200		657.2200	662.7330	662.7330	0.839	0.0000	0.0000	0
2018/11/22	C002	31/03/2032			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C007	31/01/2037			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C030	31/01/2030			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	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
2018/11/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	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
2018/11/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/22	ES33	07/02/2019			Bond Future	11.1664	76.9892	11.0363	77.7378	(1.165)	0.0000	0.0000	494
2018/11/22	ES33	02/05/2019			Bond Future	11.2677	74.5522	11.1334	75.3139	(1.192)	0.0000	0.0000	0
2018/11/22	ES33	01/08/2019			Bond Future	11.3676	76.0441	11.2287	76.8199	(1.222)	0.0000	0.0000	0
2018/11/22	ES42	07/02/2019			Bond Future	11.3858	79.1373	11.2662	79.9194	(1.050)	0.0000	0.0000	5,169
2018/11/22	ES42	02/05/2019			Bond Future	11.4869	76.2686	11.3633	77.0646	(1.076)	0.0000	0.0000	0
2018/11/22	ES42	01/08/2019			Bond Future	11.5849	77.7955	11.4571	78.6062	(1.103)	0.0000	0.0000	0
2018/11/22	GOVI	07/02/2019	666.53	Put	GOVI	398,160.0000	39.8160	344,450.0000	34.4450	(13.490)	0	0	0
2018/11/22	GOVI	07/02/2019			GOVI	626.7140	626.7140	632.0850	632.0850	0.857	0.0000	0.0000	460
2018/11/22	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	07/02/2019	666.52	Put	GOVI	398,060.0000	39.8060	344,350.0000	34.4350	(13.493)	0	0	0
2018/11/22	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	07/02/2019	666.51	Put	GOVI	397,960.0000	39.7960	344,250.0000	34.4250	(13.496)	0	0	0
2018/11/22	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	02/05/2019	647.88	Put	GOVI	101,420.0000	10.1420	46,770.0000	4.6770	(53.885)	0	0	0
2018/11/22	GOVI	02/05/2019	647.86	Put	GOVI	101,220.0000	10.1220	46,570.0000	4.6570	(53.991)	0	0	0
2018/11/22	GOVI	02/05/2019			GOVI	637.7380	637.7380	643.2030	643.2030	0.857	0.0000	0.0000	0
2018/11/22	GOVI	02/05/2019	647.87	Put	GOVI	101,320.0000	10.1320	46,670.0000	4.6670	(53.938)	0	0	0
2018/11/22	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	01/08/2019	638.68	Call	GOVI	118,100.0000	11.8100	173,760.0000	17.3760	47.130	0	0	0
2018/11/22	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	01/08/2019			GOVI	650.4900	650.4900	656.0560	656.0560	0.856	0.0000	0.0000	0
2018/11/22	GOVI	01/08/2019	638.69	Call	GOVI	118,000.0000	11.8000	173,660.0000	17.3660	47.169	0	0	0
2018/11/22	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	GOVI	01/08/2019	638.67	Call	GOVI	118,200.0000	11.8200	173,860.0000	17.3860	47.090	0	0	0
2018/11/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/22	IGOV	07/02/2019			Index Future	253.5290	253.5290	253.2640	253.2640	(0.105)	0.0000	0.0000	518
2018/11/22	IGOV	02/05/2019			Index Future	258.0450	258.0450	257.7750	257.7750	(0.105)	0.0000	0.0000	215
2018/11/22	IGOV	01/08/2019			Index Future	263.2650	263.2650	262.9860	262.9860	(0.106)	0.0000	0.0000	0
2018/11/22	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/22	IS01	22/03/2019			Interest Rate Swap	99.5700	99.5700	99.5900	99.5900	0.020	0.0000	0.0000	0

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2018/11/22	IS01	20/06/2019			Interest Rate Swap	102.0300	102.0300	102.0500	102.0500	0.020	0.0000	0.0000	0
2018/11/22	IS01	19/09/2019			Interest Rate Swap	99.9300	99.9300	99.9700	99.9700	0.040	0.0000	0.0000	0
2018/11/22	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/22	IS02	15/03/2019			Interest Rate Swap	99.3200	99.3200	99.3300	99.3300	0.010	0.0000	0.0000	0
2018/11/22	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7800	99.7800	0.030	0.0000	0.0000	0
2018/11/22	IS02	20/09/2019			Interest Rate Swap	101.9300	101.9300	101.9700	101.9700	0.039	0.0000	0.0000	0
2018/11/22	IS02	20/12/2019			Interest Rate Swap	102.9400	102.9400	102.9700	102.9700	0.029	0.0000	0.0000	0
2018/11/22	IS02	23/03/2020			Interest Rate Swap	99.0300	99.0300	99.0500	99.0500	0.020	0.0000	0.0000	0
2018/11/22	IS02	22/06/2020			Interest Rate Swap	102.6900	102.6900	102.7000	102.7000	0.010	0.0000	0.0000	0
2018/11/22	IS02	21/09/2020			Interest Rate Swap	99.7700	99.7700	99.7800	99.7800	0.010	0.0000	0.0000	0
2018/11/22	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.6700	96.6700	0.010	0.0000	0.0000	0
2018/11/22	IS05	16/03/2021			Interest Rate Swap	95.9200	95.9200	95.9300	95.9300	0.010	0.0000	0.0000	0
2018/11/22	IS05	15/06/2021			Interest Rate Swap	95.1400	95.1400	95.1500	95.1500	0.011	0.0000	0.0000	0
2018/11/22	IS05	21/09/2021			Interest Rate Swap	95.3400	95.3400	95.3300	95.3300	(0.010)	0.0000	0.0000	0
2018/11/22	IS05	21/12/2021			Interest Rate Swap	97.5600	97.5600	97.5400	97.5400	(0.021)	0.0000	0.0000	51
2018/11/22	IS05	15/03/2022			Interest Rate Swap	97.7300	97.7300	97.6800	97.6800	(0.051)	0.0000	0.0000	0
2018/11/22	IS05	21/06/2022			Interest Rate Swap	98.9400	98.9400	98.8600	98.8600	(0.081)	0.0000	0.0000	0
2018/11/22	IS05	20/09/2022			Interest Rate Swap	102.8900	102.8900	102.7700	102.7700	(0.117)	0.0000	0.0000	0
2018/11/22	IS05	20/12/2022			Interest Rate Swap	104.1700	104.1700	104.0200	104.0200	(0.144)	0.0000	0.0000	0
2018/11/22	IS05	22/03/2023			Interest Rate Swap	97.5900	97.5900	97.4100	97.4100	(0.184)	0.0000	0.0000	0
2018/11/22	IS05	20/06/2023			Interest Rate Swap	103.6600	103.6600	103.4500	103.4500	(0.203)	0.0000	0.0000	0
2018/11/22	IS05	19/09/2023			Interest Rate Swap	99.2100	99.2100	98.9700	98.9700	(0.242)	0.0000	0.0000	0
2018/11/22	IS10	17/12/2025			Interest Rate Swap	96.2700	96.2700	95.8200	95.8200	(0.467)	0.0000	0.0000	0
2018/11/22	IS10	16/03/2026			Interest Rate Swap	93.3200	93.3200	92.8400	92.8400	(0.514)	0.0000	0.0000	0
2018/11/22	IS10	15/06/2026			Interest Rate Swap	92.1100	92.1100	91.5900	91.5900	(0.565)	0.0000	0.0000	0
2018/11/22	IS10	21/09/2026			Interest Rate Swap	94.2900	94.2900	93.7500	93.7500	(0.573)	0.0000	0.0000	0
2018/11/22	IS10	21/12/2026			Interest Rate Swap	98.1000	98.1000	97.5400	97.5400	(0.571)	0.0000	0.0000	0
2018/11/22	IS10	15/03/2027			Interest Rate Swap	96.7100	96.7100	96.1400	96.1400	(0.589)	0.0000	0.0000	0
2018/11/22	IS10	21/06/2027			Interest Rate Swap	98.8100	98.8100	98.2300	98.2300	(0.587)	0.0000	0.0000	0
2018/11/22	IS10	20/09/2027			Interest Rate Swap	104.2700	104.2700	103.6900	103.6900	(0.556)	0.0000	0.0000	0
2018/11/22	IS10	20/12/2027			Interest Rate Swap	104.6500	104.6500	104.0600	104.0600	(0.564)	0.0000	0.0000	0
2018/11/22	IS10	22/03/2028			Interest Rate Swap	98.2300	98.2300	97.6200	97.6200	(0.621)	0.0000	0.0000	0
2018/11/22	IS10	20/06/2028			Interest Rate Swap	105.3800	105.3800	104.7900	104.7900	(0.560)	0.0000	0.0000	0
2018/11/22	IS10	19/09/2028			Interest Rate Swap	99.0200	99.0200	98.4000	98.4000	(0.626)	0.0000	0.0000	0
2018/11/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/22	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/11/22	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/22	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
2018/11/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/22	R023	07/02/2019	10.59	Call	Bond Future	6,911.5600	6.9116	7,249.2700	7.2493	4.886	0	0	0
2018/11/22	R023	07/02/2019			Bond Future	8.4150	101.2856	8.3136	101.6234	(1.206)	0.0000	0.0000	60,251
2018/11/22	R023	07/02/2019	10.57	Call	Bond Future	6,850.8200	6.8508	7,188.5100	7.1885	4.929	0	0	0
2018/11/22	R023	07/02/2019	10.57	Put	Bond Future	0.2900	0.0003	0.1400	0.0001	(51.724)	0	0	0
2018/11/22	R023	07/02/2019	10.59	Put	Bond Future	0.2600	0.0003	0.1300	0.0001	(50.000)	0	0	0
2018/11/22	R023	07/02/2019	10.58	Call	Bond Future	6,881.1900	6.8812	7,218.9000	7.2189	4.908	0	0	0
2018/11/22	R023	07/02/2019	10.58	Put	Bond Future	0.2700	0.0003	0.1400	0.0001	(48.148)	0	0	0
2018/11/22	R023	02/05/2019	8.45	Call	Bond Future	991.8100	0.9918	1,169.8900	1.1699	17.955	0	0	0
2018/11/22	R023	02/05/2019	8.44	Put	Bond Future	1,039.2200	1.0392	871.7500	0.8717	(16.115)	0	0	0
2018/11/22	R023	02/05/2019			Bond Future	8.4604	99.1374	8.3519	99.4812	(1.283)	0.0000	0.0000	0
2018/11/22	R023	02/05/2019	8.46	Call	Bond Future	1,009.2200	1.0092	1,189.0000	1.1890	17.814	0	0	0
2018/11/22	R023	02/05/2019	8.46	Put	Bond Future	1,010.6400	1.0106	846.5700	0.8466	(16.234)	0	0	0
2018/11/22	R023	02/05/2019	8.45	Put	Bond Future	1,024.8500	1.0248	859.0800	0.8591	(16.175)	0	0	0
2018/11/22	R023	02/05/2019	8.44	Call	Bond Future	974.5600	0.9746	1,150.9400	1.1509	18.098	0	0	0
2018/11/22	R023	01/08/2019	8.95	Call	Bond Future	2,199.3800	2.1994	2,433.3300	2.4333	10.637	0	0	0
2018/11/22	R023	01/08/2019			Bond Future	8.4835	101.1208	8.3667	101.4701	(1.377)	0.0000	0.0000	0
2018/11/22	R023	01/08/2019	8.93	Call	Bond Future	2,155.1400	2.1551	2,387.2300	2.3872	10.769	0	0	0
2018/11/22	R023	01/08/2019	8.93	Put	Bond Future	834.1000	0.8341	716.9000	0.7169	(14.051)	0	0	0
2018/11/22	R023	01/08/2019	8.95	Put	Bond Future	819.6800	0.8197	704.3400	0.7043	(14.071)	0	0	0
2018/11/22	R023	01/08/2019	8.94	Call	Bond Future	2,177.0700	2.1771	2,410.1000	2.4101	10.704	0	0	0
2018/11/22	R023	01/08/2019	8.94	Put	Bond Future	826.7000	0.8267	710.4400	0.7104	(14.063)	0	0	0
2018/11/22	R035	07/02/2019	8.98	Call	Bond Future	82.7800	0.0828	138.2700	0.1383	67.033	0	0	0
2018/11/22	R035	07/02/2019			Bond Future	9.8633	96.1544	9.7392	97.0929	(1.258)	0.0000	0.0000	71,612
2018/11/22	R035	07/02/2019	8.96	Call	Bond Future	75.4500	0.0754	126.8000	0.1268	68.058	0	0	0
2018/11/22	R035	07/02/2019	8.96	Put	Bond Future	7,242.2300	7.2422	6,355.0600	6.3551	(12.250)	0	0	0
2018/11/22	R035	07/02/2019	8.98	Put	Bond Future	7,082.1100	7.0821	6,199.0800	6.1991	(12.468)	0	0	0
2018/11/22	R035	07/02/2019	8.97	Call	Bond Future	79.0500	0.0791	132.4300	0.1324	67.527	0	0	0
2018/11/22	R035	07/02/2019	8.97	Put	Bond Future	7,162.0500	7.1621	6,276.9100	6.2769	(12.359)	0	0	0
2018/11/22	R035	02/05/2019	9.74	Put	Bond Future	3,528.7300	3.5287	3,008.7900	3.0088	(14.734)	0	0	0
2018/11/22	R035	02/05/2019			Bond Future	9.9218	93.3454	9.7940	94.3005	(1.289)	0.0000	0.0000	0
2018/11/22	R035	02/05/2019	9.74	Call	Bond Future	2,166.1100	2.1661	2,601.2200	2.6012	20.087	0	0	0
2018/11/22	R035	02/05/2019	9.75	Call	Bond Future	2,200.6300	2.2006	2,639.8700	2.6399	19.960	0	0	0
2018/11/22	R035	02/05/2019	9.75	Put	Bond Future	3,487.5300	3.4875	2,971.7200	2.9717	(14.790)	0	0	0
2018/11/22	R035	02/05/2019	9.73	Call	Bond Future	2,132.1300	2.1321	2,563.1100	2.5631	20.214	0	0	0
2018/11/22	R035	02/05/2019	9.73	Put	Bond Future	3,570.5600	3.5706	3,046.4900	3.0465	(14.678)	0	0	0
2018/11/22	R035	01/08/2019	10.23	Call	Bond Future	4,610.8200	4.6108	5,206.1800	5.2062	12.912	0	0	0
2018/11/22	R035	01/08/2019	10.22	Put	Bond Future	2,804.2400	2.8042	2,423.9400	2.4239	(13.562)	0	0	0
2018/11/22	R035	01/08/2019			Bond Future	9.9755	95.2133	9.8437	96.1860	(1.322)	0.0000	0.0000	0
2018/11/22	R035	01/08/2019	10.24	Call	Bond Future	4,653.5100	4.6535	5,251.7600	5.2518	12.856	0	0	0
2018/11/22	R035	01/08/2019	10.24	Put	Bond Future	2,747.7300	2.7477	2,373.1900	2.3732	(13.631)	0	0	0
2018/11/22	R035	01/08/2019	10.23	Put	Bond Future	2,776.0200	2.7760	2,398.5900	2.3986	(13.596)	0	0	0
2018/11/22	R035	01/08/2019	10.22	Call	Bond Future	4,567.9700	4.5680	5,160.4600	5.1605	12.971	0	0	0
2018/11/22	R186	07/02/2019	8.20	Call	Bond Future	64.3300	0.0643	102.5800	0.1026	59.459	0	0	0
2018/11/22	R186	07/02/2019	8.50	Call	Bond Future	226.7400	0.2267	331.8200	0.3318	46.344	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
2018/11/22	R186	07/02/2019	9.10	Put	Bond Future	1,380.6000	1.3806	1,065.9500	1.0659	(22.791)	0	0	1,000
2018/11/22	R186	07/02/2019	8.21	Put	Bond Future	5,410.9000	5.4109	4,780.4600	4.7805	(11.651)	0	0	0
2018/11/22	R186	07/02/2019	9.92	Put	Bond Future	197.8000	0.1978	133.0700	0.1331	(32.725)	0	0	1,170
2018/11/22	R186	07/02/2019	9.50	Call	Bond Future	2,836.1500	2.8362	3,348.0800	3.3481	18.050	0	0	0
2018/11/22	R186	07/02/2019			Bond Future	9.1020	109.2299	8.9870	109.9001	(1.263)	0.0000	0.0000	70,180
2018/11/22	R186	07/02/2019	9.20	Put	Bond Future	1,119.0000	1.1190	848.1500	0.8481	(24.205)	0	0	0
2018/11/22	R186	07/02/2019	9.20	Call	Bond Future	1,685.5900	1.6856	2,084.8800	2.0849	23.688	0	0	3,000
2018/11/22	R186	07/02/2019	9.38	Put	Bond Future	746.0900	0.7461	546.8800	0.5469	(26.701)	0	0	0
2018/11/22	R186	07/02/2019	9.38	Call	Bond Future	2,343.6600	2.3437	2,814.5900	2.8146	20.094	0	0	6,000
2018/11/22	R186	07/02/2019	8.20	Put	Bond Future	5,469.8000	5.4698	4,837.9100	4.8379	(11.552)	0	0	0
2018/11/22	R186	07/02/2019	8.50	Put	Bond Future	3,796.0700	3.7961	3,231.0100	3.2310	(14.885)	0	0	0
2018/11/22	R186	07/02/2019	9.10	Call	Bond Future	1,368.7600	1.3688	1,724.2500	1.7243	25.972	0	0	0
2018/11/22	R186	07/02/2019	8.21	Call	Bond Future	67.2600	0.0673	106.9600	0.1070	59.025	0	0	0
2018/11/22	R186	07/02/2019	9.92	Call	Bond Future	4,811.3500	4.8113	5,416.7600	5.4168	12.583	0	0	0
2018/11/22	R186	07/02/2019	8.30	Put	Bond Future	4,889.4300	4.8894	4,274.4600	4.2745	(12.578)	0	0	0
2018/11/22	R186	07/02/2019	9.50	Put	Bond Future	558.4700	0.5585	400.2600	0.4003	(28.329)	0	0	5,000
2018/11/22	R186	07/02/2019	9.23	Put	Bond Future	1,048.1800	1.0482	790.0200	0.7900	(24.629)	0	0	0
2018/11/22	R186	07/02/2019	9.23	Call	Bond Future	1,787.5100	1.7875	2,199.4900	2.1995	23.048	0	0	3,000
2018/11/22	R186	07/02/2019	8.77	Put	Bond Future	2,531.5300	2.5315	2,068.3900	2.0684	(18.295)	0	0	0
2018/11/22	R186	07/02/2019	8.77	Call	Bond Future	581.7200	0.5817	788.7200	0.7887	35.584	0	0	1,170
2018/11/22	R186	07/02/2019	8.22	Call	Bond Future	70.3000	0.0703	111.4900	0.1115	58.592	0	0	0
2018/11/22	R186	07/02/2019	8.22	Put	Bond Future	5,352.1500	5.3522	4,723.2000	4.7232	(11.751)	0	0	0
2018/11/22	R186	07/02/2019	9.27	Put	Bond Future	959.4100	0.9594	717.7300	0.7177	(25.190)	0	0	0
2018/11/22	R186	07/02/2019	9.27	Call	Bond Future	1,928.4800	1.9285	2,356.9400	2.3569	22.217	0	0	1,170
2018/11/22	R186	07/02/2019	8.30	Call	Bond Future	100.3400	0.1003	155.5100	0.1555	54.983	0	0	210
2018/11/22	R186	07/02/2019	9.90	Call	Bond Future	4,712.0500	4.7120	5,314.4500	5.3145	12.784	0	0	0
2018/11/22	R186	07/02/2019	9.90	Put	Bond Future	208.1800	0.2082	140.4400	0.1404	(32.539)	0	0	1,000
2018/11/22	R186	02/05/2019	10.07	Call	Bond Future	5,581.7200	5.5817	6,143.0000	6.1430	10.056	0	0	0
2018/11/22	R186	02/05/2019	9.75	Call	Bond Future	4,184.3500	4.1844	4,691.8100	4.6918	12.128	0	0	0
2018/11/22	R186	02/05/2019	9.96	Put	Bond Future	704.5500	0.7045	567.4200	0.5674	(19.463)	0	0	90
2018/11/22	R186	02/05/2019	9.25	Put	Bond Future	1,830.1100	1.8301	1,532.5500	1.5325	(16.259)	0	0	0
2018/11/22	R186	02/05/2019	8.65	Put	Bond Future	3,774.7100	3.7747	3,295.3100	3.2953	(12.700)	0	0	0
2018/11/22	R186	02/05/2019	9.01	Put	Bond Future	2,491.9100	2.4919	2,122.6600	2.1227	(14.818)	0	0	0
2018/11/22	R186	02/05/2019	9.02	Call	Bond Future	1,648.6200	1.6486	1,964.3300	1.9643	19.150	0	0	0
2018/11/22	R186	02/05/2019			Bond Future	9.1630	111.1514	9.0429	111.8333	(1.311)	0.0000	0.0000	0
2018/11/22	R186	02/05/2019	8.65	Call	Bond Future	822.2700	0.8223	1,024.7700	1.0248	24.627	0	0	3,250
2018/11/22	R186	02/05/2019	9.03	Call	Bond Future	1,675.2100	1.6752	1,993.9800	1.9940	19.029	0	0	0
2018/11/22	R186	02/05/2019	9.03	Put	Bond Future	2,430.6300	2.4306	2,067.5000	2.0675	(14.940)	0	0	0
2018/11/22	R186	02/05/2019	9.30	Call	Bond Future	2,484.1500	2.4841	2,882.7000	2.8827	16.044	0	0	200
2018/11/22	R186	02/05/2019	10.07	Put	Bond Future	609.1500	0.6091	488.5300	0.4885	(19.801)	0	0	200
2018/11/22	R186	02/05/2019	9.20	Put	Bond Future	1,955.3100	1.9553	1,643.2000	1.6432	(15.962)	0	0	0
2018/11/22	R186	02/05/2019	9.75	Put	Bond Future	931.0400	0.9310	756.6000	0.7566	(18.736)	0	0	7,000
2018/11/22	R186	02/05/2019	9.96	Call	Bond Future	5,090.3500	5.0904	5,635.1200	5.6351	10.702	0	0	0
2018/11/22	R186	02/05/2019	9.25	Call	Bond Future	2,320.6400	2.3206	2,704.9800	2.7050	16.562	0	0	3,250
2018/11/22	R186	02/05/2019	9.01	Call	Bond Future	1,622.2800	1.6223	1,934.9300	1.9349	19.272	0	0	0
2018/11/22	R186	02/05/2019	10.02	Put	Bond Future	650.5800	0.6506	522.7200	0.5227	(19.653)	0	0	3,250
2018/11/22	R186	02/05/2019	9.02	Put	Bond Future	2,461.1300	2.4611	2,094.9400	2.0949	(14.879)	0	0	0
2018/11/22	R186	02/05/2019	9.30	Put	Bond Future	1,713.0600	1.7131	1,429.7100	1.4297	(16.541)	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
2018/11/22	R186	02/05/2019	9.20	Call	Bond Future	2,164.3200	2.1643	2,534.1100	2.5341	17.086	0	0	90
2018/11/22	R186	02/05/2019	8.62	Put	Bond Future	3,898.2300	3.8982	3,410.0000	3.4100	(12.524)	0	0	0
2018/11/22	R186	02/05/2019	8.62	Call	Bond Future	769.8800	0.7699	963.5500	0.9636	25.156	0	0	90
2018/11/22	R186	02/05/2019	8.70	Put	Bond Future	3,574.8800	3.5749	3,110.4300	3.1104	(12.992)	0	0	0
2018/11/22	R186	02/05/2019	8.70	Call	Bond Future	914.8200	0.9148	1,132.2700	1.1323	23.770	0	0	200
2018/11/22	R186	02/05/2019	9.00	Put	Bond Future	2,522.9600	2.5230	2,150.6500	2.1506	(14.757)	0	0	0
2018/11/22	R186	02/05/2019	9.00	Call	Bond Future	1,596.1700	1.5962	1,905.7600	1.9058	19.396	0	0	7,000
2018/11/22	R186	02/05/2019	8.50	Put	Bond Future	4,417.2300	4.4172	3,894.8500	3.8949	(11.826)	0	0	0
2018/11/22	R186	02/05/2019	8.50	Call	Bond Future	581.5800	0.5816	741.1000	0.7411	27.429	0	0	7,000
2018/11/22	R186	02/05/2019	10.02	Call	Bond Future	5,356.9800	5.3570	5,911.0200	5.9110	10.342	0	0	0
2018/11/22	R186	01/08/2019	9.54	Call	Bond Future	3,626.2400	3.6262	4,063.3400	4.0633	12.054	0	0	0
2018/11/22	R186	01/08/2019	10.08	Put	Bond Future	1,131.5500	1.1316	964.3700	0.9644	(14.774)	0	0	6,000
2018/11/22	R186	01/08/2019			Bond Future	9.2138	108.0726	9.0882	108.7666	(1.364)	0.0000	0.0000	0
2018/11/22	R186	01/08/2019	9.52	Call	Bond Future	3,554.0400	3.5540	3,987.1000	3.9871	12.185	0	0	0
2018/11/22	R186	01/08/2019	9.52	Put	Bond Future	1,887.5500	1.8875	1,626.6000	1.6266	(13.825)	0	0	0
2018/11/22	R186	01/08/2019	8.30	Put	Bond Future	5,728.4200	5.7284	5,172.1700	5.1722	(9.710)	0	0	0
2018/11/22	R186	01/08/2019	8.30	Call	Bond Future	546.3800	0.5464	684.1400	0.6841	25.213	0	0	6,000
2018/11/22	R186	01/08/2019	9.05	Put	Bond Future	2,985.9000	2.9859	2,617.3800	2.6174	(12.342)	0	0	0
2018/11/22	R186	01/08/2019	9.05	Call	Bond Future	2,080.0700	2.0801	2,405.5600	2.4056	15.648	0	0	6,000
2018/11/22	R186	01/08/2019	9.54	Put	Bond Future	1,852.0700	1.8521	1,595.1600	1.5952	(13.872)	0	0	0
2018/11/22	R186	01/08/2019	10.08	Call	Bond Future	5,759.5900	5.7596	6,286.4200	6.2864	9.147	0	0	0
2018/11/22	R186	01/08/2019	9.53	Call	Bond Future	3,590.2500	3.5902	4,025.3300	4.0253	12.118	0	0	0
2018/11/22	R186	01/08/2019	9.53	Put	Bond Future	1,869.9000	1.8699	1,610.9700	1.6110	(13.847)	0	0	0
2018/11/22	R197	07/02/2019			Bond Future	297.7149	297.7149	298.0629	298.0629	0.117	0.0000	0.0000	2,355
2018/11/22	R197	02/05/2019			Bond Future	303.0180	303.0180	303.3722	303.3722	0.117	0.0000	0.0000	0
2018/11/22	R197	01/08/2019			Bond Future	301.5883	301.5883	301.9452	301.9452	0.118	0.0000	0.0000	0
2018/11/22	R202	07/02/2019			Bond Future	230.8481	230.8481	231.0830	231.0830	0.102	0.0000	0.0000	8,990
2018/11/22	R202	02/05/2019			Bond Future	234.9601	234.9601	235.1993	235.1993	0.102	0.0000	0.0000	0
2018/11/22	R202	01/08/2019			Bond Future	235.6979	235.6979	235.9385	235.9385	0.102	0.0000	0.0000	0
2018/11/22	R207	07/02/2019	6.52	Call	Bond Future	485.4400	0.4854	586.5400	0.5865	20.826	0	0	0
2018/11/22	R207	07/02/2019	6.51	Put	Bond Future	9.0800	0.0091	3.8500	0.0039	(57.599)	0	0	0
2018/11/22	R207	07/02/2019			Bond Future	5.9847	101.6734	5.8660	101.7795	(1.983)	0.0000	0.0000	17,072
2018/11/22	R207	07/02/2019	6.53	Call	Bond Future	493.9800	0.4940	595.2600	0.5953	20.503	0	0	0
2018/11/22	R207	07/02/2019	6.53	Put	Bond Future	8.4600	0.0085	3.5900	0.0036	(57.565)	0	0	0
2018/11/22	R207	07/02/2019	6.52	Put	Bond Future	8.7900	0.0088	3.7400	0.0037	(57.452)	0	0	0
2018/11/22	R207	07/02/2019	6.51	Call	Bond Future	476.8600	0.4769	577.7800	0.5778	21.163	0	0	0
2018/11/22	R207	02/05/2019	7.63	Call	Bond Future	1,486.0200	1.4860	1,594.0700	1.5941	7.271	0	0	0
2018/11/22	R207	02/05/2019			Bond Future	5.4109	103.4621	5.2517	103.5701	(2.942)	0.0000	0.0000	0
2018/11/22	R207	02/05/2019	7.61	Call	Bond Future	1,472.7900	1.4728	1,580.8400	1.5808	7.336	0	0	0
2018/11/22	R207	02/05/2019	7.61	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/11/22	R207	02/05/2019	7.63	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/11/22	R207	02/05/2019	7.62	Call	Bond Future	1,479.4100	1.4794	1,587.4600	1.5875	7.304	0	0	0
2018/11/22	R207	02/05/2019	7.62	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/11/22	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	R207	01/08/2019	7.33	Call	Bond Future	1,529.3800	1.5294	1,638.1200	1.6381	7.110	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
2018/11/22	R207	01/08/2019			Bond Future	3.8381	101.8894	3.5937	101.9981	(6.365)	0.0000	0.0000	0
2018/11/22	R207	01/08/2019	7.34	Call	Bond Future	1,533.7000	1.5337	1,642.4400	1.6424	7.090	0	0	0
2018/11/22	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	R207	01/08/2019	7.35	Call	Bond Future	1,538.0100	1.5380	1,646.7500	1.6468	7.070	0	0	0
2018/11/22	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/22	R208	07/02/2019	7.07	Call	Bond Future	64.8000	0.0648	127.8100	0.1278	97.238	0	0	0
2018/11/22	R208	07/02/2019	7.08	Put	Bond Future	644.3100	0.6443	443.9900	0.4440	(31.091)	0	0	0
2018/11/22	R208	07/02/2019	7.06	Put	Bond Future	676.5600	0.6766	471.5800	0.4716	(30.297)	0	0	0
2018/11/22	R208	07/02/2019			Bond Future	7.3784	101.2742	7.2405	101.5399	(1.868)	0.0000	0.0000	17,015
2018/11/22	R208	07/02/2019	7.07	Put	Bond Future	660.3600	0.6604	457.6800	0.4577	(30.692)	0	0	0
2018/11/22	R208	07/02/2019	7.08	Call	Bond Future	68.1300	0.0681	133.5000	0.1335	95.949	0	0	0
2018/11/22	R208	07/02/2019	7.06	Call	Bond Future	61.6100	0.0616	122.3200	0.1223	98.539	0	0	0
2018/11/22	R208	02/05/2019	8.03	Put	Bond Future	129.4100	0.1294	86.7900	0.0868	(32.934)	0	0	0
2018/11/22	R208	02/05/2019	8.02	Call	Bond Future	1,310.6900	1.3107	1,537.8200	1.5378	17.329	0	0	0
2018/11/22	R208	02/05/2019			Bond Future	7.3340	99.6546	7.1783	99.9250	(2.124)	0.0000	0.0000	0
2018/11/22	R208	02/05/2019	8.03	Call	Bond Future	1,325.8300	1.3258	1,553.5800	1.5536	17.178	0	0	0
2018/11/22	R208	02/05/2019	8.02	Put	Bond Future	131.3300	0.1313	88.0900	0.0881	(32.925)	0	0	0
2018/11/22	R208	02/05/2019	8.04	Call	Bond Future	1,341.1700	1.3412	1,569.4900	1.5695	17.024	0	0	0
2018/11/22	R208	02/05/2019	8.04	Put	Bond Future	127.7000	0.1277	85.6500	0.0856	(32.929)	0	0	0
2018/11/22	R208	01/08/2019	8.16	Call	Bond Future	1,602.5100	1.6025	1,831.5900	1.8316	14.295	0	0	0
2018/11/22	R208	01/08/2019	8.17	Put	Bond Future	162.1400	0.1621	117.3000	0.1173	(27.655)	0	0	0
2018/11/22	R208	01/08/2019			Bond Future	7.2072	101.6486	7.0275	101.9229	(2.492)	0.0000	0.0000	0
2018/11/22	R208	01/08/2019	8.16	Put	Bond Future	163.8100	0.1638	118.5200	0.1185	(27.648)	0	0	0
2018/11/22	R208	01/08/2019	8.17	Call	Bond Future	1,615.7900	1.6158	1,845.3200	1.8453	14.205	0	0	0
2018/11/22	R208	01/08/2019	8.15	Call	Bond Future	1,589.2600	1.5893	1,817.8700	1.8179	14.385	0	0	0
2018/11/22	R208	01/08/2019	8.15	Put	Bond Future	165.5100	0.1655	119.7500	0.1197	(27.648)	0	0	0
2018/11/22	R209	07/02/2019	10.20	Put	Bond Future	709.1600	0.7092	504.4700	0.5045	(28.864)	0	0	4,000
2018/11/22	R209	07/02/2019	8.97	Put	Bond Future	5,774.3200	5.7743	5,009.8800	5.0099	(13.239)	0	0	0
2018/11/22	R209	07/02/2019			Bond Future	9.8092	73.0554	9.6804	73.8849	(1.313)	0.0000	0.0000	121,966
2018/11/22	R209	07/02/2019	8.96	Call	Bond Future	98.3700	0.0984	161.1600	0.1612	63.830	0	0	0
2018/11/22	R209	07/02/2019	8.96	Put	Bond Future	5,841.5800	5.8416	5,074.9200	5.0749	(13.124)	0	0	0
2018/11/22	R209	07/02/2019	10.20	Call	Bond Future	3,141.3200	3.1413	3,766.0800	3.7661	19.888	0	0	0
2018/11/22	R209	07/02/2019	8.97	Call	Bond Future	102.6300	0.1026	167.6400	0.1676	63.344	0	0	0
2018/11/22	R209	07/02/2019	9.04	Put	Bond Future	5,312.8700	5.3129	4,566.4000	4.5664	(14.050)	0	0	0
2018/11/22	R209	07/02/2019	9.04	Call	Bond Future	139.1100	0.1391	222.0900	0.2221	59.651	0	0	4,000
2018/11/22	R209	07/02/2019	9.54	Put	Bond Future	2,588.7300	2.5887	2,062.0800	2.0621	(20.344)	0	0	0
2018/11/22	R209	07/02/2019	9.54	Call	Bond Future	838.3500	0.8383	1,141.1500	1.1411	36.119	0	0	4,000
2018/11/22	R209	07/02/2019	8.95	Call	Bond Future	94.2700	0.0943	154.9000	0.1549	64.315	0	0	0
2018/11/22	R209	07/02/2019	8.95	Put	Bond Future	5,909.1000	5.9091	5,140.2800	5.1403	(13.011)	0	0	0
2018/11/22	R209	02/05/2019	9.70	Put	Bond Future	2,953.8900	2.9539	2,504.2500	2.5043	(15.222)	0	0	0
2018/11/22	R209	02/05/2019			Bond Future	9.8623	71.1914	9.7300	72.0354	(1.342)	0.0000	0.0000	0
2018/11/22	R209	02/05/2019	9.69	Call	Bond Future	1,886.9100	1.8869	2,277.6100	2.2776	20.706	0	0	0
2018/11/22	R209	02/05/2019	9.69	Put	Bond Future	2,989.0200	2.9890	2,535.7400	2.5357	(15.165)	0	0	0
2018/11/22	R209	02/05/2019	9.70	Call	Bond Future	1,916.4200	1.9164	2,310.7600	2.3108	20.577	0	0	0
2018/11/22	R209	02/05/2019	10.71	Call	Bond Future	5,882.2600	5.8823	6,563.1200	6.5631	11.575	0	0	0
2018/11/22	R209	02/05/2019	9.68	Call	Bond Future	1,857.6400	1.8576	2,244.7000	2.2447	20.836	0	0	0

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2018/11/22	R209	02/05/2019	9.68	Put	Bond Future	3,024.4800	3.0245	2,567.5600	2.5676	(15.107)	0	0	0
2018/11/22	R209	02/05/2019	9.35	Put	Bond Future	4,377.6400	4.3776	3,799.4500	3.7994	(13.208)	0	0	0
2018/11/22	R209	02/05/2019	9.35	Call	Bond Future	1,025.9300	1.0259	1,291.7200	1.2917	25.907	0	0	760
2018/11/22	R209	02/05/2019	10.71	Put	Bond Future	808.7700	0.8088	645.6500	0.6456	(20.169)	0	0	760
2018/11/22	R209	02/05/2019	9.95	Put	Bond Future	2,169.8200	2.1698	1,807.9200	1.8079	(16.679)	0	0	0
2018/11/22	R209	02/05/2019	9.95	Call	Bond Future	2,721.0600	2.7211	3,203.1400	3.2031	17.717	0	0	760
2018/11/22	R209	01/08/2019	10.17	Call	Bond Future	3,982.0500	3.9820	4,511.8700	4.5119	13.305	0	0	0
2018/11/22	R209	01/08/2019	10.15	Put	Bond Future	2,428.6600	2.4287	2,093.5400	2.0935	(13.799)	0	0	0
2018/11/22	R209	01/08/2019			Bond Future	9.9100	72.6160	9.7740	73.4760	(1.373)	0.0000	0.0000	0
2018/11/22	R209	01/08/2019	10.17	Put	Bond Future	2,380.7500	2.3807	2,050.6600	2.0507	(13.865)	0	0	0
2018/11/22	R209	01/08/2019	10.15	Call	Bond Future	3,908.6700	3.9087	4,433.4600	4.4335	13.426	0	0	0
2018/11/22	R209	01/08/2019	10.16	Put	Bond Future	2,404.4800	2.4045	2,071.8900	2.0719	(13.832)	0	0	0
2018/11/22	R209	01/08/2019	10.16	Call	Bond Future	3,945.1700	3.9452	4,472.4900	4.4725	13.366	0	0	0
2018/11/22	R210	07/02/2019			Bond Future	186.6533	186.6533	186.6241	186.6241	(0.016)	0.0000	0.0000	3,308
2018/11/22	R210	02/05/2019			Bond Future	187.4221	187.4221	187.3925	187.3925	(0.016)	0.0000	0.0000	0
2018/11/22	R210	01/08/2019			Bond Future	191.2144	191.2144	191.1815	191.1815	(0.017)	0.0000	0.0000	0
2018/11/22	R212	07/02/2019			Bond Future	155.5206	155.5206	155.5891	155.5891	0.044	0.0000	0.0000	4,976
2018/11/22	R212	02/05/2019			Bond Future	158.2909	158.2909	158.3608	158.3608	0.044	0.0000	0.0000	0
2018/11/22	R212	01/08/2019			Bond Future	161.4223	161.4223	161.4914	161.4914	0.043	0.0000	0.0000	0
2018/11/22	R213	07/02/2019	8.68	Call	Bond Future	63.2700	0.0633	97.6100	0.0976	54.275	0	0	0
2018/11/22	R213	07/02/2019			Bond Future	9.6318	84.6600	9.5230	85.3303	(1.130)	0.0000	0.0000	32,397
2018/11/22	R213	07/02/2019	8.68	Put	Bond Future	6,188.7100	6.1887	5,552.7000	5.5527	(10.277)	0	0	0
2018/11/22	R213	07/02/2019	8.69	Call	Bond Future	66.1300	0.0661	101.7700	0.1018	53.894	0	0	0
2018/11/22	R213	07/02/2019	8.70	Put	Bond Future	6,059.5700	6.0596	5,426.2100	5.4262	(10.452)	0	0	0
2018/11/22	R213	07/02/2019	8.69	Put	Bond Future	6,124.0500	6.1240	5,489.3400	5.4893	(10.364)	0	0	0
2018/11/22	R213	07/02/2019	8.70	Call	Bond Future	69.1000	0.0691	106.0900	0.1061	53.531	0	0	0
2018/11/22	R213	02/05/2019	9.49	Call	Bond Future	1,724.5900	1.7246	2,026.7300	2.0267	17.520	0	0	0
2018/11/22	R213	02/05/2019	9.48	Put	Bond Future	2,969.3500	2.9694	2,586.3900	2.5864	(12.897)	0	0	0
2018/11/22	R213	02/05/2019			Bond Future	9.6883	82.5996	9.5761	83.2818	(1.159)	0.0000	0.0000	0
2018/11/22	R213	02/05/2019	9.50	Call	Bond Future	1,752.3500	1.7524	2,057.4400	2.0574	17.410	0	0	0
2018/11/22	R213	02/05/2019	9.50	Put	Bond Future	2,901.1100	2.9011	2,524.0400	2.5240	(12.997)	0	0	0
2018/11/22	R213	02/05/2019	9.49	Put	Bond Future	2,934.9700	2.9350	2,554.9500	2.5550	(12.948)	0	0	0
2018/11/22	R213	02/05/2019	9.48	Call	Bond Future	1,697.2800	1.6973	1,996.4800	1.9965	17.628	0	0	0
2018/11/22	R213	01/08/2019	9.99	Put	Bond Future	2,286.4000	2.2864	2,012.4900	2.0125	(11.980)	0	0	0
2018/11/22	R213	01/08/2019	9.98	Call	Bond Future	3,727.8100	3.7278	4,146.4500	4.1464	11.230	0	0	0
2018/11/22	R213	01/08/2019			Bond Future	9.7389	84.2523	9.6230	84.9469	(1.190)	0.0000	0.0000	0
2018/11/22	R213	01/08/2019	9.99	Call	Bond Future	3,763.6200	3.7636	4,184.3100	4.1843	11.178	0	0	0
2018/11/22	R213	01/08/2019	9.98	Put	Bond Future	2,308.7400	2.3087	2,032.7800	2.0328	(11.953)	0	0	0
2018/11/22	R213	01/08/2019	10.00	Call	Bond Future	3,799.5700	3.7996	4,222.2900	4.2223	11.125	0	0	0
2018/11/22	R213	01/08/2019	10.00	Put	Bond Future	2,264.2600	2.2643	1,992.3800	1.9924	(12.007)	0	0	0
2018/11/22	R214	07/02/2019	9.05	Put	Bond Future	6,671.8300	6.6718	5,922.9900	5.9230	(11.224)	0	0	0
2018/11/22	R214	07/02/2019			Bond Future	9.9765	72.1840	9.8580	72.9764	(1.188)	0.0000	0.0000	29,831
2018/11/22	R214	07/02/2019	9.04	Call	Bond Future	68.0400	0.0680	109.7900	0.1098	61.361	0	0	0
2018/11/22	R214	07/02/2019	9.04	Put	Bond Future	6,744.8300	6.7448	5,994.1900	5.9942	(11.129)	0	0	0

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2018/11/22	R214	07/02/2019	9.05	Call	Bond Future	71.6400	0.0716	115.1900	0.1152	60.790	0	0	0
2018/11/22	R214	07/02/2019	9.03	Call	Bond Future	64.5800	0.0646	104.5900	0.1046	61.954	0	0	0
2018/11/22	R214	07/02/2019	9.03	Put	Bond Future	6,818.0900	6.8181	6,065.7100	6.0657	(11.035)	0	0	0
2018/11/22	R214	02/05/2019	9.87	Call	Bond Future	2,072.9100	2.0729	2,450.2600	2.4503	18.204	0	0	0
2018/11/22	R214	02/05/2019	9.85	Call	Bond Future	2,012.4700	2.0125	2,383.0700	2.3831	18.415	0	0	0
2018/11/22	R214	02/05/2019			Bond Future	10.0288	70.1577	9.9071	70.9641	(1.213)	0.0000	0.0000	0
2018/11/22	R214	02/05/2019	9.85	Put	Bond Future	3,202.4400	3.2024	2,766.7000	2.7667	(13.607)	0	0	0
2018/11/22	R214	02/05/2019	9.87	Put	Bond Future	3,128.1500	3.1281	2,699.1600	2.6992	(13.714)	0	0	0
2018/11/22	R214	02/05/2019	9.86	Call	Bond Future	2,042.5700	2.0426	2,416.5500	2.4166	18.309	0	0	0
2018/11/22	R214	02/05/2019	9.86	Put	Bond Future	3,165.1200	3.1651	2,732.7600	2.7328	(13.660)	0	0	0
2018/11/22	R214	01/08/2019	10.34	Put	Bond Future	2,474.8900	2.4749	2,159.0600	2.1591	(12.761)	0	0	0
2018/11/22	R214	01/08/2019			Bond Future	10.0770	71.5616	9.9519	72.3830	(1.241)	0.0000	0.0000	0
2018/11/22	R214	01/08/2019	10.33	Call	Bond Future	4,115.9300	4.1159	4,619.1000	4.6191	12.225	0	0	0
2018/11/22	R214	01/08/2019	10.33	Put	Bond Future	2,500.0500	2.5000	2,181.8300	2.1818	(12.729)	0	0	0
2018/11/22	R214	01/08/2019	10.34	Call	Bond Future	4,153.3700	4.1534	4,658.9300	4.6589	12.172	0	0	0
2018/11/22	R214	01/08/2019	10.32	Call	Bond Future	4,078.4000	4.0784	4,579.1700	4.5792	12.279	0	0	0
2018/11/22	R214	01/08/2019	10.32	Put	Bond Future	2,525.2100	2.5252	2,204.5900	2.2046	(12.697)	0	0	0
2018/11/22	R248	07/02/2019	9.06	Put	Bond Future	8,565.9400	8.5659	7,558.2400	7.5582	(11.764)	0	0	0
2018/11/22	R248	07/02/2019			Bond Future	9.9868	92.3257	9.8630	93.3837	(1.239)	0.0000	0.0000	109,519
2018/11/22	R248	07/02/2019	9.06	Call	Bond Future	71.8800	0.0719	122.1900	0.1222	69.992	0	0	0
2018/11/22	R248	07/02/2019	9.05	Put	Bond Future	8,661.2700	8.6613	7,651.2900	7.6513	(11.661)	0	0	0
2018/11/22	R248	07/02/2019	9.07	Call	Bond Future	76.0300	0.0760	128.6800	0.1287	69.249	0	0	0
2018/11/22	R248	07/02/2019	9.07	Put	Bond Future	8,470.9700	8.4710	7,465.6100	7.4656	(11.868)	0	0	0
2018/11/22	R248	07/02/2019	9.05	Call	Bond Future	67.9200	0.0679	115.9500	0.1160	70.716	0	0	0
2018/11/22	R248	02/05/2019	9.90	Put	Bond Future	3,815.3100	3.8153	3,251.7200	3.2517	(14.772)	0	0	0
2018/11/22	R248	02/05/2019			Bond Future	10.0393	89.5128	9.9122	90.5895	(1.267)	0.0000	0.0000	0
2018/11/22	R248	02/05/2019	9.90	Call	Bond Future	2,634.4300	2.6344	3,147.5500	3.1475	19.477	0	0	0
2018/11/22	R248	02/05/2019	9.91	Call	Bond Future	2,673.7700	2.6738	3,191.4900	3.1915	19.363	0	0	0
2018/11/22	R248	02/05/2019	9.89	Put	Bond Future	3,862.1100	3.8621	3,293.8900	3.2939	(14.713)	0	0	0
2018/11/22	R248	02/05/2019	9.91	Put	Bond Future	3,768.9700	3.7690	3,209.9800	3.2100	(14.831)	0	0	0
2018/11/22	R248	02/05/2019	9.89	Call	Bond Future	2,595.4000	2.5954	3,103.8900	3.1039	19.592	0	0	0
2018/11/22	R248	01/08/2019	10.35	Call	Bond Future	5,191.3900	5.1914	5,869.7500	5.8698	13.067	0	0	0
2018/11/22	R248	01/08/2019	10.34	Put	Bond Future	3,093.2400	3.0932	2,671.4300	2.6714	(13.637)	0	0	0
2018/11/22	R248	01/08/2019			Bond Future	10.0877	91.3039	9.9570	92.4008	(1.296)	0.0000	0.0000	0
2018/11/22	R248	01/08/2019	10.36	Call	Bond Future	5,239.3000	5.2393	5,920.9000	5.9209	13.009	0	0	0
2018/11/22	R248	01/08/2019	10.36	Put	Bond Future	3,029.9500	3.0300	2,614.6300	2.6146	(13.707)	0	0	0
2018/11/22	R248	01/08/2019	10.35	Put	Bond Future	3,061.4500	3.0614	2,642.8900	2.6429	(13.672)	0	0	0
2018/11/22	R248	01/08/2019	10.34	Call	Bond Future	5,143.6500	5.1437	5,818.7600	5.8188	13.125	0	0	0

Total

960560