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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/11/2018 TO 23/11/2018

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
2018/11/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	2025	07/02/2019			Bond Future	132.0420	132.0420	132.0957	132.0957	0.041	0.0000	0.0000	355
2018/11/23	2025	02/05/2019			Bond Future	134.3942	134.3942	134.4496	134.4496	0.041	0.0000	0.0000	0
2018/11/23	2025	01/08/2019			Bond Future	137.0645	137.0645	137.1176	137.1176	0.039	0.0000	0.0000	0
2018/11/23	2029	07/02/2019			Bond Future	100.4619	100.4619	100.4453	100.4453	(0.017)	0.0000	0.0000	2,954
2018/11/23	2029	02/05/2019			Bond Future	101.1783	101.1783	101.1622	101.1622	(0.016)	0.0000	0.0000	0
2018/11/23	2029	01/08/2019			Bond Future	103.2241	103.2241	103.2048	103.2048	(0.019)	0.0000	0.0000	0
2018/11/23	2030	07/02/2019	8.62	Call	Bond Future	106.1900	0.1062	105.6300	0.1056	(0.527)	0	0	0
2018/11/23	2030	07/02/2019	10.20	Put	Bond Future	250.2900	0.2503	240.7400	0.2407	(3.816)	0	0	4,000
2018/11/23	2030	07/02/2019			Bond Future	9.4311	90.6084	9.4255	90.6437	(0.059)	0.0000	0.0000	55,560
2018/11/23	2030	07/02/2019	9.68	Put	Bond Future	887.0300	0.8870	866.0100	0.8660	(2.370)	0	0	0
2018/11/23	2030	07/02/2019	9.68	Call	Bond Future	2,436.8400	2.4368	2,451.1100	2.4511	0.586	0	0	4,000
2018/11/23	2030	07/02/2019	9.18	Put	Bond Future	2,402.5400	2.4025	2,370.5500	2,3706	(1.332)	0	0	0
2018/11/23	2030	07/02/2019	9.18	Call	Bond Future	801.9400	0.8019	805.2400	0.8052	0.412	0	0	4,000
2018/11/23	2030	07/02/2019	8.63	Call	Bond Future	110.7100	0.1107	110.1600	0.1102	(0.497)	0	0	0
2018/11/23	2030	07/02/2019	8.62	Put	Bond Future	5,415.7300	5.4157	5,379.8800	5.3799	(0.662)	0	0	0
2018/11/23	2030	07/02/2019	10.20	Call	Bond Future	4,924.0000	4.9240	4,949.7400	4.9497	0.523	0	0	0
2018/11/23	2030	07/02/2019	8.90	Call	Bond Future	319.9700	0.3200	320.2400	0.3202	0.084	0	0	1,320
2018/11/23	2030	07/02/2019	8.63	Put	Bond Future	5,352.2900	5.3523	5,316.4500	5.3164	(0.670)	0	0	0
2018/11/23	2030	07/02/2019	8.64	Call	Bond Future	115.4000	0.1154	114.8600	0.1149	(0.468)	0	0	0
2018/11/23	2030	07/02/2019	8.64	Put	Bond Future	5,289.0700	5.2891	5,253.2400	5,2532	(0.677)	0	0	0
2018/11/23	2030	07/02/2019	9.60	Put	Bond Future	1,060.7100	1.0607	1,037.6600	1.0377	(2.173)	0	0	0
2018/11/23	2030	07/02/2019	9.60	Call	Bond Future	2,116.3200	2.1163	2,128.5600	2.1286	0.578	0	0	1,320
2018/11/23	2030	07/02/2019	9.40	Put	Bond Future	1,603.8600	1.6039	1,576.0600	1,5761	(1.733)	0	0	0
2018/11/23	2030	07/02/2019	9.40	Call	Bond Future	1,407.6600	1.4077	1,415.1500	1.4151	0.532	0	0	0
2018/11/23	2030	07/02/2019	8.70	Put	Bond Future	4,914.7400	4.9147	4,878.9900	4.8790	(0.727)	0	0	0
2018/11/23	2030	07/02/2019	8.70	Call	Bond Future	147.1300	0.1471	146.6700	0.1467	(0.313)	0	0	0
2018/11/23	2030	07/02/2019	8.90	Put	Bond Future	3,750.5400	3.7505	3,715.5200	3.7155	(0.934)	0	0	0
2018/11/23	2030	02/05/2019	8.90	Put	Bond Future	4,530.7400	4.5307	4,498.2500	4,4982	(0.717)	0	0	0
2018/11/23	2030	02/05/2019	9.41	Call	Bond Future	2,030.8400	2.0308	2,041.2600	2,0413	0.513	0	0	0
2018/11/23	2030	02/05/2019			Bond Future	9.4897	92.2027	9.4838	92.2391	(0.062)	0.0000	0.0000	0
2018/11/23	2030	02/05/2019	9.39	Call	Bond Future	1,969.4000	1.9694	1,979.5200	1.9795	0.514	0	0	0
2018/11/23	2030	02/05/2019	9.39	Put	Bond Future	2,590.1500	2.5901	2,563.8200	2,5638	(1.017)	0	0	0
2018/11/23	2030	02/05/2019	10.20	Call	Bond Future	5,124.9600	5.1250	5,147.1600	5.1472	0.433	0	0	0
2018/11/23	2030	02/05/2019	10.20	Put	Bond Future	863.8600	0.8639	849.6100	0.8496	(1.650)	0	0	3,000
2018/11/23	2030	02/05/2019	8.90	Call	Bond Future	774.9700	0.7750	778.9300	0.7789	0.511	0	0	3,000
2018/11/23	2030	02/05/2019	9.41	Put	Bond Future	2,526.6200	2.5266	2,500.5900	2,5006	(1.030)	0	0	0
2018/11/23	2030	02/05/2019	9.40	Call	Bond Future	2,000.0000	2.0000	2,010.2600	2,0103	0.513	0	0	3,000
2018/11/23	2030	02/05/2019	9.40	Put	Bond Future	2,558.2400	2.5582	2,532.0500	2,5321	(1.024)	0	0	0
2018/11/23	2030	01/08/2019	9.91	Put	Bond Future	1,989.3600	1.9894	1,970.9900	1.9710	(0.923)	0	0	0
2018/11/23	2030	01/08/2019			Bond Future	9.5434	90.0407	9.5377	90.0755	(0.060)	0.0000	0.0000	0

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2018/11/23	2030	01/08/2019	9.91	Call	Bond Future	4,184.4600	4.1845	4,200.8600	4.2009	0.392	0	0	0
2018/11/23	2030	01/08/2019	9.92	Call	Bond Future	4,222.7100	4.2227	4,239.2200	4.2392	0.391	0	0	0
2018/11/23	2030	01/08/2019	9.90	Put	Bond Future	2,009.9000	2.0099	1,991.4100	1.9914	(0.920)	0	0	0
2018/11/23	2030	01/08/2019	9.92	Put	Bond Future	1,968.7400	1.9687	1,950.4800	1.9505	(0.927)	0	0	0
2018/11/23	2030	01/08/2019	9.90	Call	Bond Future	4,146.0700	4.1461	4,162.3500	4.1624	0.393	0	0	0
2018/11/23	2032	07/02/2019	8.81	Call	Bond Future	106.8900	0.1069	104.0200	0.1040	(2.685)	0	0	0
2018/11/23	2032	07/02/2019	8.80	Put	Bond Future	5,953.1300	5.9531	5,946.9300	5.9469	(0.104)	0	0	0
2018/11/23	2032	07/02/2019			Bond Future	9.6184	92.9589	9.6178	92.9624	(0.005)	0.0000	0.0000	42,380
2018/11/23	2032	07/02/2019	8.82	Call	Bond Future	112.2300	0.1122	109.2700	0.1093	(2.637)	0	0	0
2018/11/23	2032	07/02/2019	8.82	Put	Bond Future	5,814.3600	5.8144	5,807.9800	5.8080	(0.110)	0	0	0
2018/11/23	2032	07/02/2019	8.81	Put	Bond Future	5,883.6000	5.8836	5,877.3100	5.8773	(0.107)	0	0	0
2018/11/23	2032	07/02/2019	8.80	Call	Bond Future	101.7600	0.1018	98.9800	0.0990	(2.732)	0	0	0
2018/11/23	2032	02/05/2019	9.62	Put	Bond Future	2,673.5000	2.6735	2,663.7300	2.6637	(0.365)	0	0	0
2018/11/23	2032	02/05/2019	9.61	Call	Bond Future	2,260.8100	2.2608	2,255.0900	2.2551	(0.253)	0	0	0
2018/11/23	2032	02/05/2019			Bond Future	9.6759	90.4373	9.6753	90.4414	(0.006)	0.0000	0.0000	0
2018/11/23	2032	02/05/2019	9.62	Call	Bond Future	2,295.1500	2.2951	2,289.4300	2.2894	(0.249)	0	0	0
2018/11/23	2032	02/05/2019	9.61	Put	Bond Future	2,707.0500	2.7070	2,697.2800	2.6973	(0.361)	0	0	0
2018/11/23	2032	02/05/2019	9.63	Call	Bond Future	2,329.5100	2.3295	2,323.8000	2.3238	(0.245)	0	0	0
2018/11/23	2032	02/05/2019	9.63	Put	Bond Future	2,640.0500	2.6400	2,630.2900	2.6303	(0.370)	0	0	0
2018/11/23	2032	01/08/2019	10.10	Call	Bond Future	4,590.7800	4.5908	4,585.7500	4.5857	(0.110)	0	0	0
2018/11/23	2032	01/08/2019	10.11	Put	Bond Future	2,135.5200	2.1355	2,128.7800	2.1288	(0.316)	0	0	0
2018/11/23	2032	01/08/2019			Bond Future	9.7271	92.2459	9.7269	92.2476	(0.003)	0.0000	0.0000	0
2018/11/23	2032	01/08/2019	10.10	Put	Bond Future	2,158.3500	2.1584	2,151.5900	2.1516	(0.313)	0	0	0
2018/11/23	2032	01/08/2019	10.11	Call	Bond Future	4,631.9000	4.6319	4,626.8900	4.6269	(0.108)	0	0	0
2018/11/23	2032	01/08/2019	10.09	Call	Bond Future	4,549.8100	4.5498	4,544.7600	4.5448	(0.111)	0	0	0
2018/11/23	2032	01/08/2019	10.09	Put	Bond Future	2,181.4000	2.1814	2,174.6200	2.1746	(0.311)	0	0	0
2018/11/23	2033	07/02/2019			Bond Future	102.1979	102.1979	102.1812	102.1812	(0.016)	0.0000	0.0000	6,770
2018/11/23	2033	02/05/2019			Bond Future	102.8727	102.8727	102.8565	102.8565	(0.016)	0.0000	0.0000	0
2018/11/23	2033	01/08/2019			Bond Future	104.9526	104.9526	104.9333	104.9333	(0.018)	0.0000	0.0000	0
2018/11/23	2037	07/02/2019	9.06	Put	Bond Future	6,156.3800	6.1564	6,185.0400	6.1850	0.466	0	0	0
2018/11/23	2037	07/02/2019	9.05	Call	Bond Future	148.7000	0.1487	141.8900	0.1419	(4.580)	0	0	0
2018/11/23	2037	07/02/2019			Bond Future	9.8046	89.3524	9.8093	89.3167	0.048	0.0000	0.0000	57,272
2018/11/23	2037	07/02/2019	9.06	Call	Bond Future	155.9100	0.1559	148.8600	0.1489	(4.522)	0	0	0
2018/11/23	2037	07/02/2019	9.05	Put	Bond Future	6,233.8800	6.2339	6,262.7800	6.2628	0.464	0	0	0
2018/11/23	2037	07/02/2019	9.07	Call	Bond Future	163.3800	0.1634	156.0900	0.1561	(4.462)	0	0	0
2018/11/23	2037	07/02/2019	9.07	Put	Bond Future	6,079.2600	6.0793	6,107.6800	6.1077	0.467	0	0	0
2018/11/23	2037	02/05/2019	9.81	Put	Bond Future	3,053.5000	3.0535	3,062.7500	3.0627	0.303	0	0	0
2018/11/23	2037	02/05/2019			Bond Future	9.8618	90.9245	9.8665	90.8889	0.048	0.0000	0.0000	0
2018/11/23	2037	02/05/2019	9.80	Call	Bond Future	2,621.9100	2.6219	2,595.6400	2.5956	(1.002)	0	0	0
2018/11/23	2037	02/05/2019	9.80	Put	Bond Future	3,092.0600	3.0921	3,101.4800	3.1015	0.305	0	0	0
2018/11/23	2037	02/05/2019	9.81	Call	Bond Future	2,659.7200	2.6597	2,633.2800	2.6333	(0.994)	0	0	0
2018/11/23	2037	02/05/2019	9.79	Call	Bond Future	2,584.3900	2.5844	2,558.2800	2.5583	(1.010)	0	0	0
2018/11/23	2037	02/05/2019	9.79	Put	Bond Future	3,131.0100	3.1310	3,140.5900	3.1406	0.306	0	0	0
2018/11/23	2037	01/08/2019	10.31	Call	Bond Future	5,240.6100	5.2406	5,208.7700	5.2088	(0.608)	0	0	0
2018/11/23	2037	01/08/2019			Bond Future	9.9157	88.4868	9.9209	88.4480	0.052	0.0000	0.0000	0

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2018/11/23	2037	01/08/2019	10.29	Call	Bond Future	5,149.3300	5.1493	5,117.6900	5.1177	(0.614)	0	0	0
2018/11/23	2037	01/08/2019	10.29	Put	Bond Future	2,412.0700	2.4121	2,419.3000	2.4193	0.300	0	0	0
2018/11/23	2037	01/08/2019	10.31	Put	Bond Future	2,360.7500	2.3607	2,367.7800	2.3678	0.298	0	0	0
2018/11/23	2037	01/08/2019	10.30	Call	Bond Future	5,194.9000	5.1949	5,163.1500	5.1632	(0.611)	0	0	0
2018/11/23	2037	01/08/2019	10.30	Put	Bond Future	2,386.3000	2.3863	2,393.4200	2.3934	0.298	0	0	0
2018/11/23	2038	07/02/2019			Bond Future	119.5325	119.5325	119.6938	119.6938	0.135	0.0000	0.0000	9,912
2018/11/23	2038	02/05/2019			Bond Future	121.6619	121.6619	121.8267	121.8267	0.135	0.0000	0.0000	0
2018/11/23	2038	01/08/2019			Bond Future	124.0691	124.0691	124.2340	124.2340	0.133	0.0000	0.0000	0
2018/11/23	2040	07/02/2019	9.13	Call	Bond Future	168.5400	0.1685	157.5300	0.1575	(6.533)	0	0	0
2018/11/23	2040	07/02/2019	9.11	Put	Bond Future	6,813.8900	6.8139	6,884.2100	6.8842	1.032	0	0	0
2018/11/23	2040	07/02/2019			Bond Future	9.8743	92.6106	9.8841	92.5300	0.099	0.0000	0.0000	33,526
2018/11/23	2040	07/02/2019	9.13	Put	Bond Future	6,645.3200	6.6453	6,714.8700	6.7149	1.047	0	0	0
2018/11/23	2040	07/02/2019	9.11	Call	Bond Future	153.2300	0.1532	142.9900	0.1430	(6.683)	0	0	0
2018/11/23	2040	07/02/2019	9.12	Put	Bond Future	6,729.3600	6.7294	6,799.3000	6.7993	1.039	0	0	0
2018/11/23	2040	07/02/2019	9.12	Call	Bond Future	160.7100	0.1607	150.0900	0.1501	(6.608)	0	0	0
2018/11/23	2040	02/05/2019	9.60	Call	Bond Future	1,738.1400	1.7381	1,700.0700	1.7001	(2.190)	0	0	1,150
2018/11/23	2040	02/05/2019	9.89	Call	Bond Future	2,828.6500	2.8287	2,779.0000	2.7790	(1.755)	0	0	0
2018/11/23	2040	02/05/2019	9.88	Put	Bond Future	3,205.4400	3.2054	3,237.5600	3.2376	1.002	0	0	0
2018/11/23	2040	02/05/2019			Bond Future	9.9312	94.2401	9.9412	94.1587	0.101	0.0000	0.0000	0
2018/11/23	2040	02/05/2019	10.20	Put	Bond Future	2,095.0700	2.0951	2,116.5100	2.1165	1.023	0	0	0
2018/11/23	2040	02/05/2019	10.20	Call	Bond Future	4,245.7200	4.2457	4,185.7700	4.1858	(1.412)	0	0	1,150
2018/11/23	2040	02/05/2019	9.60	Put	Bond Future	4,502.8600	4.5029	4,546.1800	4.5462	0.962	0	0	0
2018/11/23	2040	02/05/2019	9.90	Call	Bond Future	2,870.5400	2.8705	2,820.5200	2.8205	(1.743)	0	0	0
2018/11/23	2040	02/05/2019	9.90	Put	Bond Future	3,125.1500	3.1251	3,156.5200	3.1565	1.004	0	0	0
2018/11/23	2040	02/05/2019	9.89	Put	Bond Future	3,165.2100	3.1652	3,196.9500	3.1969	1.003	0	0	0
2018/11/23	2040	02/05/2019	9.88	Call	Bond Future	2,786.8100	2.7868	2,737.5400	2.7375	(1.768)	0	0	0
2018/11/23	2040	01/08/2019	10.36	Call	Bond Future	5,542.0500	5.5421	5,480.1200	5.4801	(1.117)	0	0	0
2018/11/23	2040	01/08/2019	10.37	Put	Bond Future	2,570.2300	2.5702	2,593.6300	2.5936	0.910	0	0	0
2018/11/23	2040	01/08/2019			Bond Future	9.9851	91.6183	9.9957	91.5327	0.106	0.0000	0.0000	0
2018/11/23	2040	01/08/2019	10.36	Put	Bond Future	2,597.7400	2.5977	2,621.3700	2.6214	0.910	0	0	0
2018/11/23	2040	01/08/2019	10.37	Call	Bond Future	5,590.9900	5.5910	5,528.8300	5.5288	(1.112)	0	0	0
2018/11/23	2040	01/08/2019	10.38	Call	Bond Future	5,639.7900	5.6398	5,577.3900	5.5774	(1.106)	0	0	0
2018/11/23	2040	01/08/2019	10.38	Put	Bond Future	2,542.7000	2.5427	2,565.8600	2.5659	0.911	0	0	0
2018/11/23	2044	07/02/2019	9.18	Put	Bond Future	6,404.5500	6.4046	6,512.7700	6.5128	1.690	0	0	0
2018/11/23	2044	07/02/2019			Bond Future	9.8768	89.9025	9.8917	89.7773	0.151	0.0000	0.0000	37,194
2018/11/23	2044	07/02/2019	9.17	Call	Bond Future	199.6200	0.1996	183.1500	0.1832	(8.251)	0	0	0
2018/11/23	2044	07/02/2019	9.17	Put	Bond Future	6,489.2700	6.4893	6,598.0800	6.5981	1.677	0	0	0
2018/11/23	2044	07/02/2019	9.18	Call	Bond Future	208.9600	0.2090	191.9000	0.1919	(8.164)	0	0	0
2018/11/23	2044	07/02/2019	9.16	Call	Bond Future	190.6100	0.1906	174.7100	0.1747	(8.342)	0	0	0
2018/11/23	2044	07/02/2019	9.16	Put	Bond Future	6,574.4700	6.5745	6,683.8500	6.6838	1.664	0	0	0
2018/11/23	2044	02/05/2019	9.90	Call	Bond Future	2,917.7800	2.9178	2,844.8900	2.8449	(2.498)	0	0	0
2018/11/23	2044	02/05/2019			Bond Future	9.9309	91.4844	9.9462	91.3575	0.154	0.0000	0.0000	0
2018/11/23	2044	02/05/2019	9.90	Put	Bond Future	3,175.6600	3.1757	3,229.7000	3.2297	1.702	0	0	0
2018/11/23	2044	02/05/2019	9.91	Call	Bond Future	2,960.8700	2.9609	2,887.4100	2.8874	(2.481)	0	0	0
2018/11/23	2044	02/05/2019	9.92	Put	Bond Future	3,095.3800	3.0954	3,148.2800	3.1483	1.709	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
2018/11/23	2044	02/05/2019	9.91	Put	Bond Future	3,135.1800	3.1352	3,188.6500	3.1887	1.705	0	0	0
2018/11/23	2044	02/05/2019	9.92	Call	Bond Future	3,004.5000	3.0045	2,930.4700	2.9305	(2.464)	0	0	0
2018/11/23	2044	01/08/2019	10.40	Put	Bond Future	2,522.6200	2.5226	2,561.3100	2.5613	1.534	0	0	0
2018/11/23	2044	01/08/2019			Bond Future	9.9821	88.9326	9.9982	88.8007	0.161	0.0000	0.0000	0
2018/11/23	2044	01/08/2019	10.39	Call	Bond Future	5,805.8800	5.8059	5,713.0400	5.7130	(1.599)	0	0	0
2018/11/23	2044	01/08/2019	10.39	Put	Bond Future	2,549.9100	2.5499	2,588.9600	2.5890	1.531	0	0	0
2018/11/23	2044	01/08/2019	10.40	Call	Bond Future	5,855.8700	5.8559	5,762.6700	5.7627	(1.592)	0	0	0
2018/11/23	2044	01/08/2019	10.38	Call	Bond Future	5,756.0200	5.7560	5,663.5400	5.6635	(1.607)	0	0	0
2018/11/23	2044	01/08/2019	10.38	Put	Bond Future	2,577.4600	2.5775	2,616.8700	2.6169	1.529	0	0	0
2018/11/23	2046	07/02/2019			Bond Future	113.7755	113.7755	113.7571	113.7571	(0.016)	0.0000	0.0000	12,458
2018/11/23	2046	02/05/2019			Bond Future	114.1160	114.1160	114.0982	114.0982	(0.016)	0.0000	0.0000	0
2018/11/23	2046	01/08/2019			Bond Future	116.4235	116.4235	116.4021	116.4021	(0.018)	0.0000	0.0000	0
2018/11/23	2050	07/02/2019			Bond Future	116.8435	116.8435	117.0679	117.0679	0.192	0.0000	0.0000	10,329
2018/11/23	2050	02/05/2019			Bond Future	118.9248	118.9248	119.1540	119.1540	0.193	0.0000	0.0000	0
2018/11/23	2050	01/08/2019			Bond Future	119.5106	119.5106	119.7414	119.7414	0.193	0.0000	0.0000	0
2018/11/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	AL37	07/02/2019			Index Future	608.0210	608.0210	608.4410	608.4410	0.069	0.0000	0.0000	0
2018/11/23	AL37	02/05/2019			Index Future	618.7160	618.7160	619.1470	619.1470	0.070	0.0000	0.0000	0
2018/11/23	AL37	01/08/2019			Index Future	631.0800	631.0800	631.5030	631.5030	0.067	0.0000	0.0000	0
2018/11/23	AL7T	07/02/2019			Index Future	702.7420	702.7420	703.0920	703.0920	0.050	0.0000	0.0000	0
2018/11/23	AL7T	02/05/2019			Index Future	715.1030	715.1030	715.4640	715.4640	0.050	0.0000	0.0000	0
2018/11/23	AL7T	01/08/2019			Index Future	729.3930	729.3930	729.7420	729.7420	0.048	0.0000	0.0000	0
2018/11/23	ALBI	07/02/2019			Index Future	638.5180	638.5180	638.3660	638.3660	(0.024)	0.0000	0.0000	910
2018/11/23	ALBI	02/05/2019			Index Future	649.7490	649.7490	649.5980	649.5980	(0.023)	0.0000	0.0000	0
2018/11/23	ALBI	01/08/2019			Index Future	662.7330	662.7330	662.5620	662.5620	(0.026)	0.0000	0.0000	0
2018/11/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	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
2018/11/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	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
2018/11/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/23	ES33	07/02/2019			Bond Future	11.0363	77.7378	11.0457	77.6838	0.084	0.0000	0.0000	494
2018/11/23	ES33	02/05/2019			Bond Future	11.1334	75.3139	11.1429	75.2595	0.086	0.0000	0.0000	0
2018/11/23	ES33	01/08/2019			Bond Future	11.2287	76.8199	11.2389	76.7625	0.091	0.0000	0.0000	0
2018/11/23	ES42	07/02/2019			Bond Future	11.2662	79.9194	11.2704	79.8917	0.037	0.0000	0.0000	5,169
2018/11/23	ES42	02/05/2019			Bond Future	11.3633	77.0646	11.3675	77.0369	0.037	0.0000	0.0000	0
2018/11/23	ES42	01/08/2019			Bond Future	11.4571	78.6062	11.4619	78.5760	0.041	0.0000	0.0000	0
2018/11/23	GOVI	07/02/2019	666.53	Put	GOVI	344,450.0000	34.4450	346,090.0000	34.6090	0.476	0	0	0
2018/11/23	GOVI	07/02/2019			GOVI	632.0850	632.0850	631.9210	631.9210	(0.026)	0.0000	0.0000	460
2018/11/23	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	07/02/2019	666.52	Put	GOVI	344,350.0000	34.4350	345,990.0000	34.5990	0.476	0	0	0
2018/11/23	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	07/02/2019	666.51	Put	GOVI	344,250.0000	34.4250	345,890.0000	34.5890	0.476	0	0	0
2018/11/23	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	02/05/2019	647.88	Put	GOVI	46,770.0000	4.6770	48,400.0000	4.8400	3.485	0	0	0
2018/11/23	GOVI	02/05/2019	647.86	Put	GOVI	46,570.0000	4.6570	48,200.0000	4.8200	3.500	0	0	0
2018/11/23	GOVI	02/05/2019			GOVI	643.2030	643.2030	643.0400	643.0400	(0.025)	0.0000	0.0000	0
2018/11/23	GOVI	02/05/2019	647.87	Put	GOVI	46,670.0000	4.6670	48,300.0000	4.8300	3.493	0	0	0
2018/11/23	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	01/08/2019	638.68	Call	GOVI	173,760.0000	17.3760	171,930.0000	17.1930	(1.053)	0	0	0
2018/11/23	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	01/08/2019			GOVI	656.0560	656.0560	655.8730	655.8730	(0.028)	0.0000	0.0000	0
2018/11/23	GOVI	01/08/2019	638.69	Call	GOVI	173,660.0000	17.3660	171,830.0000	17.1830	(1.054)	0	0	0
2018/11/23	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	GOVI	01/08/2019	638.67	Call	GOVI	173,860.0000	17.3860	172,030.0000	17.2030	(1.053)	0	0	0
2018/11/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/23	IGOV	07/02/2019			Index Future	253.2640	253.2640	253.2610	253.2610	(0.001)	0.0000	0.0000	518
2018/11/23	IGOV	02/05/2019			Index Future	257.7750	257.7750	257.7730	257.7730	(0.001)	0.0000	0.0000	215
2018/11/23	IGOV	01/08/2019			Index Future	262.9860	262.9860	262.9780	262.9780	(0.003)	0.0000	0.0000	0
2018/11/23	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/23	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5900	99.5900	0.000	0.0000	0.0000	0

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2018/11/23	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2018/11/23	IS01	19/09/2019			Interest Rate Swap	99.9700	99.9700	99.9700	99.9700	0.000	0.0000	0.0000	0
2018/11/23	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/23	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3400	99.3400	0.010	0.0000	0.0000	0
2018/11/23	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7800	99.7800	0.000	0.0000	0.0000	0
2018/11/23	IS02	20/09/2019			Interest Rate Swap	101.9700	101.9700	101.9700	101.9700	0.000	0.0000	0.0000	0
2018/11/23	IS02	20/12/2019			Interest Rate Swap	102.9700	102.9700	102.9900	102.9900	0.019	0.0000	0.0000	0
2018/11/23	IS02	23/03/2020			Interest Rate Swap	99.0500	99.0500	99.0700	99.0700	0.020	0.0000	0.0000	0
2018/11/23	IS02	22/06/2020			Interest Rate Swap	102.7000	102.7000	102.7200	102.7200	0.019	0.0000	0.0000	0
2018/11/23	IS02	21/09/2020			Interest Rate Swap	99.7800	99.7800	99.7900	99.7900	0.010	0.0000	0.0000	0
2018/11/23	IS05	17/12/2020			Interest Rate Swap	96.6700	96.6700	96.6600	96.6600	(0.010)	0.0000	0.0000	0
2018/11/23	IS05	16/03/2021			Interest Rate Swap	95.9300	95.9300	95.9000	95.9000	(0.031)	0.0000	0.0000	0
2018/11/23	IS05	15/06/2021			Interest Rate Swap	95.1500	95.1500	95.1000	95.1000	(0.053)	0.0000	0.0000	0
2018/11/23	IS05	21/09/2021			Interest Rate Swap	95.3300	95.3300	95.2800	95.2800	(0.052)	0.0000	0.0000	0
2018/11/23	IS05	21/12/2021			Interest Rate Swap	97.5400	97.5400	97.4800	97.4800	(0.062)	0.0000	0.0000	51
2018/11/23	IS05	15/03/2022			Interest Rate Swap	97.6800	97.6800	97.6300	97.6300	(0.051)	0.0000	0.0000	0
2018/11/23	IS05	21/06/2022			Interest Rate Swap	98.8600	98.8600	98.8300	98.8300	(0.030)	0.0000	0.0000	0
2018/11/23	IS05	20/09/2022			Interest Rate Swap	102.7700	102.7700	102.7500	102.7500	(0.019)	0.0000	0.0000	0
2018/11/23	IS05	20/12/2022			Interest Rate Swap	104.0200	104.0200	104.0100	104.0100	(0.010)	0.0000	0.0000	0
2018/11/23	IS05	22/03/2023			Interest Rate Swap	97.4100	97.4100	97.3900	97.3900	(0.021)	0.0000	0.0000	0
2018/11/23	IS05	20/06/2023			Interest Rate Swap	103.4500	103.4500	103.4300	103.4300	(0.019)	0.0000	0.0000	0
2018/11/23	IS05	19/09/2023			Interest Rate Swap	98.9700	98.9700	98.9400	98.9400	(0.030)	0.0000	0.0000	0
2018/11/23	IS10	17/12/2025			Interest Rate Swap	95.8200	95.8200	95.7400	95.7400	(0.083)	0.0000	0.0000	0
2018/11/23	IS10	16/03/2026			Interest Rate Swap	92.8400	92.8400	92.7600	92.7600	(0.086)	0.0000	0.0000	0
2018/11/23	IS10	15/06/2026			Interest Rate Swap	91.5900	91.5900	91.5200	91.5200	(0.076)	0.0000	0.0000	0
2018/11/23	IS10	21/09/2026			Interest Rate Swap	93.7500	93.7500	93.7000	93.7000	(0.053)	0.0000	0.0000	0
2018/11/23	IS10	21/12/2026			Interest Rate Swap	97.5400	97.5400	97.5000	97.5000	(0.041)	0.0000	0.0000	0
2018/11/23	IS10	15/03/2027			Interest Rate Swap	96.1400	96.1400	96.1000	96.1000	(0.042)	0.0000	0.0000	0
2018/11/23	IS10	21/06/2027			Interest Rate Swap	98.2300	98.2300	98.1900	98.1900	(0.041)	0.0000	0.0000	0
2018/11/23	IS10	20/09/2027			Interest Rate Swap	103.6900	103.6900	103.6500	103.6500	(0.039)	0.0000	0.0000	0
2018/11/23	IS10	20/12/2027			Interest Rate Swap	104.0600	104.0600	104.0300	104.0300	(0.029)	0.0000	0.0000	0
2018/11/23	IS10	22/03/2028			Interest Rate Swap	97.6200	97.6200	97.5900	97.5900	(0.031)	0.0000	0.0000	0
2018/11/23	IS10	20/06/2028			Interest Rate Swap	104.7900	104.7900	104.7700	104.7700	(0.019)	0.0000	0.0000	0
2018/11/23	IS10	19/09/2028			Interest Rate Swap	98.4000	98.4000	98.3800	98.3800	(0.020)	0.0000	0.0000	0
2018/11/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/23	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/11/23	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/23	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
2018/11/23	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/23	R023	07/02/2019	10.59	Call	Bond Future	7,249.2700	7.2493	7,320.5500	7.3205	0.983	0	0	0
2018/11/23	R023	07/02/2019			Bond Future	8.3136	101.6234	8.2922	101.6947	(0.257)	0.0000	0.0000	60,251
2018/11/23	R023	07/02/2019	10.57	Call	Bond Future	7,188.5100	7.1885	7,259.7900	7.2598	0.992	0	0	0
2018/11/23	R023	07/02/2019	10.57	Put	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2018/11/23	R023	07/02/2019	10.59	Put	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2018/11/23	R023	07/02/2019	10.58	Call	Bond Future	7,218.9000	7.2189	7,290.1800	7.2902	0.987	0	0	0
2018/11/23	R023	07/02/2019	10.58	Put	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2018/11/23	R023	02/05/2019	8.45	Call	Bond Future	1,169.8900	1.1699	1,207.7500	1.2078	3.236	0	0	0
2018/11/23	R023	02/05/2019	8.44	Put	Bond Future	871.7500	0.8717	836.0800	0.8361	(4.092)	0	0	0
2018/11/23	R023	02/05/2019			Bond Future	8.3519	99.4812	8.3289	99.5544	(0.276)	0.0000	0.0000	0
2018/11/23	R023	02/05/2019	8.46	Call	Bond Future	1,189.0000	1.1890	1,227.2100	1.2272	3.214	0	0	0
2018/11/23	R023	02/05/2019	8.46	Put	Bond Future	846.5700	0.8466	811.6100	0.8116	(4.130)	0	0	0
2018/11/23	R023	02/05/2019	8.45	Put	Bond Future	859.0800	0.8591	823.7700	0.8238	(4.110)	0	0	0
2018/11/23	R023	02/05/2019	8.44	Call	Bond Future	1,150.9400	1.1509	1,188.4400	1.1884	3.258	0	0	0
2018/11/23	R023	01/08/2019	8.95	Call	Bond Future	2,433.3300	2.4333	2,481.1500	2.4812	1.965	0	0	0
2018/11/23	R023	01/08/2019			Bond Future	8.3667	101.4701	8.3427	101.5421	(0.287)	0.0000	0.0000	0
2018/11/23	R023	01/08/2019	8.93	Call	Bond Future	2,387.2300	2.3872	2,434.6800	2.4347	1.988	0	0	0
2018/11/23	R023	01/08/2019	8.93	Put	Bond Future	716.9000	0.7169	692.3700	0.6924	(3.422)	0	0	0
2018/11/23	R023	01/08/2019	8.95	Put	Bond Future	704.3400	0.7043	680.1800	0.6802	(3.430)	0	0	0
2018/11/23	R023	01/08/2019	8.94	Call	Bond Future	2,410.1000	2.4101	2,457.7400	2.4577	1.977	0	0	0
2018/11/23	R023	01/08/2019	8.94	Put	Bond Future	710.4400	0.7104	686.1000	0.6861	(3.426)	0	0	0
2018/11/23	R035	07/02/2019	8.98	Call	Bond Future	138.2700	0.1383	128.9600	0.1290	(6.733)	0	0	0
2018/11/23	R035	07/02/2019			Bond Future	9.7392	97.0929	9.7490	97.0186	0.100	0.0000	0.0000	71,612
2018/11/23	R035	07/02/2019	8.96	Call	Bond Future	126.8000	0.1268	118.1000	0.1181	(6.861)	0	0	0
2018/11/23	R035	07/02/2019	8.96	Put	Bond Future	6,355.0600	6.3551	6,420.6700	6.4207	1.032	0	0	0
2018/11/23	R035	07/02/2019	8.98	Put	Bond Future	6,199.0800	6.1991	6,264.0800	6.2641	1.049	0	0	0
2018/11/23	R035	07/02/2019	8.97	Call	Bond Future	132.4300	0.1324	123.4300	0.1234	(6.796)	0	0	0
2018/11/23	R035	07/02/2019	8.97	Put	Bond Future	6,276.9100	6.2769	6,342.2200	6.3422	1.040	0	0	0
2018/11/23	R035	02/05/2019	9.74	Put	Bond Future	3,008.7900	3.0088	3,038.3500	3.0383	0.982	0	0	0
2018/11/23	R035	02/05/2019			Bond Future	9.7940	94.3005	9.8039	94.2256	0.102	0.0000	0.0000	0
2018/11/23	R035	02/05/2019	9.74	Call	Bond Future	2,601.2200	2.6012	2,555.8600	2.5559	(1.744)	0	0	0
2018/11/23	R035	02/05/2019	9.75	Call	Bond Future	2,639.8700	2.6399	2,594.1700	2.5942	(1.731)	0	0	0
2018/11/23	R035	02/05/2019	9.75	Put	Bond Future	2,971.7200	2.9717	3,000.9400	3.0009	0.983	0	0	0
2018/11/23	R035	02/05/2019	9.73	Call	Bond Future	2,563.1100	2.5631	2,518.0900	2.5181	(1.756)	0	0	0
2018/11/23	R035	02/05/2019	9.73	Put	Bond Future	3,046.4900	3.0465	3,076.3900	3.0764	0.981	0	0	0
2018/11/23	R035	01/08/2019	10.23	Call	Bond Future	5,206.1800	5.2062	5,148.9300	5.1489	(1.100)	0	0	0
2018/11/23	R035	01/08/2019	10.22	Put	Bond Future	2,423.9400	2.4239	2,445.8900	2.4459	0.906	0	0	0
2018/11/23	R035	01/08/2019			Bond Future	9.8437	96.1860	9.8543	96.1070	0.108	0.0000	0.0000	0
2018/11/23	R035	01/08/2019	10.24	Call	Bond Future	5,251.7600	5.2518	5,194.2900	5.1943	(1.094)	0	0	0
2018/11/23	R035	01/08/2019	10.24	Put	Bond Future	2,373.1900	2.3732	2,394.7100	2.3947	0.907	0	0	0
2018/11/23	R035	01/08/2019	10.23	Put	Bond Future	2,398.5900	2.3986	2,420.3300	2.4203	0.906	0	0	0
2018/11/23	R035	01/08/2019	10.22	Call	Bond Future	5,160.4600	5.1605	5,103.4200	5.1034	(1.105)	0	0	0
2018/11/23	R186	07/02/2019	8.21	Put	Bond Future	4,780.4600	4.7805	4,719.2900	4.7193	(1.280)	0	0	0
2018/11/23	R186	07/02/2019	8.20	Call	Bond Future	102.5800	0.1026	104.3600	0.1044	1.735	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
2018/11/23	R186	07/02/2019	8.50	Call	Bond Future	331.8200	0.3318	338.2200	0.3382	1.929	0	0	1,000
2018/11/23	R186	07/02/2019	9.10	Put	Bond Future	1,065.9500	1.0659	1,031.1100	1.0311	(3.268)	0	0	1,000
2018/11/23	R186	07/02/2019	9.92	Put	Bond Future	133.0700	0.1331	124.8600	0.1249	(6.170)	0	0	1,170
2018/11/23	R186	07/02/2019	9.50	Call	Bond Future	3,348.0800	3.3481	3,392.4300	3.3924	1.325	0	0	0
2018/11/23	R186	07/02/2019			Bond Future	8.9870	109.9001	8.9763	109.9631	(0.120)	0.0000	0.0000	69,545
2018/11/23	R186	07/02/2019	9.20	Put	Bond Future	848.1500	0.8481	817.6600	0.8177	(3.595)	0	0	0
2018/11/23	R186	07/02/2019	9.20	Call	Bond Future	2,084.8800	2.0849	2,117.4300	2.1174	1.561	0	0	3,000
2018/11/23	R186	07/02/2019	9.30	Call	Bond Future	0.0000	0.0000	2,515.2200	2.5152	100.000	0	0	0
2018/11/23	R186	07/02/2019	9.30	Put	Bond Future	0.0000	0.0000	641.0800	0.6411	100.000	0	0	2,500
2018/11/23	R186	07/02/2019	9.38	Put	Bond Future	546.8800	0.5469	523.7800	0.5238	(4.224)	0	0	0
2018/11/23	R186	07/02/2019	9.38	Call	Bond Future	2,814.5900	2.8146	2,854.5300	2.8545	1.419	0	0	6,000
2018/11/23	R186	07/02/2019	8.21	Call	Bond Future	106.9600	0.1070	108.8300	0.1088	1.748	0	0	0
2018/11/23	R186	07/02/2019	8.20	Put	Bond Future	4,837.9100	4.8379	4,776.6500	4.7767	(1.266)	0	0	0
2018/11/23	R186	07/02/2019	8.30	Put	Bond Future	4,274.4600	4.2745	4,214.2800	4.2143	(1.408)	0	0	0
2018/11/23	R186	07/02/2019	8.50	Put	Bond Future	3,231.0100	3.2310	3,174.3700	3.1744	(1.753)	0	0	0
2018/11/23	R186	07/02/2019	9.10	Call	Bond Future	1,724.2500	1.7243	1,752.4500	1.7525	1.635	0	0	0
2018/11/23	R186	07/02/2019	9.92	Call	Bond Future	5,416.7600	5.4168	5,471.5900	5.4716	1.012	0	0	0
2018/11/23	R186	07/02/2019	9.50	Put	Bond Future	400.2600	0.4003	381.5700	0.3816	(4.669)	0	0	5,000
2018/11/23	R186	07/02/2019	9.23	Put	Bond Future	790.0200	0.7900	760.8100	0.7608	(3.697)	0	0	0
2018/11/23	R186	07/02/2019	9.23	Call	Bond Future	2,199.4900	2.1995	2,233.3200	2.2333	1.538	0	0	3,000
2018/11/23	R186	07/02/2019	8.22	Call	Bond Future	111.4900	0.1115	113.4500	0.1135	1.758	0	0	0
2018/11/23	R186	07/02/2019	8.22	Put	Bond Future	4,723.2000	4.7232	4,662.1200	4.6621	(1.293)	0	0	0
2018/11/23	R186	07/02/2019	8.30	Call	Bond Future	155.5100	0.1555	158.3700	0.1584	1.839	0	0	210
2018/11/23	R186	07/02/2019	9.90	Call	Bond Future	5,314.4500	5.3145	5,368.9300	5.3689	1.025	0	0	0
2018/11/23	R186	07/02/2019	9.90	Put	Bond Future	140.4400	0.1404	131.8800	0.1319	(6.095)	0	0	1,000
2018/11/23	R186	07/02/2019	9.27	Put	Bond Future	717.7300	0.7177	690.2100	0.6902	(3.834)	0	0	0
2018/11/23	R186	07/02/2019	9.27	Call	Bond Future	2,356.9400	2.3569	2,392.4600	2.3925	1.507	0	0	1,170
2018/11/23	R186	07/02/2019	8.77	Put	Bond Future	2,068.3900	2.0684	2,019.9200	2.0199	(2.343)	0	0	0
2018/11/23	R186	07/02/2019	8.77	Call	Bond Future	788.7200	0.7887	803.2900	0.8033	1.847	0	0	1,170
2018/11/23	R186	02/05/2019	10.07	Call	Bond Future	6,143.0000	6.1430	6,193.6100	6.1936	0.824	0	0	0
2018/11/23	R186	02/05/2019	9.96	Put	Bond Future	567.4200	0.5674	551.3700	0.5514	(2.829)	0	0	90
2018/11/23	R186	02/05/2019	9.75	Call	Bond Future	4,691.8100	4.6918	4,736.8200	4.7368	0.959	0	0	0
2018/11/23	R186	02/05/2019	9.25	Put	Bond Future	1,532.5500	1.5325	1,500.4000	1.5004	(2.098)	0	0	0
2018/11/23	R186	02/05/2019	8.65	Put	Bond Future	3,295.3100	3.2953	3,246.4400	3.2464	(1.483)	0	0	0
2018/11/23	R186	02/05/2019	9.02	Call	Bond Future	1,964.3300	1.9643	1,990.5700	1.9906	1.336	0	0	0
2018/11/23	R186	02/05/2019	9.01	Put	Bond Future	2,122.6600	2.1227	2,083.7000	2.0837	(1.835)	0	0	0
2018/11/23	R186	02/05/2019			Bond Future	9.0429	111.8333	9.0315	111.8982	(0.126)	0.0000	0.0000	0
2018/11/23	R186	02/05/2019	8.65	Call	Bond Future	1,024.7700	1.0248	1,040.8100	1.0408	1.565	0	0	3,250
2018/11/23	R186	02/05/2019	9.03	Call	Bond Future	1,993.9800	1.9940	2,020.5000	2.0205	1.330	0	0	0
2018/11/23	R186	02/05/2019	9.03	Put	Bond Future	2,067.5000	2.0675	2,029.1100	2.0291	(1.857)	0	0	0
2018/11/23	R186	02/05/2019	9.30	Call	Bond Future	2,882.7000	2.8827	2,916.8400	2.9168	1.184	0	0	200
2018/11/23	R186	02/05/2019	10.07	Put	Bond Future	488.5300	0.4885	474.2300	0.4742	(2.927)	0	0	200
2018/11/23	R186	02/05/2019	9.96	Call	Bond Future	5,635.1200	5.6351	5,683.9800	5.6840	0.867	0	0	0
2018/11/23	R186	02/05/2019	9.20	Put	Bond Future	1,643.2000	1.6432	1,609.6500	1.6097	(2.042)	0	0	0
2018/11/23	R186	02/05/2019	9.75	Put	Bond Future	756.6000	0.7566	736.7000	0.7367	(2.630)	0	0	7,000
2018/11/23	R186	02/05/2019	10.02	Put	Bond Future	522.7200	0.5227	507.6400	0.5076	(2.885)	0	0	3,250
2018/11/23	R186	02/05/2019	9.25	Call	Bond Future	2,704.9800	2.7050	2,737.7400	2.7377	1.211	0	0	3,250
2018/11/23	R186	02/05/2019	9.02	Put	Bond Future	2,094.9400	2.0949	2,056.2700	2.0563	(1.846)	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
2018/11/23	R186	02/05/2019	9.01	Call	Bond Future	1,934.9300	1.9349	1,960.8800	1.9609	1.341	0	0	0
2018/11/23	R186	02/05/2019	8.70	Put	Bond Future	3,110.4300	3.1104	3,062.8600	3.0629	(1.529)	0	0	0
2018/11/23	R186	02/05/2019	8.70	Call	Bond Future	1,132.2700	1.1323	1,149.6100	1.1496	1.531	0	0	200
2018/11/23	R186	02/05/2019	9.30	Put	Bond Future	1,429.7100	1.4297	1,398.9400	1.3989	(2.152)	0	0	0
2018/11/23	R186	02/05/2019	9.20	Call	Bond Future	2,534.1100	2.5341	2,565.4700	2.5655	1.238	0	0	90
2018/11/23	R186	02/05/2019	8.62	Put	Bond Future	3,410.0000	3.4100	3,360.3600	3.3604	(1.456)	0	0	0
2018/11/23	R186	02/05/2019	8.62	Call	Bond Future	963.5500	0.9636	978.8200	0.9788	1.585	0	0	90
2018/11/23	R186	02/05/2019	8.50	Put	Bond Future	3,894.8500	3.8949	3,842.3000	3.8423	(1.349)	0	0	0
2018/11/23	R186	02/05/2019	8.50	Call	Bond Future	741.1000	0.7411	753.4600	0.7535	1.668	0	0	7,000
2018/11/23	R186	02/05/2019	9.00	Put	Bond Future	2,150.6500	2.1506	2,111.4000	2.1114	(1.825)	0	0	0
2018/11/23	R186	02/05/2019	9.00	Call	Bond Future	1,905.7600	1.9058	1,931.4200	1.9314	1.346	0	0	7,000
2018/11/23	R186	02/05/2019	10.02	Call	Bond Future	5,911.0200	5.9110	5,960.8500	5.9609	0.843	0	0	0
2018/11/23	R186	01/08/2019	9.54	Call	Bond Future	4,063.3400	4.0633	4,100.0700	4.1001	0.904	0	0	0
2018/11/23	R186	01/08/2019	10.08	Put	Bond Future	964.3700	0.9644	946.2200	0.9462	(1.882)	0	0	6,000
2018/11/23	R186	01/08/2019			Bond Future	9.0882	108.7666	9.0767	108.8298	(0.125)	0.0000	0.0000	0
2018/11/23	R186	01/08/2019	9.05	Put	Bond Future	2,617.3800	2.6174	2,580.7900	2.5808	(1.398)	0	0	0
2018/11/23	R186	01/08/2019	9.05	Call	Bond Future	2,405.5600	2.4056	2,432.2100	2.4322	1.108	0	0	6,000
2018/11/23	R186	01/08/2019	9.52	Call	Bond Future	3,987.1000	3.9871	4,023.4600	4.0235	0.912	0	0	0
2018/11/23	R186	01/08/2019	9.52	Put	Bond Future	1,626.6000	1.6266	1,599.7200	1.5997	(1.653)	0	0	0
2018/11/23	R186	01/08/2019	8.30	Put	Bond Future	5,172.1700	5.1722	5,119.7100	5.1197	(1.014)	0	0	0
2018/11/23	R186	01/08/2019	8.30	Call	Bond Future	684.1400	0.6841	694.9200	0.6949	1.576	0	0	6,000
2018/11/23	R186	01/08/2019	9.54	Put	Bond Future	1,595.1600	1.5952	1,568.6500	1.5687	(1.662)	0	0	0
2018/11/23	R186	01/08/2019	10.08	Call	Bond Future	6,286.4200	6.2864	6,331.5100	6.3315	0.717	0	0	0
2018/11/23	R186	01/08/2019	9.53	Call	Bond Future	4,025.3300	4.0253	4,061.8800	4.0619	0.908	0	0	0
2018/11/23	R186	01/08/2019	9.53	Put	Bond Future	1,610.9700	1.6110	1,584.2800	1.5843	(1.657)	0	0	0
2018/11/23	R197	07/02/2019			Bond Future	298.0629	298.0629	297.6158	297.6158	(0.150)	0.0000	0.0000	2,355
2018/11/23	R197	02/05/2019			Bond Future	303.3722	303.3722	302.9188	302.9188	(0.149)	0.0000	0.0000	0
2018/11/23	R197	01/08/2019			Bond Future	301.9452	301.9452	301.4749	301.4749	(0.156)	0.0000	0.0000	0
2018/11/23	R202	07/02/2019			Bond Future	231.0830	231.0830	231.0451	231.0451	(0.016)	0.0000	0.0000	8,990
2018/11/23	R202	02/05/2019			Bond Future	235.1993	235.1993	235.1619	235.1619	(0.016)	0.0000	0.0000	0
2018/11/23	R202	01/08/2019			Bond Future	235.9385	235.9385	235.8943	235.8943	(0.019)	0.0000	0.0000	0
2018/11/23	R207	07/02/2019	6.52	Call	Bond Future	586.5400	0.5865	623.8400	0.6238	6.359	0	0	0
2018/11/23	R207	07/02/2019	6.51	Put	Bond Future	3.8500	0.0039	2.6800	0.0027	(30.390)	0	0	0
2018/11/23	R207	07/02/2019			Bond Future	5.8660	101.7795	5.8231	101.8180	(0.732)	0.0000	0.0000	17,052
2018/11/23	R207	07/02/2019	6.53	Call	Bond Future	595.2600	0.5953	632.6100	0.6326	6.275	0	0	0
2018/11/23	R207	07/02/2019	6.53	Put	Bond Future	3.5900	0.0036	2.5000	0.0025	(30.362)	0	0	0
2018/11/23	R207	07/02/2019	6.52	Put	Bond Future	3.7400	0.0037	2.6000	0.0026	(30.481)	0	0	0
2018/11/23	R207	07/02/2019	6.51	Call	Bond Future	577.7800	0.5778	615.0500	0.6151	6.451	0	0	0
2018/11/23	R207	02/05/2019	7.63	Call	Bond Future	1,594.0700	1.5941	1,633.8200	1.6338	2.494	0	0	0
2018/11/23	R207	02/05/2019			Bond Future	5.2517	103.5701	5.1932	103.6099	(1.114)	0.0000	0.0000	0
2018/11/23	R207	02/05/2019	7.61	Call	Bond Future	1,580.8400	1.5808	1,620.5900	1.6206	2.514	0	0	0
2018/11/23	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	R207	02/05/2019	7.62	Call	Bond Future	1,587.4600	1.5875	1,627.2100	1.6272	2.504	0	0	0
2018/11/23	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2018/11/23	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	R207	01/08/2019	7.33	Call	Bond Future	1,638.1200	1.6381	1,675.9300	1.6759	2.308	0	0	0
2018/11/23	R207	01/08/2019			Bond Future	3.5937	101.9981	3.5089	102.0359	(2.360)	0.0000	0.0000	0
2018/11/23	R207	01/08/2019	7.34	Call	Bond Future	1,642.4400	1.6424	1,680.2500	1.6803	2.302	0	0	0
2018/11/23	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	R207	01/08/2019	7.35	Call	Bond Future	1,646.7500	1.6468	1,684.5600	1.6846	2.296	0	0	0
2018/11/23	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/23	R208	07/02/2019	7.07	Call	Bond Future	127.8100	0.1278	142.6600	0.1427	11.619	0	0	0
2018/11/23	R208	07/02/2019	7.08	Put	Bond Future	443.9900	0.4440	408.3700	0.4084	(8.023)	0	0	0
2018/11/23	R208	07/02/2019	7.06	Put	Bond Future	471.5800	0.4716	434.9400	0.4349	(7.770)	0	0	0
2018/11/23	R208	07/02/2019			Bond Future	7.2405	101.5399	7.2141	101.5909	(0.365)	0.0000	0.0000	17,015
2018/11/23	R208	07/02/2019	7.07	Put	Bond Future	457.6800	0.4577	421.5500	0.4216	(7.894)	0	0	0
2018/11/23	R208	07/02/2019	7.08	Call	Bond Future	133.5000	0.1335	148.8600	0.1489	11.506	0	0	0
2018/11/23	R208	07/02/2019	7.06	Call	Bond Future	122.3200	0.1223	136.6600	0.1367	11.723	0	0	0
2018/11/23	R208	02/05/2019	8.03	Put	Bond Future	86.7900	0.0868	79.3300	0.0793	(8.595)	0	0	0
2018/11/23	R208	02/05/2019	8.02	Call	Bond Future	1,537.8200	1.5378	1,582.7700	1.5828	2.923	0	0	0
2018/11/23	R208	02/05/2019			Bond Future	7.1783	99.9250	7.1481	99.9775	(0.421)	0.0000	0.0000	0
2018/11/23	R208	02/05/2019	8.03	Call	Bond Future	1,553.5800	1.5536	1,598.6300	1.5986	2.900	0	0	0
2018/11/23	R208	02/05/2019	8.02	Put	Bond Future	88.0900	0.0881	80.5300	0.0805	(8.582)	0	0	0
2018/11/23	R208	02/05/2019	8.04	Call	Bond Future	1,569.4900	1.5695	1,614.6500	1.6147	2.877	0	0	0
2018/11/23	R208	02/05/2019	8.04	Put	Bond Future	85.6500	0.0856	78.3000	0.0783	(8.581)	0	0	0
2018/11/23	R208	01/08/2019	8.16	Call	Bond Future	1,831.5900	1.8316	1,874.7300	1.8747	2.355	0	0	0
2018/11/23	R208	01/08/2019	8.17	Put	Bond Future	117.3000	0.1173	109.6400	0.1096	(6.530)	0	0	0
2018/11/23	R208	01/08/2019			Bond Future	7.0275	101.9229	6.9943	101.9738	(0.473)	0.0000	0.0000	0
2018/11/23	R208	01/08/2019	8.16	Put	Bond Future	118.5200	0.1185	110.7800	0.1108	(6.531)	0	0	0
2018/11/23	R208	01/08/2019	8.17	Call	Bond Future	1,845.3200	1.8453	1,888.5400	1.8885	2.342	0	0	0
2018/11/23	R208	01/08/2019	8.15	Call	Bond Future	1,817.8700	1.8179	1,860.9300	1.8609	2.369	0	0	0
2018/11/23	R208	01/08/2019	8.15	Put	Bond Future	119.7500	0.1197	111.9300	0.1119	(6.530)	0	0	0
2018/11/23	R209	07/02/2019	10.20	Put	Bond Future	504.4700	0.5045	509.8500	0.5098	1.066	0	0	4,000
2018/11/23	R209	07/02/2019	8.97	Put	Bond Future	5,009.8800	5.0099	5,063.3300	5.0633	1.067	0	0	0
2018/11/23	R209	07/02/2019			Bond Future	9.6804	73.8849	9.6902	73.8211	0.101	0.0000	0.0000	121,817
2018/11/23	R209	07/02/2019	8.96	Call	Bond Future	161.1600	0.1612	151.1600	0.1512	(6.205)	0	0	0
2018/11/23	R209	07/02/2019	8.96	Put	Bond Future	5,074.9200	5.0749	5,128.6800	5.1287	1.059	0	0	0
2018/11/23	R209	07/02/2019	10.20	Call	Bond Future	3,766.0800	3.7661	3,707.7000	3.7077	(1.550)	0	0	0
2018/11/23	R209	07/02/2019	8.97	Call	Bond Future	167.6400	0.1676	157.3300	0.1573	(6.150)	0	0	0
2018/11/23	R209	07/02/2019	9.04	Put	Bond Future	4,566.4000	4.5664	4,617.4700	4.6175	1.118	0	0	0
2018/11/23	R209	07/02/2019	9.04	Call	Bond Future	222.0900	0.2221	209.4000	0.2094	(5.714)	0	0	4,000
2018/11/23	R209	07/02/2019	9.54	Put	Bond Future	2,062.0800	2.0621	2,089.6200	2.0896	1.336	0	0	0
2018/11/23	R209	07/02/2019	9.54	Call	Bond Future	1,141.1500	1.1411	1,104.9300	1.1049	(3.174)	0	0	4,000
2018/11/23	R209	07/02/2019	8.95	Call	Bond Future	154.9000	0.1549	145.1900	0.1452	(6.269)	0	0	0
2018/11/23	R209	07/02/2019	8.95	Put	Bond Future	5,140.2800	5.1403	5,194.3300	5.1943	1.051	0	0	0
2018/11/23	R209	02/05/2019	9.70	Put	Bond Future	2,504.2500	2.5043	2,528.8100	2.5288	0.981	0	0	0
2018/11/23	R209	02/05/2019			Bond Future	9.7300	72.0354	9.7400	71.9711	0.103	0.0000	0.0000	0
2018/11/23	R209	02/05/2019	9.69	Call	Bond Future	2,277.6100	2.2776	2,238.1700	2.2382	(1.732)	0	0	0
2018/11/23	R209	02/05/2019	9.69	Put	Bond Future	2,535.7400	2.5357	2,560.6000	2.5606	0.980	0	0	0
2018/11/23	R209	02/05/2019	9.70	Call	Bond Future	2,310.7600	2.3108	2,271.0200	2.2710	(1.720)	0	0	0

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2018/11/23	R209	02/05/2019	10.71	Call	Bond Future	6,563.1200	6.5631	6,504.4400	6.5044	(0.894)	0	0	0
2018/11/23	R209	02/05/2019	9.68	Call	Bond Future	2,244.7000	2.2447	2,205.5400	2.2055	(1.745)	0	0	0
2018/11/23	R209	02/05/2019	9.68	Put	Bond Future	2,567.5600	2.5676	2,592.7000	2.5927	0.979	0	0	0
2018/11/23	R209	02/05/2019	9.35	Put	Bond Future	3,799.4500	3.7994	3,834.8700	3.8349	0.932	0	0	0
2018/11/23	R209	02/05/2019	9.35	Call	Bond Future	1,291.7200	1.2917	1,262.8400	1.2628	(2.236)	0	0	760
2018/11/23	R209	02/05/2019	10.71	Put	Bond Future	645.6500	0.6456	651.2700	0.6513	0.870	0	0	760
2018/11/23	R209	02/05/2019	9.95	Put	Bond Future	1,807.9200	1.8079	1,825.9200	1.8259	0.996	0	0	0
2018/11/23	R209	02/05/2019	9.95	Call	Bond Future	3,203.1400	3.2031	3,156.8400	3.1568	(1.445)	0	0	760
2018/11/23	R209	01/08/2019	10.17	Call	Bond Future	4,511.8700	4.5119	4,462.5900	4.4626	(1.092)	0	0	0
2018/11/23	R209	01/08/2019	10.15	Put	Bond Future	2,093.5400	2.0935	2,112.1700	2.1122	0.890	0	0	0
2018/11/23	R209	01/08/2019			Bond Future	9.7740	73.4760	9.7846	73.4084	0.108	0.0000	0.0000	0
2018/11/23	R209	01/08/2019	10.17	Put	Bond Future	2,050.6600	2.0507	2,068.9300	2.0689	0.891	0	0	0
2018/11/23	R209	01/08/2019	10.15	Call	Bond Future	4,433.4600	4.4335	4,384.5400	4.3845	(1.103)	0	0	0
2018/11/23	R209	01/08/2019	10.16	Put	Bond Future	2,071.8900	2.0719	2,090.3300	2.0903	0.890	0	0	0
2018/11/23	R209	01/08/2019	10.16	Call	Bond Future	4,472.4900	4.4725	4,423.3800	4.4234	(1.098)	0	0	0
2018/11/23	R210	07/02/2019			Bond Future	186.6241	186.6241	186.5931	186.5931	(0.017)	0.0000	0.0000	3,308
2018/11/23	R210	02/05/2019			Bond Future	187.3925	187.3925	187.3621	187.3621	(0.016)	0.0000	0.0000	0
2018/11/23	R210	01/08/2019			Bond Future	191.1815	191.1815	191.1455	191.1455	(0.019)	0.0000	0.0000	0
2018/11/23	R212	07/02/2019			Bond Future	155.5891	155.5891	155.5617	155.5617	(0.018)	0.0000	0.0000	4,976
2018/11/23	R212	02/05/2019			Bond Future	158.3608	158.3608	158.3339	158.3339	(0.017)	0.0000	0.0000	0
2018/11/23	R212	01/08/2019			Bond Future	161.4914	161.4914	161.4597	161.4597	(0.020)	0.0000	0.0000	0
2018/11/23	R213	07/02/2019	8.68	Call	Bond Future	97.6100	0.0976	97.0200	0.0970	(0.604)	0	0	0
2018/11/23	R213	07/02/2019			Bond Future	9.5230	85.3303	9.5174	85.3653	(0.059)	0.0000	0.0000	32,397
2018/11/23	R213	07/02/2019	8.68	Put	Bond Future	5,552.7000	5.5527	5,517.1600	5.5172	(0.640)	0	0	0
2018/11/23	R213	07/02/2019	8.69	Call	Bond Future	101.7700	0.1018	101.1900	0.1012	(0.570)	0	0	0
2018/11/23	R213	07/02/2019	8.70	Put	Bond Future	5,426.2100	5.4262	5,390.6800	5.3907	(0.655)	0	0	0
2018/11/23	R213	07/02/2019	8.69	Put	Bond Future	5,489.3400	5.4893	5,453.8100	5.4538	(0.647)	0	0	0
2018/11/23	R213	07/02/2019	8.70	Call	Bond Future	106.0900	0.1061	105.5100	0.1055	(0.547)	0	0	0
2018/11/23	R213	02/05/2019	9.49	Call	Bond Future	2,026.7300	2.0267	2,036.9400	2.0369	0.504	0	0	0
2018/11/23	R213	02/05/2019	9.48	Put	Bond Future	2,586.3900	2.5864	2,560.3200	2.5603	(1.008)	0	0	0
2018/11/23	R213	02/05/2019			Bond Future	9.5761	83.2818	9.5701	83.3179	(0.062)	0.0000	0.0000	0
2018/11/23	R213	02/05/2019	9.50	Call	Bond Future	2,057.4400	2.0574	2,067.7900	2.0678	0.503	0	0	0
2018/11/23	R213	02/05/2019	9.50	Put	Bond Future	2,524.0400	2.5240	2,498.2600	2.4983	(1.021)	0	0	0
2018/11/23	R213	02/05/2019	9.49	Put	Bond Future	2,554.9500	2.5550	2,529.0300	2.5290	(1.015)	0	0	0
2018/11/23	R213	02/05/2019	9.48	Call	Bond Future	1,996.4800	1.9965	2,006.5400	2.0065	0.504	0	0	0
2018/11/23	R213	01/08/2019	9.99	Put	Bond Future	2,012.4900	2.0125	1,994.1200	1.9941	(0.913)	0	0	0
2018/11/23	R213	01/08/2019	9.98	Call	Bond Future	4,146.4500	4.1464	4,162.5700	4.1626	0.389	0	0	0
2018/11/23	R213	01/08/2019			Bond Future	9.6230	84.9469	9.6173	84.9815	(0.060)	0.0000	0.0000	0
2018/11/23	R213	01/08/2019	9.99	Call	Bond Future	4,184.3100	4.1843	4,200.5400	4.2005	0.388	0	0	0
2018/11/23	R213	01/08/2019	9.98	Put	Bond Future	2,032.7800	2.0328	2,014.3000	2.0143	(0.909)	0	0	0
2018/11/23	R213	01/08/2019	10.00	Call	Bond Future	4,222.2900	4.2223	4,238.6300	4.2386	0.387	0	0	0
2018/11/23	R213	01/08/2019	10.00	Put	Bond Future	1,992.3800	1.9924	1,974.1200	1.9741	(0.916)	0	0	0
2018/11/23	R214	07/02/2019	9.05	Put	Bond Future	5,922.9900	5.9230	5,948.8400	5.9488	0.436	0	0	0
2018/11/23	R214	07/02/2019			Bond Future	9.8580	72.9764	9.8626	72.9451	0.047	0.0000	0.0000	29,831

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2018/11/23	R214	07/02/2019	9.04	Call	Bond Future	109.7900		0.1098	104.5400	0.1045	(4.782)	0	0	0
2018/11/23	R214	07/02/2019	9.04	Put	Bond Future	5,994.1900		5.9942	6,020.2300	6.0202	0.434	0	0	0
2018/11/23	R214	07/02/2019	9.05	Call	Bond Future	115.1900		0.1152	109.7500	0.1097	(4.723)	0	0	0
2018/11/23	R214	07/02/2019	9.03	Call	Bond Future	104.5900		0.1046	99.5300	0.0995	(4.838)	0	0	0
2018/11/23	R214	07/02/2019	9.03	Put	Bond Future	6,065.7100		6.0657	6,091.9400	6.0919	0.432	0	0	0
2018/11/23	R214	02/05/2019	9.87	Call	Bond Future	2,450.2600		2.4503	2,426.5400	2.4265	(0.968)	0	0	0
2018/11/23	R214	02/05/2019	9.85	Call	Bond Future	2,383.0700		2.3831	2,359.6300	2.3596	(0.984)	0	0	0
2018/11/23	R214	02/05/2019			Bond Future	9.9071		70.9641	9.9118	70.9327	0.047	0.0000	0.0000	0
2018/11/23	R214	02/05/2019	9.85	Put	Bond Future	2,766.7000		2.7667	2,774.6200	2.7746	0.286	0	0	0
2018/11/23	R214	02/05/2019	9.87	Put	Bond Future	2,699.1600		2.6992	2,706.8000	2.7068	0.283	0	0	0
2018/11/23	R214	02/05/2019	9.86	Call	Bond Future	2,416.5500		2.4166	2,392.9700	2.3930	(0.976)	0	0	0
2018/11/23	R214	02/05/2019	9.86	Put	Bond Future	2,732.7600		2.7328	2,740.5400	2.7405	0.285	0	0	0
2018/11/23	R214	01/08/2019	10.34	Put	Bond Future	2,159.0600		2.1591	2,165.0400	2.1650	0.277	0	0	0
2018/11/23	R214	01/08/2019			Bond Future	9.9519		72.3830	9.9571	72.3491	0.051	0.0000	0.0000	0
2018/11/23	R214	01/08/2019	10.33	Call	Bond Future	4,619.1000		4.6191	4,591.2900	4.5913	(0.602)	0	0	0
2018/11/23	R214	01/08/2019	10.33	Put	Bond Future	2,181.8300		2.1818	2,187.9000	2.1879	0.278	0	0	0
2018/11/23	R214	01/08/2019	10.34	Call	Bond Future	4,658.9300		4.6589	4,631.0300	4.6310	(0.599)	0	0	0
2018/11/23	R214	01/08/2019	10.32	Call	Bond Future	4,579.1700		4.5792	4,551.4500	4.5514	(0.605)	0	0	0
2018/11/23	R214	01/08/2019	10.32	Put	Bond Future	2,204.5900		2.2046	2,210.7500	2.2107	0.279	0	0	0
2018/11/23	R248	07/02/2019	9.06	Put	Bond Future	7,558.2400		7.5582	7,675.4700	7.6755	1.551	0	0	0
2018/11/23	R248	07/02/2019			Bond Future	9.8630		93.3837	9.8779	93.2551	0.151	0.0000	0.0000	109,519
2018/11/23	R248	07/02/2019	9.06	Call	Bond Future	122.1900		0.1222	110.8800	0.1109	(9.256)	0	0	0
2018/11/23	R248	07/02/2019	9.05	Put	Bond Future	7,651.2900		7.6513	7,768.9800	7.7690	1.538	0	0	0
2018/11/23	R248	07/02/2019	9.07	Call	Bond Future	128.6800		0.1287	116.9000	0.1169	(9.154)	0	0	0
2018/11/23	R248	07/02/2019	9.07	Put	Bond Future	7,465.6100		7.4656	7,582.3700	7.5824	1.564	0	0	0
2018/11/23	R248	07/02/2019	9.05	Call	Bond Future	115.9500		0.1160	105.1000	0.1051	(9.357)	0	0	0
2018/11/23	R248	02/05/2019	9.90	Put	Bond Future	3,251.7200		3.2517	3,305.7100	3.3057	1.660	0	0	0
2018/11/23	R248	02/05/2019			Bond Future	9.9122		90.5895	9.9274	90.4592	0.154	0.0000	0.0000	0
2018/11/23	R248	02/05/2019	9.90	Call	Bond Future	3,147.5500		3.1475	3,071.2800	3.0713	(2.423)	0	0	0
2018/11/23	R248	02/05/2019	9.91	Call	Bond Future	3,191.4900		3.1915	3,114.6600	3.1147	(2.407)	0	0	0
2018/11/23	R248	02/05/2019	9.89	Put	Bond Future	3,293.8900		3.2939	3,348.4500	3.3485	1.656	0	0	0
2018/11/23	R248	02/05/2019	9.91	Put	Bond Future	3,209.9800		3.2100	3,263.4100	3.2634	1.664	0	0	0
2018/11/23	R248	02/05/2019	9.89	Call	Bond Future	3,103.8900		3.1039	3,028.1900	3.0282	(2.439)	0	0	0
2018/11/23	R248	01/08/2019	10.35	Call	Bond Future	5,869.7500		5.8698	5,775.0700	5.7751	(1.613)	0	0	0
2018/11/23	R248	01/08/2019	10.34	Put	Bond Future	2,671.4300		2.6714	2,712.4100	2.7124	1.534	0	0	0
2018/11/23	R248	01/08/2019			Bond Future	9.9570		92.4008	9.9730	92.2655	0.160	0.0000	0.0000	0
2018/11/23	R248	01/08/2019	10.36	Call	Bond Future	5,920.9000		5.9209	5,825.8400	5.8258	(1.605)	0	0	0
2018/11/23	R248	01/08/2019	10.36	Put	Bond Future	2,614.6300		2.6146	2,654.8600	2.6549	1.539	0	0	0
2018/11/23	R248	01/08/2019	10.35	Put	Bond Future	2,642.8900		2.6429	2,683.5000	2.6835	1.537	0	0	0
2018/11/23	R248	01/08/2019	10.34	Call	Bond Future	5,818.7600		5.8188	5,724.4500	5.7245	(1.621)	0	0	0
<b>Total</b>														<b>961255</b>