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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2018 TO 26/11/2018

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
2018/11/26	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	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
2018/11/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	2025	07/02/2019			Bond Future	132.0957	132.0957	132.0745	132.0745	(0.016)	0.0000	0.0000	355
2018/11/26	2025	02/05/2019			Bond Future	134.4496	134.4496	134.4254	134.4254	(0.018)	0.0000	0.0000	0
2018/11/26	2025	01/08/2019			Bond Future	137.1176	137.1176	137.0895	137.0895	(0.021)	0.0000	0.0000	0
2018/11/26	2029	07/02/2019			Bond Future	100.4453	100.4453	100.4295	100.4295	(0.016)	0.0000	0.0000	2,954
2018/11/26	2029	02/05/2019			Bond Future	101.1622	101.1622	101.1442	101.1442	(0.018)	0.0000	0.0000	0
2018/11/26	2029	01/08/2019			Bond Future	103.2048	103.2048	103.1839	103.1839	(0.020)	0.0000	0.0000	0
2018/11/26	2030	07/02/2019	8.62	Call	Bond Future	105.6300	0.1056	78.9900	0.0790	(25.220)	0	0	0
2018/11/26	2030	07/02/2019	10.20	Put	Bond Future	240.7400	0.2407	259.1200	0.2591	7.635	0	0	4,000
2018/11/26	2030	07/02/2019			Bond Future	9.4255	90.6437	9.4713	90.3556	0.486	0.0000	0.0000	55,560
2018/11/26	2030	07/02/2019	9.68	Put	Bond Future	866.0100	0.8660	936.8600	0.9369	8.181	0	0	0
2018/11/26	2030	07/02/2019	9.68	Call	Bond Future	2,451.1100	2.4511	2,233.8400	2.2338	(8.864)	0	0	4,000
2018/11/26	2030	07/02/2019	9.18	Put	Bond Future	2,370.5500	2.3706	2,539.1100	2.5391	7.111	0	0	0
2018/11/26	2030	07/02/2019	9.18	Call	Bond Future	805.2400	0.8052	685.6800	0.6857	(14.848)	0	0	4,000
2018/11/26	2030	07/02/2019	8.63	Call	Bond Future	110.1600	0.1102	82.5900	0.0826	(25.027)	0	0	0
2018/11/26	2030	07/02/2019	8.62	Put	Bond Future	5,379.8800	5.3799	5,641.3600	5.6414	4.860	0	0	0
2018/11/26	2030	07/02/2019	10.20	Call	Bond Future	4,949.7400	4.9497	4,680.0000	4.6800	(5.450)	0	0	0
2018/11/26	2030	07/02/2019	8.90	Call	Bond Future	320.2400	0.3202	256.8500	0.2568	(19.795)	0	0	1,320
2018/11/26	2030	07/02/2019	8.63	Put	Bond Future	5,316.4500	5.3164	5,577.0000	5.5770	4.901	0	0	0
2018/11/26	2030	07/02/2019	8.64	Call	Bond Future	114.8600	0.1149	86.3300	0.0863	(24.839)	0	0	0
2018/11/26	2030	07/02/2019	8.64	Put	Bond Future	5,253.2400	5.2532	5,512.8300	5.5128	4.942	0	0	0
2018/11/26	2030	07/02/2019	9.60	Put	Bond Future	1,037.6600	1.0377	1,121.5100	1.1215	8.081	0	0	0
2018/11/26	2030	07/02/2019	9.60	Call	Bond Future	2,128.5600	2.1286	1,924.2900	1.9243	(9.597)	0	0	1,320
2018/11/26	2030	07/02/2019	9.40	Put	Bond Future	1,576.0600	1.5761	1,697.5800	1.6976	7.710	0	0	0
2018/11/26	2030	07/02/2019	9.40	Call	Bond Future	1,415.1500	1.4151	1,248.5500	1.2486	(11.773)	0	0	0
2018/11/26	2030	07/02/2019	8.70	Put	Bond Future	4,878.9900	4.8790	5,132.3600	5.1324	5.193	0	0	0
2018/11/26	2030	07/02/2019	8.70	Call	Bond Future	146.6700	0.1467	111.9200	0.1119	(23.693)	0	0	0
2018/11/26	2030	07/02/2019	8.90	Put	Bond Future	3,715.5200	3.7155	3,940.2500	3.9402	6.048	0	0	0
2018/11/26	2030	02/05/2019	8.90	Put	Bond Future	4,498.2500	4.4982	4,705.8200	4.7058	4.614	0	0	0
2018/11/26	2030	02/05/2019	9.41	Call	Bond Future	2,041.2600	2.0413	1,881.6400	1.8816	(7.820)	0	0	0
2018/11/26	2030	02/05/2019			Bond Future	9.4838	92.2391	9.5315	91.9441	0.503	0.0000	0.0000	0
2018/11/26	2030	02/05/2019	9.39	Call	Bond Future	1,979.5200	1.9795	1,822.6300	1.8226	(7.926)	0	0	0
2018/11/26	2030	02/05/2019	9.39	Put	Bond Future	2,563.8200	2.5638	2,701.9200	2.7019	5.386	0	0	0
2018/11/26	2030	02/05/2019	10.20	Call	Bond Future	5,147.1600	5.1472	4,903.5600	4.9036	(4.733)	0	0	0
2018/11/26	2030	02/05/2019	10.20	Put	Bond Future	849.6100	0.8496	901.0000	0.9010	6.049	0	0	3,000
2018/11/26	2030	02/05/2019	8.90	Call	Bond Future	778.9300	0.7789	691.5100	0.6915	(11.223)	0	0	3,000
2018/11/26	2030	02/05/2019	9.41	Put	Bond Future	2,500.5900	2.5006	2,635.9600	2.6360	5.414	0	0	0
2018/11/26	2030	02/05/2019	9.40	Call	Bond Future	2,010.2600	2.0103	1,852.0100	1.8520	(7.872)	0	0	3,000
2018/11/26	2030	02/05/2019	9.40	Put	Bond Future	2,532.0500	2.5321	2,668.7900	2.6688	5.400	0	0	0
2018/11/26	2030	01/08/2019	9.91	Put	Bond Future	1,970.9900	1.9710	2,067.2000	2.0672	4.881	0	0	0
2018/11/26	2030	01/08/2019			Bond Future	9.5377	90.0755	9.5876	89.7722	0.523	0.0000	0.0000	0

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2018/11/26	2030	01/08/2019	9.91	Call	Bond Future	4,200.8600	4.2009	3,993.8200	3.9938	(4.929)	0	0	0
2018/11/26	2030	01/08/2019	9.92	Call	Bond Future	4,239.2200	4.2392	4,031.3000	4.0313	(4.905)	0	0	0
2018/11/26	2030	01/08/2019	9.90	Put	Bond Future	1,991.4100	1.9914	2,088.4900	2.0885	4.875	0	0	0
2018/11/26	2030	01/08/2019	9.92	Put	Bond Future	1,950.4800	1.9505	2,045.8100	2.0458	4.888	0	0	0
2018/11/26	2030	01/08/2019	9.90	Call	Bond Future	4,162.3500	4.1624	3,956.1800	3.9562	(4.953)	0	0	0
2018/11/26	2032	07/02/2019	8.81	Call	Bond Future	104.0200	0.1040	73.6000	0.0736	(29.244)	0	0	0
2018/11/26	2032	07/02/2019	8.80	Put	Bond Future	5,946.9300	5.9469	6,299.4300	6.2994	5.927	0	0	0
2018/11/26	2032	07/02/2019			Bond Future	9.6178	92.9624	9.6738	92.5807	0.582	0.0000	0.0000	42,380
2018/11/26	2032	07/02/2019	8.82	Call	Bond Future	109.2700	0.1093	77.5900	0.0776	(28.992)	0	0	0
2018/11/26	2032	07/02/2019	8.82	Put	Bond Future	5,807.9800	5.8080	6,158.0000	6.1580	6.027	0	0	0
2018/11/26	2032	07/02/2019	8.81	Put	Bond Future	5,877.3100	5.8773	6,228.5900	6.2286	5.977	0	0	0
2018/11/26	2032	07/02/2019	8.80	Call	Bond Future	98.9800	0.0990	69.7800	0.0698	(29.501)	0	0	0
2018/11/26	2032	02/05/2019	9.62	Put	Bond Future	2,663.7300	2.6637	2,844.7900	2.8448	6.797	0	0	0
2018/11/26	2032	02/05/2019	9.61	Call	Bond Future	2,255.0900	2.2551	2,047.6900	2.0477	(9.197)	0	0	0
2018/11/26	2032	02/05/2019			Bond Future	9.6753	90.4414	9.7334	90.0511	0.600	0.0000	0.0000	0
2018/11/26	2032	02/05/2019	9.62	Call	Bond Future	2,289.4300	2.2894	2,080.2600	2.0803	(9.136)	0	0	0
2018/11/26	2032	02/05/2019	9.61	Put	Bond Future	2,697.2800	2.6973	2,880.1100	2.8801	6.778	0	0	0
2018/11/26	2032	02/05/2019	9.63	Call	Bond Future	2,323.8000	2.3238	2,112.8500	2.1128	(9.078)	0	0	0
2018/11/26	2032	02/05/2019	9.63	Put	Bond Future	2,630.2900	2.6303	2,809.5700	2.8096	6.816	0	0	0
2018/11/26	2032	01/08/2019	10.10	Call	Bond Future	4,585.7500	4.5857	4,316.5400	4.3165	(5.871)	0	0	0
2018/11/26	2032	01/08/2019	10.11	Put	Bond Future	2,128.7800	2.1288	2,258.7000	2.2587	6.103	0	0	0
2018/11/26	2032	01/08/2019			Bond Future	9.7269	92.2476	9.7872	91.8473	0.621	0.0000	0.0000	0
2018/11/26	2032	01/08/2019	10.10	Put	Bond Future	2,151.5900	2.1516	2,282.6700	2.2827	6.092	0	0	0
2018/11/26	2032	01/08/2019	10.11	Call	Bond Future	4,626.8900	4.6269	4,356.5200	4.3565	(5.843)	0	0	0
2018/11/26	2032	01/08/2019	10.09	Call	Bond Future	4,544.7600	4.5448	4,276.7100	4.2767	(5.898)	0	0	0
2018/11/26	2032	01/08/2019	10.09	Put	Bond Future	2,174.6200	2.1746	2,306.8600	2.3069	6.081	0	0	0
2018/11/26	2033	07/02/2019			Bond Future	102.1812	102.1812	102.1654	102.1654	(0.015)	0.0000	0.0000	6,770
2018/11/26	2033	02/05/2019			Bond Future	102.8565	102.8565	102.8383	102.8383	(0.018)	0.0000	0.0000	0
2018/11/26	2033	01/08/2019			Bond Future	104.9333	104.9333	104.9123	104.9123	(0.020)	0.0000	0.0000	0
2018/11/26	2037	07/02/2019	9.06	Put	Bond Future	6,185.0400	6.1850	6,642.9700	6.6430	7.404	0	0	0
2018/11/26	2037	07/02/2019	9.05	Call	Bond Future	141.8900	0.1419	97.1600	0.0972	(31.524)	0	0	0
2018/11/26	2037	07/02/2019			Bond Future	9.8093	89.3167	9.8754	88.8123	0.674	0.0000	0.0000	55,962
2018/11/26	2037	07/02/2019	9.06	Call	Bond Future	148.8600	0.1489	102.3400	0.1023	(31.251)	0	0	0
2018/11/26	2037	07/02/2019	9.05	Put	Bond Future	6,262.7800	6.2628	6,722.5000	6.7225	7.341	0	0	0
2018/11/26	2037	07/02/2019	9.07	Call	Bond Future	156.0900	0.1561	107.7300	0.1077	(30.982)	0	0	0
2018/11/26	2037	07/02/2019	9.07	Put	Bond Future	6,107.6800	6.1077	6,563.7700	6.5638	7.467	0	0	0
2018/11/26	2037	02/05/2019	9.81	Put	Bond Future	3,062.7500	3.0627	3,305.6600	3.3057	7.931	0	0	0
2018/11/26	2037	02/05/2019			Bond Future	9.8665	90.8889	9.9348	90.3737	0.692	0.0000	0.0000	0
2018/11/26	2037	02/05/2019	9.80	Call	Bond Future	2,595.6400	2.5956	2,325.6800	2.3257	(10.401)	0	0	0
2018/11/26	2037	02/05/2019	9.80	Put	Bond Future	3,101.4800	3.1015	3,346.6600	3.3467	7.905	0	0	0
2018/11/26	2037	02/05/2019	9.81	Call	Bond Future	2,633.2800	2.6333	2,361.0500	2.3610	(10.338)	0	0	0
2018/11/26	2037	02/05/2019	9.79	Call	Bond Future	2,558.2800	2.5583	2,290.6000	2.2906	(10.463)	0	0	0
2018/11/26	2037	02/05/2019	9.79	Put	Bond Future	3,140.5900	3.1406	3,388.0500	3.3881	7.879	0	0	0
2018/11/26	2037	01/08/2019	10.31	Call	Bond Future	5,208.7700	5.2088	4,854.4000	4.8544	(6.803)	0	0	0
2018/11/26	2037	01/08/2019			Bond Future	9.9209	88.4480	9.9917	87.9202	0.714	0.0000	0.0000	0

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2018/11/26	2037	01/08/2019	10.29	Call	Bond Future	5,117.6900	5.1177	4,766.3700	4.7664	(6.865)	0	0	0
2018/11/26	2037	01/08/2019	10.29	Put	Bond Future	2,419.3000	2.4193	2,595.7500	2.5957	7.293	0	0	0
2018/11/26	2037	01/08/2019	10.31	Put	Bond Future	2,367.7800	2.3678	2,541.1800	2.5412	7.323	0	0	0
2018/11/26	2037	01/08/2019	10.30	Call	Bond Future	5,163.1500	5.1632	4,810.3000	4.8103	(6.834)	0	0	0
2018/11/26	2037	01/08/2019	10.30	Put	Bond Future	2,393.4200	2.3934	2,568.3400	2.5683	7.308	0	0	0
2018/11/26	2038	07/02/2019			Bond Future	119.6938	119.6938	119.9469	119.9469	0.211	0.0000	0.0000	9,912
2018/11/26	2038	02/05/2019			Bond Future	121.8267	121.8267	122.0819	122.0819	0.209	0.0000	0.0000	0
2018/11/26	2038	01/08/2019			Bond Future	124.2340	124.2340	124.4913	124.4913	0.207	0.0000	0.0000	0
2018/11/26	2040	07/02/2019	9.13	Call	Bond Future	157.5300	0.1575	105.8000	0.1058	(32.838)	0	0	0
2018/11/26	2040	07/02/2019	9.11	Put	Bond Future	6,884.2100	6.8842	7,419.7400	7.4197	7.779	0	0	0
2018/11/26	2040	07/02/2019			Bond Future	9.8841	92.5300	9.9554	91.9467	0.721	0.0000	0.0000	33,526
2018/11/26	2040	07/02/2019	9.13	Put	Bond Future	6,714.8700	6.7149	7,246.4300	7.2464	7.916	0	0	0
2018/11/26	2040	07/02/2019	9.11	Call	Bond Future	142.9900	0.1430	95.2300	0.0952	(33.401)	0	0	0
2018/11/26	2040	07/02/2019	9.12	Put	Bond Future	6,799.3000	6.7993	7,332.8800	7.3329	7.848	0	0	0
2018/11/26	2040	07/02/2019	9.12	Call	Bond Future	150.0900	0.1501	100.3800	0.1004	(33.120)	0	0	0
2018/11/26	2040	02/05/2019	9.60	Call	Bond Future	1,700.0700	1.7001	1,469.3300	1.4693	(13.572)	0	0	1,150
2018/11/26	2040	02/05/2019	9.89	Call	Bond Future	2,779.0000	2.7790	2,466.9100	2.4669	(11.230)	0	0	0
2018/11/26	2040	02/05/2019	9.88	Put	Bond Future	3,237.5600	3.2376	3,523.5500	3.5236	8.834	0	0	0
2018/11/26	2040	02/05/2019			Bond Future	9.9412	94.1587	10.0147	93.5633	0.739	0.0000	0.0000	0
2018/11/26	2040	02/05/2019	10.20	Put	Bond Future	2,116.5100	2.1165	2,322.0100	2.3220	9.709	0	0	0
2018/11/26	2040	02/05/2019	10.20	Call	Bond Future	4,185.7700	4.1858	3,795.8900	3.7959	(9.314)	0	0	1,150
2018/11/26	2040	02/05/2019	9.60	Put	Bond Future	4,546.1800	4.5462	4,910.8200	4.9108	8.021	0	0	0
2018/11/26	2040	02/05/2019	9.90	Call	Bond Future	2,820.5200	2.8205	2,505.7300	2.5057	(11.161)	0	0	0
2018/11/26	2040	02/05/2019	9.90	Put	Bond Future	3,156.5200	3.1565	3,437.1100	3.4371	8.889	0	0	0
2018/11/26	2040	02/05/2019	9.89	Put	Bond Future	3,196.9500	3.1969	3,480.2400	3.4802	8.861	0	0	0
2018/11/26	2040	02/05/2019	9.88	Call	Bond Future	2,737.5400	2.7375	2,428.1500	2.4281	(11.302)	0	0	0
2018/11/26	2040	01/08/2019	10.36	Call	Bond Future	5,480.1200	5.4801	5,076.9900	5.0770	(7.356)	0	0	0
2018/11/26	2040	01/08/2019	10.37	Put	Bond Future	2,593.6300	2.5936	2,798.3800	2.7984	7.894	0	0	0
2018/11/26	2040	01/08/2019			Bond Future	9.9957	91.5327	10.0719	90.9231	0.762	0.0000	0.0000	0
2018/11/26	2040	01/08/2019	10.36	Put	Bond Future	2,621.3700	2.6214	2,827.9000	2.8279	7.879	0	0	0
2018/11/26	2040	01/08/2019	10.37	Call	Bond Future	5,528.8300	5.5288	5,123.9200	5.1239	(7.324)	0	0	0
2018/11/26	2040	01/08/2019	10.38	Call	Bond Future	5,577.3900	5.5774	5,170.7300	5.1707	(7.291)	0	0	0
2018/11/26	2040	01/08/2019	10.38	Put	Bond Future	2,565.8600	2.5659	2,768.8600	2.7689	7.912	0	0	0
2018/11/26	2044	07/02/2019	9.18	Put	Bond Future	6,512.7700	6.5128	7,045.5600	7.0456	8.181	0	0	0
2018/11/26	2044	07/02/2019			Bond Future	9.8917	89.7773	9.9630	89.1834	0.720	0.0000	0.0000	37,185
2018/11/26	2044	07/02/2019	9.17	Call	Bond Future	183.1500	0.1832	124.3200	0.1243	(32.121)	0	0	0
2018/11/26	2044	07/02/2019	9.17	Put	Bond Future	6,598.0800	6.5981	7,133.1500	7.1332	8.109	0	0	0
2018/11/26	2044	07/02/2019	9.18	Call	Bond Future	191.9000	0.1919	130.7900	0.1308	(31.845)	0	0	0
2018/11/26	2044	07/02/2019	9.16	Call	Bond Future	174.7100	0.1747	118.1200	0.1181	(32.391)	0	0	0
2018/11/26	2044	07/02/2019	9.16	Put	Bond Future	6,683.8500	6.6838	7,221.1600	7.2212	8.039	0	0	0
2018/11/26	2044	02/05/2019	9.90	Call	Bond Future	2,844.8900	2.8449	2,525.4700	2.5255	(11.228)	0	0	0
2018/11/26	2044	02/05/2019			Bond Future	9.9462	91.3575	10.0196	90.7514	0.738	0.0000	0.0000	0
2018/11/26	2044	02/05/2019	9.90	Put	Bond Future	3,229.7000	3.2297	3,516.3800	3.5164	8.876	0	0	0
2018/11/26	2044	02/05/2019	9.91	Call	Bond Future	2,887.4100	2.8874	2,565.2400	2.5652	(11.158)	0	0	0
2018/11/26	2044	02/05/2019	9.92	Put	Bond Future	3,148.2800	3.1483	3,429.4700	3.4295	8.932	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
2018/11/26	2044	02/05/2019	9.91	Put	Bond Future	3,188.6500	3.1887	3,472.5800	3.4726	8.904	0	0	0
2018/11/26	2044	02/05/2019	9.92	Call	Bond Future	2,930.4700	2.9305	2,605.5600	2.6056	(11.087)	0	0	0
2018/11/26	2044	01/08/2019	10.40	Put	Bond Future	2,561.3100	2.5613	2,764.1600	2.7642	7.920	0	0	0
2018/11/26	2044	01/08/2019			Bond Future	9.9982	88.8007	10.0741	88.1802	0.760	0.0000	0.0000	0
2018/11/26	2044	01/08/2019	10.39	Call	Bond Future	5,713.0400	5.7130	5,297.1300	5.2971	(7.280)	0	0	0
2018/11/26	2044	01/08/2019	10.39	Put	Bond Future	2,588.9600	2.5890	2,793.5800	2.7936	7.904	0	0	0
2018/11/26	2044	01/08/2019	10.40	Call	Bond Future	5,762.6700	5.7627	5,344.9900	5.3450	(7.248)	0	0	0
2018/11/26	2044	01/08/2019	10.38	Call	Bond Future	5,663.5400	5.6635	5,249.4200	5.2494	(7.312)	0	0	0
2018/11/26	2044	01/08/2019	10.38	Put	Bond Future	2,616.8700	2.6169	2,823.2800	2.8233	7.888	0	0	0
2018/11/26	2046	07/02/2019			Bond Future	113.7571	113.7571	113.7395	113.7395	(0.015)	0.0000	0.0000	12,458
2018/11/26	2046	02/05/2019			Bond Future	114.0982	114.0982	114.0782	114.0782	(0.018)	0.0000	0.0000	0
2018/11/26	2046	01/08/2019			Bond Future	116.4021	116.4021	116.3789	116.3789	(0.020)	0.0000	0.0000	0
2018/11/26	2050	07/02/2019			Bond Future	117.0679	117.0679	117.1718	117.1718	0.089	0.0000	0.0000	10,329
2018/11/26	2050	02/05/2019			Bond Future	119.1540	119.1540	119.2573	119.2573	0.087	0.0000	0.0000	0
2018/11/26	2050	01/08/2019			Bond Future	119.7414	119.7414	119.8438	119.8438	0.086	0.0000	0.0000	0
2018/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	AL37	07/02/2019			Index Future	608.4410	608.4410	607.8370	607.8370	(0.099)	0.0000	0.0000	0
2018/11/26	AL37	02/05/2019			Index Future	619.1470	619.1470	618.5180	618.5180	(0.102)	0.0000	0.0000	0
2018/11/26	AL37	01/08/2019			Index Future	631.5030	631.5030	630.8420	630.8420	(0.105)	0.0000	0.0000	0
2018/11/26	AL7T	07/02/2019			Index Future	703.0920	703.0920	701.4920	701.4920	(0.228)	0.0000	0.0000	0
2018/11/26	AL7T	02/05/2019			Index Future	715.4640	715.4640	713.8190	713.8190	(0.230)	0.0000	0.0000	0
2018/11/26	AL7T	01/08/2019			Index Future	729.7420	729.7420	728.0420	728.0420	(0.233)	0.0000	0.0000	0
2018/11/26	ALBI	07/02/2019			Index Future	638.3660	638.3660	635.9010	635.9010	(0.386)	0.0000	0.0000	910
2018/11/26	ALBI	02/05/2019			Index Future	649.5980	649.5980	647.0750	647.0750	(0.388)	0.0000	0.0000	0
2018/11/26	ALBI	01/08/2019			Index Future	662.5620	662.5620	659.9680	659.9680	(0.392)	0.0000	0.0000	0
2018/11/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	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
2018/11/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	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
2018/11/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/26	ES33	07/02/2019			Bond Future	11.0457	77.6838	11.1012	77.3632	0.503	0.0000	0.0000	494
2018/11/26	ES33	02/05/2019			Bond Future	11.1429	75.2595	11.2005	74.9317	0.517	0.0000	0.0000	0
2018/11/26	ES33	01/08/2019			Bond Future	11.2389	76.7625	11.2989	76.4262	0.534	0.0000	0.0000	0
2018/11/26	ES42	07/02/2019			Bond Future	11.2704	79.8917	11.3413	79.4261	0.630	0.0000	0.0000	5,169
2018/11/26	ES42	02/05/2019			Bond Future	11.3675	77.0369	11.4411	76.5615	0.648	0.0000	0.0000	0
2018/11/26	ES42	01/08/2019			Bond Future	11.4619	78.5760	11.5384	78.0892	0.667	0.0000	0.0000	0
2018/11/26	GOVI	07/02/2019	666.53	Put	GOVI	346,090.0000	34.6090	371,560.0000	37.1560	7.359	0	0	0
2018/11/26	GOVI	07/02/2019			GOVI	631.9210	631.9210	629.3740	629.3740	(0.403)	0.0000	0.0000	457
2018/11/26	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	07/02/2019	666.52	Put	GOVI	345,990.0000	34.5990	371,460.0000	37.1460	7.361	0	0	0
2018/11/26	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	07/02/2019	666.51	Put	GOVI	345,890.0000	34.5890	371,360.0000	37.1360	7.364	0	0	0
2018/11/26	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	02/05/2019	647.88	Put	GOVI	48,400.0000	4.8400	74,470.0000	7.4470	53.864	0	0	0
2018/11/26	GOVI	02/05/2019	647.86	Put	GOVI	48,200.0000	4.8200	74,270.0000	7.4270	54.087	0	0	0
2018/11/26	GOVI	02/05/2019			GOVI	643.0400	643.0400	640.4330	640.4330	(0.405)	0.0000	0.0000	0
2018/11/26	GOVI	02/05/2019	647.87	Put	GOVI	48,300.0000	4.8300	74,370.0000	7.4370	53.975	0	0	0
2018/11/26	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	01/08/2019	638.68	Call	GOVI	171,930.0000	17.1930	145,140.0000	14.5140	(15.582)	0	0	0
2018/11/26	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	01/08/2019			GOVI	655.8730	655.8730	653.1940	653.1940	(0.408)	0.0000	0.0000	0
2018/11/26	GOVI	01/08/2019	638.69	Call	GOVI	171,830.0000	17.1830	145,040.0000	14.5040	(15.591)	0	0	0
2018/11/26	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	GOVI	01/08/2019	638.67	Call	GOVI	172,030.0000	17.2030	145,240.0000	14.5240	(15.573)	0	0	0
2018/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/26	IGOV	07/02/2019			Index Future	253.2610	253.2610	253.2860	253.2860	0.010	0.0000	0.0000	528
2018/11/26	IGOV	02/05/2019			Index Future	257.7730	257.7730	257.7940	257.7940	0.008	0.0000	0.0000	215
2018/11/26	IGOV	01/08/2019			Index Future	262.9780	262.9780	262.9900	262.9900	0.005	0.0000	0.0000	0
2018/11/26	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/26	IS01	22/03/2019			Interest Rate Swap	99.5900	99.5900	99.5800	99.5800	(0.010)	0.0000	0.0000	0

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2018/11/26	IS01	20/06/2019			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2018/11/26	IS01	19/09/2019			Interest Rate Swap	99.9700	99.9700	99.9600	99.9600	(0.010)	0.0000	0.0000	0
2018/11/26	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/26	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/26	IS02	21/06/2019			Interest Rate Swap	99.7800	99.7800	99.7700	99.7700	(0.010)	0.0000	0.0000	0
2018/11/26	IS02	20/09/2019			Interest Rate Swap	101.9700	101.9700	101.9600	101.9600	(0.010)	0.0000	0.0000	0
2018/11/26	IS02	20/12/2019			Interest Rate Swap	102.9900	102.9900	102.9800	102.9800	(0.010)	0.0000	0.0000	0
2018/11/26	IS02	23/03/2020			Interest Rate Swap	99.0700	99.0700	99.0600	99.0600	(0.010)	0.0000	0.0000	0
2018/11/26	IS02	22/06/2020			Interest Rate Swap	102.7200	102.7200	102.7000	102.7000	(0.019)	0.0000	0.0000	0
2018/11/26	IS02	21/09/2020			Interest Rate Swap	99.7900	99.7900	99.7800	99.7800	(0.010)	0.0000	0.0000	0
2018/11/26	IS05	17/12/2020			Interest Rate Swap	96.6600	96.6600	96.6600	96.6600	0.000	0.0000	0.0000	0
2018/11/26	IS05	16/03/2021			Interest Rate Swap	95.9000	95.9000	95.9100	95.9100	0.010	0.0000	0.0000	0
2018/11/26	IS05	15/06/2021			Interest Rate Swap	95.1000	95.1000	95.1200	95.1200	0.021	0.0000	0.0000	0
2018/11/26	IS05	21/09/2021			Interest Rate Swap	95.2800	95.2800	95.3100	95.3100	0.031	0.0000	0.0000	0
2018/11/26	IS05	21/12/2021			Interest Rate Swap	97.4800	97.4800	97.5200	97.5200	0.041	0.0000	0.0000	51
2018/11/26	IS05	15/03/2022			Interest Rate Swap	97.6300	97.6300	97.6700	97.6700	0.041	0.0000	0.0000	0
2018/11/26	IS05	21/06/2022			Interest Rate Swap	98.8300	98.8300	98.8700	98.8700	0.040	0.0000	0.0000	0
2018/11/26	IS05	20/09/2022			Interest Rate Swap	102.7500	102.7500	102.8000	102.8000	0.049	0.0000	0.0000	0
2018/11/26	IS05	20/12/2022			Interest Rate Swap	104.0100	104.0100	104.0600	104.0600	0.048	0.0000	0.0000	0
2018/11/26	IS05	22/03/2023			Interest Rate Swap	97.3900	97.3900	97.4400	97.4400	0.051	0.0000	0.0000	0
2018/11/26	IS05	20/06/2023			Interest Rate Swap	103.4300	103.4300	103.4800	103.4800	0.048	0.0000	0.0000	0
2018/11/26	IS05	19/09/2023			Interest Rate Swap	98.9400	98.9400	98.9900	98.9900	0.051	0.0000	0.0000	0
2018/11/26	IS10	17/12/2025			Interest Rate Swap	95.7400	95.7400	95.8100	95.8100	0.073	0.0000	0.0000	0
2018/11/26	IS10	16/03/2026			Interest Rate Swap	92.7600	92.7600	92.8500	92.8500	0.097	0.0000	0.0000	0
2018/11/26	IS10	15/06/2026			Interest Rate Swap	91.5200	91.5200	91.6200	91.6200	0.109	0.0000	0.0000	0
2018/11/26	IS10	21/09/2026			Interest Rate Swap	93.7000	93.7000	93.8100	93.8100	0.117	0.0000	0.0000	0
2018/11/26	IS10	21/12/2026			Interest Rate Swap	97.5000	97.5000	97.6200	97.6200	0.123	0.0000	0.0000	0
2018/11/26	IS10	15/03/2027			Interest Rate Swap	96.1000	96.1000	96.2200	96.2200	0.125	0.0000	0.0000	0
2018/11/26	IS10	21/06/2027			Interest Rate Swap	98.1900	98.1900	98.3100	98.3100	0.122	0.0000	0.0000	0
2018/11/26	IS10	20/09/2027			Interest Rate Swap	103.6500	103.6500	103.7700	103.7700	0.116	0.0000	0.0000	0
2018/11/26	IS10	20/12/2027			Interest Rate Swap	104.0300	104.0300	104.1500	104.1500	0.115	0.0000	0.0000	0
2018/11/26	IS10	22/03/2028			Interest Rate Swap	97.5900	97.5900	97.7100	97.7100	0.123	0.0000	0.0000	0
2018/11/26	IS10	20/06/2028			Interest Rate Swap	104.7700	104.7700	104.8800	104.8800	0.105	0.0000	0.0000	0
2018/11/26	IS10	19/09/2028			Interest Rate Swap	98.3800	98.3800	98.5000	98.5000	0.122	0.0000	0.0000	0
2018/11/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/26	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/11/26	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/26	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
2018/11/26	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/26	R023	07/02/2019	10.59	Call	Bond Future	7,320.5500	7.3205	7,215.5000	7.2155	(1.435)	0	0	0
2018/11/26	R023	07/02/2019			Bond Future	8.2922	101.6947	8.3237	101.5897	0.380	0.0000	0.0000	60,251
2018/11/26	R023	07/02/2019	10.57	Call	Bond Future	7,259.7900	7.2598	7,154.7400	7.1547	(1.447)	0	0	0
2018/11/26	R023	07/02/2019	10.57	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2018/11/26	R023	07/02/2019	10.59	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2018/11/26	R023	07/02/2019	10.58	Call	Bond Future	7,290.1800	7.2902	7,185.1300	7.1851	(1.441)	0	0	0
2018/11/26	R023	07/02/2019	10.58	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2018/11/26	R023	02/05/2019	8.45	Call	Bond Future	1,207.7500	1.2078	1,137.7400	1.1377	(5.797)	0	0	0
2018/11/26	R023	02/05/2019	8.44	Put	Bond Future	836.0800	0.8361	875.4200	0.8754	4.705	0	0	0
2018/11/26	R023	02/05/2019			Bond Future	8.3289	99.5544	8.3631	99.4456	0.411	0.0000	0.0000	0
2018/11/26	R023	02/05/2019	8.46	Call	Bond Future	1,227.2100	1.2272	1,156.6700	1.1567	(5.748)	0	0	0
2018/11/26	R023	02/05/2019	8.46	Put	Bond Future	811.6100	0.8116	849.8800	0.8499	4.715	0	0	0
2018/11/26	R023	02/05/2019	8.45	Put	Bond Future	823.7700	0.8238	862.5700	0.8626	4.710	0	0	0
2018/11/26	R023	02/05/2019	8.44	Call	Bond Future	1,188.4400	1.1884	1,118.9700	1.1190	(5.845)	0	0	0
2018/11/26	R023	01/08/2019	8.95	Call	Bond Future	2,481.1500	2.4812	2,394.6100	2.3946	(3.488)	0	0	0
2018/11/26	R023	01/08/2019			Bond Future	8.3427	101.5421	8.3806	101.4285	0.454	0.0000	0.0000	0
2018/11/26	R023	01/08/2019	8.93	Call	Bond Future	2,434.6800	2.4347	2,348.6900	2.3487	(3.532)	0	0	0
2018/11/26	R023	01/08/2019	8.93	Put	Bond Future	692.3700	0.6924	719.9100	0.7199	3.978	0	0	0
2018/11/26	R023	01/08/2019	8.95	Put	Bond Future	680.1800	0.6802	707.1700	0.7072	3.968	0	0	0
2018/11/26	R023	01/08/2019	8.94	Call	Bond Future	2,457.7400	2.4577	2,371.4700	2.3715	(3.510)	0	0	0
2018/11/26	R023	01/08/2019	8.94	Put	Bond Future	686.1000	0.6861	713.3600	0.7134	3.973	0	0	0
2018/11/26	R035	07/02/2019	8.98	Call	Bond Future	128.9600	0.1290	91.7600	0.0918	(28.846)	0	0	0
2018/11/26	R035	07/02/2019			Bond Future	9.7490	97.0186	9.8048	96.5949	0.573	0.0000	0.0000	71,612
2018/11/26	R035	07/02/2019	8.96	Call	Bond Future	118.1000	0.1181	83.5200	0.0835	(29.280)	0	0	0
2018/11/26	R035	07/02/2019	8.96	Put	Bond Future	6,420.6700	6.4207	6,809.8300	6.8098	6.061	0	0	0
2018/11/26	R035	07/02/2019	8.98	Put	Bond Future	6,264.0800	6.2641	6,650.6200	6.6506	6.171	0	0	0
2018/11/26	R035	07/02/2019	8.97	Call	Bond Future	123.4300	0.1234	87.5600	0.0876	(29.061)	0	0	0
2018/11/26	R035	07/02/2019	8.97	Put	Bond Future	6,342.2200	6.3422	6,730.0900	6.7301	6.116	0	0	0
2018/11/26	R035	02/05/2019	9.74	Put	Bond Future	3,038.3500	3.0383	3,239.8000	3.2398	6.630	0	0	0
2018/11/26	R035	02/05/2019			Bond Future	9.8039	94.2256	9.8617	93.7925	0.590	0.0000	0.0000	0
2018/11/26	R035	02/05/2019	9.74	Call	Bond Future	2,555.8600	2.5559	2,324.1900	2.3242	(9.064)	0	0	0
2018/11/26	R035	02/05/2019	9.75	Call	Bond Future	2,594.1700	2.5942	2,360.5500	2.3606	(9.006)	0	0	0
2018/11/26	R035	02/05/2019	9.75	Put	Bond Future	3,000.9400	3.0009	3,200.4400	3.2004	6.648	0	0	0
2018/11/26	R035	02/05/2019	9.73	Call	Bond Future	2,518.0900	2.5181	2,288.3700	2.2884	(9.123)	0	0	0
2018/11/26	R035	02/05/2019	9.73	Put	Bond Future	3,076.3900	3.0764	3,279.7900	3.2798	6.612	0	0	0
2018/11/26	R035	01/08/2019	10.23	Call	Bond Future	5,148.9300	5.1489	4,849.4600	4.8495	(5.816)	0	0	0
2018/11/26	R035	01/08/2019	10.22	Put	Bond Future	2,445.8900	2.4459	2,591.8100	2.5918	5.966	0	0	0
2018/11/26	R035	01/08/2019			Bond Future	9.8543	96.1070	9.9143	95.6629	0.609	0.0000	0.0000	0
2018/11/26	R035	01/08/2019	10.24	Call	Bond Future	5,194.2900	5.1943	4,893.5500	4.8936	(5.790)	0	0	0
2018/11/26	R035	01/08/2019	10.24	Put	Bond Future	2,394.7100	2.3947	2,538.0900	2.5381	5.987	0	0	0
2018/11/26	R035	01/08/2019	10.23	Put	Bond Future	2,420.3300	2.4203	2,564.9800	2.5650	5.976	0	0	0
2018/11/26	R035	01/08/2019	10.22	Call	Bond Future	5,103.4200	5.1034	4,805.2200	4.8052	(5.843)	0	0	0
2018/11/26	R186	07/02/2019	8.21	Put	Bond Future	4,719.2900	4.7193	4,933.6800	4.9337	4.543	0	0	0
2018/11/26	R186	07/02/2019	8.20	Call	Bond Future	104.3600	0.1044	79.9300	0.0799	(23.409)	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
2018/11/26	R186	07/02/2019	8.50	Call	Bond Future	338.2200	0.3382	277.9700	0.2780	(17.814)	0	0	1,000
2018/11/26	R186	07/02/2019	9.10	Put	Bond Future	1,031.1100	1.0311	1,105.8700	1.1059	7.250	0	0	1,000
2018/11/26	R186	07/02/2019	9.92	Put	Bond Future	124.8600	0.1249	132.1100	0.1321	5.807	0	0	1,170
2018/11/26	R186	07/02/2019	9.50	Call	Bond Future	3,392.4300	3.3924	3,180.5500	3.1806	(6.246)	0	0	0
2018/11/26	R186	07/02/2019			Bond Future	8.9763	109.9631	9.0173	109.7234	0.457	0.0000	0.0000	69,800
2018/11/26	R186	07/02/2019	9.20	Put	Bond Future	817.6600	0.8177	877.8700	0.8779	7.364	0	0	0
2018/11/26	R186	07/02/2019	9.20	Call	Bond Future	2,117.4300	2.1174	1,937.9700	1.9380	(8.475)	0	0	3,000
2018/11/26	R186	07/02/2019	9.30	Call	Bond Future	2,515.2200	2.5152	2,323.0400	2.3230	(7.641)	0	0	0
2018/11/26	R186	07/02/2019	9.30	Put	Bond Future	641.0800	0.6411	688.5700	0.6886	7.408	0	0	2,500
2018/11/26	R186	07/02/2019	9.38	Put	Bond Future	523.7800	0.5238	562.4900	0.5625	7.391	0	0	0
2018/11/26	R186	07/02/2019	9.38	Call	Bond Future	2,854.5300	2.8545	2,653.5700	2.6536	(7.040)	0	0	6,000
2018/11/26	R186	07/02/2019	8.21	Call	Bond Future	108.8300	0.1088	83.5500	0.0836	(23.229)	0	0	0
2018/11/26	R186	07/02/2019	8.20	Put	Bond Future	4,776.6500	4.7767	4,991.8900	4.9919	4.506	0	0	0
2018/11/26	R186	07/02/2019	8.30	Put	Bond Future	4,214.2800	4.2143	4,419.9200	4.4199	4.880	0	0	0
2018/11/26	R186	07/02/2019	8.50	Put	Bond Future	3,174.3700	3.1744	3,353.7900	3.3538	5.652	0	0	0
2018/11/26	R186	07/02/2019	9.10	Call	Bond Future	1,752.4500	1.7525	1,587.5400	1.5875	(9.410)	0	0	0
2018/11/26	R186	07/02/2019	9.92	Call	Bond Future	5,471.5900	5.4716	5,239.1700	5.2392	(4.248)	0	0	0
2018/11/26	R186	07/02/2019	9.50	Put	Bond Future	381.5700	0.3816	409.3600	0.4094	7.283	0	0	5,000
2018/11/26	R186	07/02/2019	9.23	Put	Bond Future	760.8100	0.7608	817.0000	0.8170	7.386	0	0	0
2018/11/26	R186	07/02/2019	9.23	Call	Bond Future	2,233.3200	2.2333	2,049.8400	2.0498	(8.216)	0	0	3,000
2018/11/26	R186	07/02/2019	8.22	Call	Bond Future	113.4500	0.1135	87.3200	0.0873	(23.032)	0	0	0
2018/11/26	R186	07/02/2019	8.22	Put	Bond Future	4,662.1200	4.6621	4,875.6600	4.8757	4.580	0	0	0
2018/11/26	R186	07/02/2019	8.30	Call	Bond Future	158.3700	0.1584	124.3400	0.1243	(21.488)	0	0	210
2018/11/26	R186	07/02/2019	9.90	Call	Bond Future	5,368.9300	5.3689	5,137.0400	5.1370	(4.319)	0	0	0
2018/11/26	R186	07/02/2019	9.90	Put	Bond Future	131.8800	0.1319	139.6600	0.1397	5.899	0	0	1,000
2018/11/26	R186	07/02/2019	9.27	Put	Bond Future	690.2100	0.6902	741.3100	0.7413	7.404	0	0	0
2018/11/26	R186	07/02/2019	9.27	Call	Bond Future	2,392.4600	2.3925	2,203.8900	2.2039	(7.882)	0	0	1,170
2018/11/26	R186	07/02/2019	8.77	Put	Bond Future	2,019.9200	2.0199	2,152.0500	2.1521	6.541	0	0	0
2018/11/26	R186	07/02/2019	8.77	Call	Bond Future	803.2900	0.8033	695.7500	0.6958	(13.387)	0	0	1,170
2018/11/26	R186	02/05/2019	10.07	Call	Bond Future	6,193.6100	6.1936	5,972.6800	5.9727	(3.567)	0	0	0
2018/11/26	R186	02/05/2019	9.96	Put	Bond Future	551.3700	0.5514	581.1600	0.5812	5.403	0	0	90
2018/11/26	R186	02/05/2019	9.75	Call	Bond Future	4,736.8200	4.7368	4,531.4300	4.5314	(4.336)	0	0	0
2018/11/26	R186	02/05/2019	9.25	Put	Bond Future	1,500.4000	1.5004	1,581.1900	1.5812	5.385	0	0	0
2018/11/26	R186	02/05/2019	8.65	Put	Bond Future	3,246.4400	3.2464	3,396.5800	3.3966	4.625	0	0	0
2018/11/26	R186	02/05/2019	9.02	Call	Bond Future	1,990.5700	1.9906	1,849.9300	1.8499	(7.065)	0	0	0
2018/11/26	R186	02/05/2019	9.01	Put	Bond Future	2,083.7000	2.0837	2,190.3200	2.1903	5.117	0	0	0
2018/11/26	R186	02/05/2019			Bond Future	9.0315	111.8982	9.0747	111.6521	0.478	0.0000	0.0000	0
2018/11/26	R186	02/05/2019	8.65	Call	Bond Future	1,040.8100	1.0408	944.8300	0.9448	(9.222)	0	0	3,250
2018/11/26	R186	02/05/2019	9.03	Call	Bond Future	2,020.5000	2.0205	1,878.7300	1.8787	(7.017)	0	0	0
2018/11/26	R186	02/05/2019	9.03	Put	Bond Future	2,029.1100	2.0291	2,133.4600	2.1335	5.143	0	0	0
2018/11/26	R186	02/05/2019	9.30	Call	Bond Future	2,916.8400	2.9168	2,746.5900	2.7466	(5.837)	0	0	200
2018/11/26	R186	02/05/2019	10.07	Put	Bond Future	474.2300	0.4742	499.4200	0.4994	5.312	0	0	200
2018/11/26	R186	02/05/2019	9.96	Call	Bond Future	5,683.9800	5.6840	5,467.6500	5.4676	(3.806)	0	0	0
2018/11/26	R186	02/05/2019	9.20	Put	Bond Future	1,609.6500	1.6097	1,695.5300	1.6955	5.335	0	0	0
2018/11/26	R186	02/05/2019	9.75	Put	Bond Future	736.7000	0.7367	777.4300	0.7774	5.529	0	0	7,000
2018/11/26	R186	02/05/2019	10.02	Put	Bond Future	507.6400	0.5076	534.8300	0.5348	5.356	0	0	3,250
2018/11/26	R186	02/05/2019	9.25	Call	Bond Future	2,737.7400	2.7377	2,572.4100	2.5724	(6.039)	0	0	3,250
2018/11/26	R186	02/05/2019	9.02	Put	Bond Future	2,056.2700	2.0563	2,161.7500	2.1618	5.130	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
2018/11/26	R186	02/05/2019	9.01	Call	Bond Future	1,960.8800	1.9609	1,821.3800	1.8214	(7.114)	0	0	0
2018/11/26	R186	02/05/2019	8.70	Put	Bond Future	3,062.8600	3.0629	3,206.8300	3.2068	4.701	0	0	0
2018/11/26	R186	02/05/2019	8.70	Call	Bond Future	1,149.6100	1.1496	1,047.4600	1.0475	(8.886)	0	0	200
2018/11/26	R186	02/05/2019	9.30	Put	Bond Future	1,398.9400	1.3989	1,474.8100	1.4748	5.423	0	0	0
2018/11/26	R186	02/05/2019	9.20	Call	Bond Future	2,565.4700	2.5655	2,405.2300	2.4052	(6.246)	0	0	90
2018/11/26	R186	02/05/2019	8.62	Put	Bond Future	3,360.3600	3.3604	3,514.2000	3.5142	4.578	0	0	0
2018/11/26	R186	02/05/2019	8.62	Call	Bond Future	978.8200	0.9788	886.5400	0.8865	(9.428)	0	0	90
2018/11/26	R186	02/05/2019	8.50	Put	Bond Future	3,842.3000	3.8423	4,010.7300	4.0107	4.384	0	0	0
2018/11/26	R186	02/05/2019	8.50	Call	Bond Future	753.4600	0.7535	675.7700	0.6758	(10.311)	0	0	7,000
2018/11/26	R186	02/05/2019	9.00	Put	Bond Future	2,111.4000	2.1114	2,219.1800	2.2192	5.105	0	0	0
2018/11/26	R186	02/05/2019	9.00	Call	Bond Future	1,931.4200	1.9314	1,793.0800	1.7931	(7.163)	0	0	7,000
2018/11/26	R186	02/05/2019	10.02	Call	Bond Future	5,960.8500	5.9609	5,741.9200	5.7419	(3.673)	0	0	0
2018/11/26	R186	01/08/2019	9.54	Call	Bond Future	4,100.0700	4.1001	3,919.3700	3.9194	(4.407)	0	0	0
2018/11/26	R186	01/08/2019	10.08	Put	Bond Future	946.2200	0.9462	989.3200	0.9893	4.555	0	0	6,000
2018/11/26	R186	01/08/2019			Bond Future	9.0767	108.8298	9.1226	108.5760	0.505	0.0000	0.0000	0
2018/11/26	R186	01/08/2019	9.05	Put	Bond Future	2,580.7900	2.5808	2,694.2500	2.6943	4.396	0	0	0
2018/11/26	R186	01/08/2019	9.05	Call	Bond Future	2,432.2100	2.4322	2,291.8300	2.2918	(5.772)	0	0	6,000
2018/11/26	R186	01/08/2019	9.52	Call	Bond Future	4,023.4600	4.0235	3,844.1700	3.8442	(4.456)	0	0	0
2018/11/26	R186	01/08/2019	9.52	Put	Bond Future	1,599.7200	1.5997	1,674.2700	1.6743	4.660	0	0	0
2018/11/26	R186	01/08/2019	8.30	Put	Bond Future	5,119.7100	5.1197	5,308.9900	5.3090	3.697	0	0	0
2018/11/26	R186	01/08/2019	8.30	Call	Bond Future	694.9200	0.6949	630.3600	0.6304	(9.290)	0	0	6,000
2018/11/26	R186	01/08/2019	9.54	Put	Bond Future	1,568.6500	1.5687	1,641.7900	1.6418	4.663	0	0	0
2018/11/26	R186	01/08/2019	10.08	Call	Bond Future	6,331.5100	6.3315	6,120.7700	6.1208	(3.328)	0	0	0
2018/11/26	R186	01/08/2019	9.53	Call	Bond Future	4,061.8800	4.0619	3,881.8800	3.8819	(4.431)	0	0	0
2018/11/26	R186	01/08/2019	9.53	Put	Bond Future	1,584.2800	1.5843	1,658.1200	1.6581	4.661	0	0	0
2018/11/26	R197	07/02/2019			Bond Future	297.6158	297.6158	297.9632	297.9632	0.117	0.0000	0.0000	2,355
2018/11/26	R197	02/05/2019			Bond Future	302.9188	302.9188	303.2665	303.2665	0.115	0.0000	0.0000	0
2018/11/26	R197	01/08/2019			Bond Future	301.4749	301.4749	301.8220	301.8220	0.115	0.0000	0.0000	0
2018/11/26	R202	07/02/2019			Bond Future	231.0451	231.0451	231.0089	231.0089	(0.016)	0.0000	0.0000	8,990
2018/11/26	R202	02/05/2019			Bond Future	235.1619	235.1619	235.1206	235.1206	(0.018)	0.0000	0.0000	0
2018/11/26	R202	01/08/2019			Bond Future	235.8943	235.8943	235.8464	235.8464	(0.020)	0.0000	0.0000	0
2018/11/26	R207	07/02/2019	6.52	Call	Bond Future	623.8400	0.6238	765.7100	0.7657	22.741	0	0	0
2018/11/26	R207	07/02/2019	6.51	Put	Bond Future	2.6800	0.0027	0.5900	0.0006	(77.985)	0	0	0
2018/11/26	R207	07/02/2019			Bond Future	5.8231	101.8180	5.6626	101.9619	(2.756)	0.0000	0.0000	17,372
2018/11/26	R207	07/02/2019	6.53	Call	Bond Future	632.6100	0.6326	774.5500	0.7745	22.437	0	0	0
2018/11/26	R207	07/02/2019	6.53	Put	Bond Future	2.5000	0.0025	0.5500	0.0006	(78.000)	0	0	0
2018/11/26	R207	07/02/2019	6.52	Put	Bond Future	2.6000	0.0026	0.5800	0.0006	(77.692)	0	0	0
2018/11/26	R207	07/02/2019	6.51	Call	Bond Future	615.0500	0.6151	756.8500	0.7569	23.055	0	0	0
2018/11/26	R207	02/05/2019	7.63	Call	Bond Future	1,633.8200	1.6338	1,778.2300	1.7782	8.839	0	0	0
2018/11/26	R207	02/05/2019			Bond Future	5.1932	103.6099	4.9811	103.7543	(4.085)	0.0000	0.0000	0
2018/11/26	R207	02/05/2019	7.61	Call	Bond Future	1,620.5900	1.6206	1,765.0000	1.7650	8.911	0	0	0
2018/11/26	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	R207	02/05/2019	7.62	Call	Bond Future	1,627.2100	1.6272	1,771.6200	1.7716	8.875	0	0	0
2018/11/26	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
2018/11/26	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	R207	01/08/2019	7.33	Call	Bond Future	1,675.9300	1.6759	1,820.5700	1.8206	8.630	0	0	0
2018/11/26	R207	01/08/2019			Bond Future	3.5089	102.0359	3.1850	102.1806	(9.231)	0.0000	0.0000	0
2018/11/26	R207	01/08/2019	7.34	Call	Bond Future	1,680.2500	1.6803	1,824.8900	1.8249	8.608	0	0	0
2018/11/26	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	R207	01/08/2019	7.35	Call	Bond Future	1,684.5600	1.6846	1,829.2000	1.8292	8.586	0	0	0
2018/11/26	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/26	R208	07/02/2019	7.07	Call	Bond Future	142.6600	0.1427	257.7700	0.2578	80.688	0	0	0
2018/11/26	R208	07/02/2019	7.08	Put	Bond Future	408.3700	0.4084	239.8700	0.2399	(41.262)	0	0	0
2018/11/26	R208	07/02/2019	7.06	Put	Bond Future	434.9400	0.4349	259.8400	0.2598	(40.258)	0	0	0
2018/11/26	R208	07/02/2019			Bond Future	7.2141	101.5909	7.0659	101.8778	(2.055)	0.0000	0.0000	17,015
2018/11/26	R208	07/02/2019	7.07	Put	Bond Future	421.5500	0.4216	249.7400	0.2497	(40.757)	0	0	0
2018/11/26	R208	07/02/2019	7.08	Call	Bond Future	148.8600	0.1489	267.2800	0.2673	79.551	0	0	0
2018/11/26	R208	07/02/2019	7.06	Call	Bond Future	136.6600	0.1367	248.4800	0.2485	81.824	0	0	0
2018/11/26	R208	02/05/2019	8.03	Put	Bond Future	79.3300	0.0793	48.1500	0.0482	(39.304)	0	0	0
2018/11/26	R208	02/05/2019	8.02	Call	Bond Future	1,582.7700	1.5828	1,841.1200	1.8411	16.323	0	0	0
2018/11/26	R208	02/05/2019			Bond Future	7.1481	99.9775	6.9817	100.2675	(2.327)	0.0000	0.0000	0
2018/11/26	R208	02/05/2019	8.03	Call	Bond Future	1,598.6300	1.5986	1,857.4500	1.8575	16.190	0	0	0
2018/11/26	R208	02/05/2019	8.02	Put	Bond Future	80.5300	0.0805	48.8800	0.0489	(39.302)	0	0	0
2018/11/26	R208	02/05/2019	8.04	Call	Bond Future	1,614.6500	1.6147	1,873.8900	1.8739	16.055	0	0	0
2018/11/26	R208	02/05/2019	8.04	Put	Bond Future	78.3000	0.0783	47.5400	0.0475	(39.285)	0	0	0
2018/11/26	R208	01/08/2019	8.16	Call	Bond Future	1,874.7300	1.8747	2,132.1800	2.1322	13.733	0	0	0
2018/11/26	R208	01/08/2019	8.17	Put	Bond Future	109.6400	0.1096	74.2500	0.0742	(32.278)	0	0	0
2018/11/26	R208	01/08/2019			Bond Future	6.9943	101.9738	6.8032	102.2670	(2.732)	0.0000	0.0000	0
2018/11/26	R208	01/08/2019	8.16	Put	Bond Future	110.7800	0.1108	75.0300	0.0750	(32.271)	0	0	0
2018/11/26	R208	01/08/2019	8.17	Call	Bond Future	1,888.5400	1.8885	2,146.3500	2.1463	13.651	0	0	0
2018/11/26	R208	01/08/2019	8.15	Call	Bond Future	1,860.9300	1.8609	2,118.0100	2.1180	13.815	0	0	0
2018/11/26	R208	01/08/2019	8.15	Put	Bond Future	111.9300	0.1119	75.8100	0.0758	(32.270)	0	0	0
2018/11/26	R209	07/02/2019	10.20	Put	Bond Future	509.8500	0.5098	564.5400	0.5645	10.727	0	0	4,000
2018/11/26	R209	07/02/2019	8.97	Put	Bond Future	5,063.3300	5.0633	5,382.2300	5.3822	6.298	0	0	0
2018/11/26	R209	07/02/2019			Bond Future	9.6902	73.8211	9.7461	73.4604	0.576	0.0000	0.0000	121,807
2018/11/26	R209	07/02/2019	8.96	Call	Bond Future	151.1600	0.1512	110.6400	0.1106	(26.806)	0	0	0
2018/11/26	R209	07/02/2019	8.96	Put	Bond Future	5,128.6800	5.1287	5,448.9200	5.4489	6.244	0	0	0
2018/11/26	R209	07/02/2019	10.20	Call	Bond Future	3,707.7000	3.7077	3,401.6300	3.4016	(8.255)	0	0	0
2018/11/26	R209	07/02/2019	8.97	Call	Bond Future	157.3300	0.1573	115.4700	0.1155	(26.606)	0	0	0
2018/11/26	R209	07/02/2019	9.04	Put	Bond Future	4,617.4700	4.6175	4,925.6700	4.9257	6.675	0	0	0
2018/11/26	R209	07/02/2019	9.04	Call	Bond Future	209.4000	0.2094	156.8400	0.1568	(25.100)	0	0	4,000
2018/11/26	R209	07/02/2019	9.54	Put	Bond Future	2,089.6200	2.0896	2,280.0800	2.2801	9.115	0	0	0
2018/11/26	R209	07/02/2019	9.54	Call	Bond Future	1,104.9300	1.1049	934.6300	0.9346	(15.413)	0	0	4,000
2018/11/26	R209	07/02/2019	8.95	Call	Bond Future	145.1900	0.1452	105.9800	0.1060	(27.006)	0	0	0
2018/11/26	R209	07/02/2019	8.95	Put	Bond Future	5,194.3300	5.1943	5,515.8800	5.5159	6.190	0	0	0
2018/11/26	R209	02/05/2019	9.70	Put	Bond Future	2,528.8100	2.5288	2,695.4200	2.6954	6.588	0	0	0
2018/11/26	R209	02/05/2019			Bond Future	9.7400	71.9711	9.7976	71.6025	0.591	0.0000	0.0000	0
2018/11/26	R209	02/05/2019	9.69	Call	Bond Future	2,238.1700	2.2382	2,037.8000	2.0378	(8.952)	0	0	0
2018/11/26	R209	02/05/2019	9.69	Put	Bond Future	2,560.6000	2.5606	2,728.8500	2.7288	6.571	0	0	0
2018/11/26	R209	02/05/2019	9.70	Call	Bond Future	2,271.0200	2.2710	2,069.0100	2.0690	(8.895)	0	0	0

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2018/11/26	R209	02/05/2019	10.71	Call	Bond Future	6,504.4400	6.5044	6,184.7400	6.1847	(4.915)	0	0	0
2018/11/26	R209	02/05/2019	9.68	Call	Bond Future	2,205.5400	2.2055	2,006.8300	2.0068	(9.010)	0	0	0
2018/11/26	R209	02/05/2019	9.68	Put	Bond Future	2,592.7000	2.5927	2,762.6100	2.7626	6.553	0	0	0
2018/11/26	R209	02/05/2019	9.35	Put	Bond Future	3,834.8700	3.8349	4,061.7600	4.0618	5.916	0	0	0
2018/11/26	R209	02/05/2019	9.35	Call	Bond Future	1,262.8400	1.2628	1,121.1100	1.1211	(11.223)	0	0	760
2018/11/26	R209	02/05/2019	10.71	Put	Bond Future	651.2700	0.6513	700.1900	0.7002	7.511	0	0	760
2018/11/26	R209	02/05/2019	9.95	Put	Bond Future	1,825.9200	1.8259	1,954.0100	1.9540	7.015	0	0	0
2018/11/26	R209	02/05/2019	9.95	Call	Bond Future	3,156.8400	3.1568	2,916.3100	2.9163	(7.619)	0	0	760
2018/11/26	R209	01/08/2019	10.17	Call	Bond Future	4,462.5900	4.4626	4,205.9200	4.2059	(5.752)	0	0	0
2018/11/26	R209	01/08/2019	10.15	Put	Bond Future	2,112.1700	2.1122	2,235.4400	2.2354	5.836	0	0	0
2018/11/26	R209	01/08/2019			Bond Future	9.7846	73.4084	9.8442	73.0306	0.609	0.0000	0.0000	0
2018/11/26	R209	01/08/2019	10.17	Put	Bond Future	2,068.9300	2.0689	2,190.0600	2.1901	5.855	0	0	0
2018/11/26	R209	01/08/2019	10.15	Call	Bond Future	4,384.5400	4.3845	4,130.0100	4.1300	(5.805)	0	0	0
2018/11/26	R209	01/08/2019	10.16	Put	Bond Future	2,090.3300	2.0903	2,212.5400	2.2125	5.846	0	0	0
2018/11/26	R209	01/08/2019	10.16	Call	Bond Future	4,423.3800	4.4234	4,167.7900	4.1678	(5.778)	0	0	0
2018/11/26	R210	07/02/2019			Bond Future	186.5931	186.5931	186.5636	186.5636	(0.016)	0.0000	0.0000	3,308
2018/11/26	R210	02/05/2019			Bond Future	187.3621	187.3621	187.3284	187.3284	(0.018)	0.0000	0.0000	0
2018/11/26	R210	01/08/2019			Bond Future	191.1455	191.1455	191.1065	191.1065	(0.020)	0.0000	0.0000	0
2018/11/26	R212	07/02/2019			Bond Future	155.5617	155.5617	155.5356	155.5356	(0.017)	0.0000	0.0000	4,976
2018/11/26	R212	02/05/2019			Bond Future	158.3339	158.3339	158.3042	158.3042	(0.019)	0.0000	0.0000	0
2018/11/26	R212	01/08/2019			Bond Future	161.4597	161.4597	161.4255	161.4255	(0.021)	0.0000	0.0000	0
2018/11/26	R213	07/02/2019	8.68	Call	Bond Future	97.0200	0.0970	70.8000	0.0708	(27.025)	0	0	0
2018/11/26	R213	07/02/2019			Bond Future	9.5174	85.3653	9.5682	85.0509	0.534	0.0000	0.0000	32,397
2018/11/26	R213	07/02/2019	8.68	Put	Bond Future	5,517.1600	5.5172	5,805.2900	5.8053	5.222	0	0	0
2018/11/26	R213	07/02/2019	8.69	Call	Bond Future	101.1900	0.1012	74.0400	0.0740	(26.831)	0	0	0
2018/11/26	R213	07/02/2019	8.70	Put	Bond Future	5,390.6800	5.3907	5,676.9300	5.6769	5.310	0	0	0
2018/11/26	R213	07/02/2019	8.69	Put	Bond Future	5,453.8100	5.4538	5,741.0100	5.7410	5.266	0	0	0
2018/11/26	R213	07/02/2019	8.70	Call	Bond Future	105.5100	0.1055	77.4100	0.0774	(26.633)	0	0	0
2018/11/26	R213	02/05/2019	9.49	Call	Bond Future	2,036.9400	2.0369	1,865.3400	1.8653	(8.424)	0	0	0
2018/11/26	R213	02/05/2019	9.48	Put	Bond Future	2,560.3200	2.5603	2,711.6800	2.7117	5.912	0	0	0
2018/11/26	R213	02/05/2019			Bond Future	9.5701	83.3179	9.6228	82.9964	0.551	0.0000	0.0000	0
2018/11/26	R213	02/05/2019	9.50	Call	Bond Future	2,067.7900	2.0678	1,894.7400	1.8947	(8.369)	0	0	0
2018/11/26	R213	02/05/2019	9.50	Put	Bond Future	2,498.2600	2.4983	2,646.7100	2.6467	5.942	0	0	0
2018/11/26	R213	02/05/2019	9.49	Put	Bond Future	2,529.0300	2.5290	2,678.9300	2.6789	5.927	0	0	0
2018/11/26	R213	02/05/2019	9.48	Call	Bond Future	2,006.5400	2.0065	1,836.4000	1.8364	(8.479)	0	0	0
2018/11/26	R213	01/08/2019	9.99	Put	Bond Future	1,994.1200	1.9941	2,100.6700	2.1007	5.343	0	0	0
2018/11/26	R213	01/08/2019	9.98	Call	Bond Future	4,162.5700	4.1626	3,940.0100	3.9400	(5.347)	0	0	0
2018/11/26	R213	01/08/2019			Bond Future	9.6173	84.9815	9.6722	84.6514	0.571	0.0000	0.0000	0
2018/11/26	R213	01/08/2019	9.99	Call	Bond Future	4,200.5400	4.2005	3,977.0300	3.9770	(5.321)	0	0	0
2018/11/26	R213	01/08/2019	9.98	Put	Bond Future	2,014.3000	2.0143	2,121.8000	2.1218	5.337	0	0	0
2018/11/26	R213	01/08/2019	10.00	Call	Bond Future	4,238.6300	4.2386	4,014.1900	4.0142	(5.295)	0	0	0
2018/11/26	R213	01/08/2019	10.00	Put	Bond Future	1,974.1200	1.9741	2,079.7400	2.0797	5.350	0	0	0
2018/11/26	R214	07/02/2019	9.05	Put	Bond Future	5,948.8400	5.9488	6,389.2300	6.3892	7.403	0	0	0
2018/11/26	R214	07/02/2019			Bond Future	9.8626	72.9451	9.9338	72.4681	0.721	0.0000	0.0000	29,831

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2018/11/26	R214	07/02/2019	9.04	Call	Bond Future	104.5400		0.1045	69.4200	0.0694	(33.595)	0	0	0
2018/11/26	R214	07/02/2019	9.04	Put	Bond Future	6,020.2300		6.0202	6,462.0700	6.4621	7.339	0	0	0
2018/11/26	R214	07/02/2019	9.05	Call	Bond Future	109.7500		0.1097	73.1800	0.0732	(33.321)	0	0	0
2018/11/26	R214	07/02/2019	9.03	Call	Bond Future	99.5300		0.0995	65.8200	0.0658	(33.869)	0	0	0
2018/11/26	R214	07/02/2019	9.03	Put	Bond Future	6,091.9400		6.0919	6,535.1900	6.5352	7.276	0	0	0
2018/11/26	R214	02/05/2019	9.87	Call	Bond Future	2,426.5400		2.4265	2,166.3400	2.1663	(10.723)	0	0	0
2018/11/26	R214	02/05/2019	9.85	Call	Bond Future	2,359.6300		2.3596	2,103.6200	2.1036	(10.850)	0	0	0
2018/11/26	R214	02/05/2019			Bond Future	9.9118		70.9327	9.9850	70.4460	0.739	0.0000	0.0000	0
2018/11/26	R214	02/05/2019	9.85	Put	Bond Future	2,774.6200		2.7746	3,005.3500	3.0054	8.316	0	0	0
2018/11/26	R214	02/05/2019	9.87	Put	Bond Future	2,706.8000		2.7068	2,933.3400	2.9333	8.369	0	0	0
2018/11/26	R214	02/05/2019	9.86	Call	Bond Future	2,392.9700		2.3930	2,134.8600	2.1349	(10.786)	0	0	0
2018/11/26	R214	02/05/2019	9.86	Put	Bond Future	2,740.5400		2.7405	2,969.1700	2.9692	8.343	0	0	0
2018/11/26	R214	01/08/2019	10.34	Put	Bond Future	2,165.0400		2.1650	2,330.9900	2.3310	7.665	0	0	0
2018/11/26	R214	01/08/2019			Bond Future	9.9571		72.3491	10.0327	71.8508	0.759	0.0000	0.0000	0
2018/11/26	R214	01/08/2019	10.33	Call	Bond Future	4,591.2900		4.5913	4,260.3700	4.2604	(7.208)	0	0	0
2018/11/26	R214	01/08/2019	10.33	Put	Bond Future	2,187.9000		2.1879	2,355.2600	2.3553	7.649	0	0	0
2018/11/26	R214	01/08/2019	10.34	Call	Bond Future	4,631.0300		4.6310	4,298.7000	4.2987	(7.176)	0	0	0
2018/11/26	R214	01/08/2019	10.32	Call	Bond Future	4,551.4500		4.5514	4,221.9400	4.2219	(7.240)	0	0	0
2018/11/26	R214	01/08/2019	10.32	Put	Bond Future	2,210.7500		2.2107	2,379.5200	2.3795	7.634	0	0	0
2018/11/26	R248	07/02/2019	9.06	Put	Bond Future	7,675.4700		7.6755	8,246.2400	8.2462	7.436	0	0	0
2018/11/26	R248	07/02/2019			Bond Future	9.8779		93.2551	9.9491	92.6453	0.721	0.0000	0.0000	109,519
2018/11/26	R248	07/02/2019	9.06	Call	Bond Future	110.8800		0.1109	71.8300	0.0718	(35.218)	0	0	0
2018/11/26	R248	07/02/2019	9.05	Put	Bond Future	7,768.9800		7.7690	8,341.4800	8.3415	7.369	0	0	0
2018/11/26	R248	07/02/2019	9.07	Call	Bond Future	116.9000		0.1169	76.0800	0.0761	(34.919)	0	0	0
2018/11/26	R248	07/02/2019	9.07	Put	Bond Future	7,582.3700		7.5824	8,151.3700	8.1514	7.504	0	0	0
2018/11/26	R248	07/02/2019	9.05	Call	Bond Future	105.1000		0.1051	67.7800	0.0678	(35.509)	0	0	0
2018/11/26	R248	02/05/2019	9.90	Put	Bond Future	3,305.7100		3.3057	3,593.1500	3.5931	8.695	0	0	0
2018/11/26	R248	02/05/2019			Bond Future	9.9274		90.4592	10.0008	89.8369	0.739	0.0000	0.0000	0
2018/11/26	R248	02/05/2019	9.90	Call	Bond Future	3,071.2800		3.0713	2,736.4300	2.7364	(10.903)	0	0	0
2018/11/26	R248	02/05/2019	9.91	Call	Bond Future	3,114.6600		3.1147	2,777.0800	2.7771	(10.838)	0	0	0
2018/11/26	R248	02/05/2019	9.89	Put	Bond Future	3,348.4500		3.3485	3,638.6300	3.6386	8.666	0	0	0
2018/11/26	R248	02/05/2019	9.91	Put	Bond Future	3,263.4100		3.2634	3,548.1200	3.5481	8.724	0	0	0
2018/11/26	R248	02/05/2019	9.89	Call	Bond Future	3,028.1900		3.0282	2,696.0800	2.6961	(10.967)	0	0	0
2018/11/26	R248	01/08/2019	10.35	Call	Bond Future	5,775.0700		5.7751	5,350.8500	5.3509	(7.346)	0	0	0
2018/11/26	R248	01/08/2019	10.34	Put	Bond Future	2,712.4100		2.7124	2,927.0100	2.9270	7.912	0	0	0
2018/11/26	R248	01/08/2019			Bond Future	9.9730		92.2655	10.0488	91.6285	0.760	0.0000	0.0000	0
2018/11/26	R248	01/08/2019	10.36	Call	Bond Future	5,825.8400		5.8258	5,399.7800	5.3998	(7.313)	0	0	0
2018/11/26	R248	01/08/2019	10.36	Put	Bond Future	2,654.8600		2.6549	2,865.7800	2.8658	7.945	0	0	0
2018/11/26	R248	01/08/2019	10.35	Put	Bond Future	2,683.5000		2.6835	2,896.2600	2.8963	7.928	0	0	0
2018/11/26	R248	01/08/2019	10.34	Call	Bond Future	5,724.4500		5.7245	5,302.0700	5.3021	(7.379)	0	0	0
Total														960508