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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/11/2018 TO 29/11/2018

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
2018/11/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/11/29	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	2025	07/02/2019			Bond Future	132.2935		132.2935	132.3847	132.3847	0.069	0.0000	0.0000	355
2018/11/29	2025	02/05/2019			Bond Future	134.6478		134.6478	134.7401	134.7401	0.069	0.0000	0.0000	0
2018/11/29	2025	01/08/2019			Bond Future	137.3128		137.3128	137.4052	137.4052	0.067	0.0000	0.0000	0
2018/11/29	2029	07/02/2019			Bond Future	100.4240		100.4240	100.4357	100.4357	0.012	0.0000	0.0000	2,954
2018/11/29	2029	02/05/2019			Bond Future	101.1380		101.1380	101.1496	101.1496	0.012	0.0000	0.0000	0
2018/11/29	2029	01/08/2019			Bond Future	103.1750		103.1750	103.1855	103.1855	0.010	0.0000	0.0000	0
2018/11/29	2030	07/02/2019	8.62	Call	Bond Future	56.2400		0.0562	97.9200	0.0979	74.111	0	0	0
2018/11/29	2030	07/02/2019	10.20	Put	Bond Future	296.6400		0.2966	192.8500	0.1929	(34.989)	0	0	4,000
2018/11/29	2030	07/02/2019			Bond Future	9.5302		89.9872	9.4009	90.7989	(1.356)	0.0000	0.0000	55,367
2018/11/29	2030	07/02/2019	9.68	Put	Bond Future	1,055.2000		1.0552	760.2300	0.7602	(27.954)	0	0	0
2018/11/29	2030	07/02/2019	9.68	Call	Bond Future	1,983.7400		1.9837	2,500.4900	2.5005	26.049	0	0	4,000
2018/11/29	2030	07/02/2019	9.18	Put	Bond Future	2,784.3400		2.7843	2,215.2700	2.2153	(20.438)	0	0	0
2018/11/29	2030	07/02/2019	9.18	Call	Bond Future	562.4700		0.5625	805.1200	0.8051	43.140	0	0	4,000
2018/11/29	2030	07/02/2019	8.63	Call	Bond Future	58.9600		0.0590	102.3200	0.1023	73.541	0	0	0
2018/11/29	2030	07/02/2019	8.62	Put	Bond Future	5,987.0500		5.9871	5,217.0100	5.2170	(12.862)	0	0	0
2018/11/29	2030	07/02/2019	10.20	Call	Bond Future	4,349.0800		4.3491	5,057.0100	5.0570	16.278	0	0	0
2018/11/29	2030	07/02/2019	8.90	Call	Bond Future	197.0500		0.1970	311.2000	0.3112	57.929	0	0	1,320
2018/11/29	2030	07/02/2019	8.63	Put	Bond Future	5,921.8100		5.9218	5,153.4500	5.1535	(12.975)	0	0	0
2018/11/29	2030	07/02/2019	8.64	Call	Bond Future	61.8000		0.0618	106.9000	0.1069	72.977	0	0	0
2018/11/29	2030	07/02/2019	8.64	Put	Bond Future	5,856.7400		5.8567	5,090.1200	5.0901	(13.090)	0	0	0
2018/11/29	2030	07/02/2019	9.60	Put	Bond Future	1,258.1200		1.2581	921.9800	0.9220	(26.718)	0	0	0
2018/11/29	2030	07/02/2019	9.60	Call	Bond Future	1,692.4600		1.6925	2,168.0400	2.1680	28.100	0	0	1,320
2018/11/29	2030	07/02/2019	9.40	Put	Bond Future	1,884.5400		1.8845	1,438.1500	1.4381	(23.687)	0	0	0
2018/11/29	2030	07/02/2019	9.40	Call	Bond Future	1,067.0700		1.0671	1,432.4000	1.4324	34.237	0	0	0
2018/11/29	2030	07/02/2019	8.70	Put	Bond Future	5,470.2600		5.4703	4,715.2200	4.7152	(13.803)	0	0	0
2018/11/29	2030	07/02/2019	8.70	Call	Bond Future	81.3800		0.0814	138.0600	0.1381	69.649	0	0	0
2018/11/29	2030	07/02/2019	8.90	Put	Bond Future	4,248.8900		4.2489	3,551.3200	3.5513	(16.418)	0	0	0
2018/11/29	2030	02/05/2019	8.90	Put	Bond Future	4,987.9000		4.9879	4,350.5800	4.3506	(12.777)	0	0	0
2018/11/29	2030	02/05/2019	9.41	Call	Bond Future	1,700.5400		1.7005	2,073.8500	2.0738	21.952	0	0	0
2018/11/29	2030	02/05/2019			Bond Future	9.5925		91.5688	9.4588	92.3944	(1.393)	0.0000	0.0000	0
2018/11/29	2030	02/05/2019	9.39	Call	Bond Future	1,644.9800		1.6450	2,010.8700	2.0109	22.243	0	0	0
2018/11/29	2030	02/05/2019	9.39	Put	Bond Future	2,899.5900		2.8996	2,439.8600	2.4399	(15.855)	0	0	0
2018/11/29	2030	02/05/2019	10.20	Call	Bond Future	4,609.8200		4.6098	5,232.8600	5.2329	13.515	0	0	0
2018/11/29	2030	02/05/2019	10.20	Put	Bond Future	982.5800		0.9826	780.0000	0.7800	(20.617)	0	0	3,000
2018/11/29	2030	02/05/2019	8.90	Call	Bond Future	598.2700		0.5983	786.5700	0.7866	31.474	0	0	3,000
2018/11/29	2030	02/05/2019	9.41	Put	Bond Future	2,830.1800		2.8302	2,377.8700	2.3779	(15.982)	0	0	0
2018/11/29	2030	02/05/2019	9.40	Call	Bond Future	1,672.6300		1.6726	2,042.2300	2.0422	22.097	0	0	3,000
2018/11/29	2030	02/05/2019	9.40	Put	Bond Future	2,864.7300		2.8647	2,408.7100	2.4087	(15.918)	0	0	0
2018/11/29	2030	01/08/2019	9.91	Put	Bond Future	2,206.1500		2.2062	1,882.1600	1.8822	(14.686)	0	0	0
2018/11/29	2030	01/08/2019			Bond Future	9.6513		89.3869	9.5127	90.2277	(1.436)	0.0000	0.0000	0

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2018/11/29	2030	01/08/2019	9.91	Call	Bond Future	3,747.5200	3.7475	4,264.2900	4.2643	13.790	0	0	0
2018/11/29	2030	01/08/2019	9.92	Call	Bond Future	3,783.8500	3.7838	4,303.1500	4.3031	13.724	0	0	0
2018/11/29	2030	01/08/2019	9.90	Put	Bond Future	2,228.6100	2.2286	1,902.0800	1.9021	(14.652)	0	0	0
2018/11/29	2030	01/08/2019	9.92	Put	Bond Future	2,183.6100	2.1836	1,862.1500	1.8622	(14.721)	0	0	0
2018/11/29	2030	01/08/2019	9.90	Call	Bond Future	3,711.0500	3.7111	4,225.2800	4.2253	13.857	0	0	0
2018/11/29	2032	07/02/2019	8.81	Call	Bond Future	50.5200	0.0505	89.7900	0.0898	77.732	0	0	0
2018/11/29	2032	07/02/2019	8.80	Put	Bond Future	6,709.3600	6.7094	5,868.8800	5.8689	(12.527)	0	0	0
2018/11/29	2032	07/02/2019			Bond Future	9.7375	92.1487	9.6085	93.0266	(1.326)	0.0000	0.0000	42,380
2018/11/29	2032	07/02/2019	8.82	Call	Bond Future	53.4500	0.0534	94.5800	0.0946	76.950	0	0	0
2018/11/29	2032	07/02/2019	8.82	Put	Bond Future	6,565.8500	6.5659	5,729.0200	5.7290	(12.745)	0	0	0
2018/11/29	2032	07/02/2019	8.81	Put	Bond Future	6,637.5000	6.6375	5,798.8100	5.7988	(12.636)	0	0	0
2018/11/29	2032	07/02/2019	8.80	Call	Bond Future	47.7200	0.0477	85.2000	0.0852	78.541	0	0	0
2018/11/29	2032	02/05/2019	9.62	Put	Bond Future	3,071.7600	3.0718	2,585.0600	2.5851	(15.844)	0	0	0
2018/11/29	2032	02/05/2019	9.61	Call	Bond Future	1,836.6700	1.8367	2,239.0400	2.2390	21.908	0	0	0
2018/11/29	2032	02/05/2019			Bond Future	9.7992	89.6111	9.6660	90.5042	(1.359)	0.0000	0.0000	0
2018/11/29	2032	02/05/2019	9.62	Call	Bond Future	1,867.2200	1.8672	2,273.5900	2.2736	21.763	0	0	0
2018/11/29	2032	02/05/2019	9.61	Put	Bond Future	3,109.1000	3.1091	2,618.4000	2.6184	(15.783)	0	0	0
2018/11/29	2032	02/05/2019	9.63	Call	Bond Future	1,897.8100	1.8978	2,308.1700	2.3082	21.623	0	0	0
2018/11/29	2032	02/05/2019	9.63	Put	Bond Future	3,034.5400	3.0345	2,551.8300	2.5518	(15.907)	0	0	0
2018/11/29	2032	01/08/2019	10.10	Call	Bond Future	4,030.3300	4.0303	4,585.7900	4.5858	13.782	0	0	0
2018/11/29	2032	01/08/2019	10.11	Put	Bond Future	2,422.3000	2.4223	2,070.9800	2.0710	(14.504)	0	0	0
2018/11/29	2032	01/08/2019			Bond Future	9.8558	91.3961	9.7181	92.3057	(1.396)	0.0000	0.0000	0
2018/11/29	2032	01/08/2019	10.10	Put	Bond Future	2,447.6300	2.4476	2,093.5500	2.0935	(14.466)	0	0	0
2018/11/29	2032	01/08/2019	10.11	Call	Bond Future	4,068.9500	4.0689	4,627.1700	4.6272	13.719	0	0	0
2018/11/29	2032	01/08/2019	10.09	Call	Bond Future	3,991.8600	3.9919	4,544.5600	4.5446	13.846	0	0	0
2018/11/29	2032	01/08/2019	10.09	Put	Bond Future	2,473.1800	2.4732	2,116.3400	2.1163	(14.428)	0	0	0
2018/11/29	2033	07/02/2019			Bond Future	102.3462	102.3462	102.4824	102.4824	0.133	0.0000	0.0000	6,770
2018/11/29	2033	02/05/2019			Bond Future	103.0220	103.0220	103.1603	103.1603	0.134	0.0000	0.0000	0
2018/11/29	2033	01/08/2019			Bond Future	105.0969	105.0969	105.2365	105.2365	0.133	0.0000	0.0000	0
2018/11/29	2037	07/02/2019	9.06	Put	Bond Future	7,020.5700	7.0206	6,060.0100	6.0600	(13.682)	0	0	0
2018/11/29	2037	07/02/2019	9.05	Call	Bond Future	70.7500	0.0708	126.5800	0.1266	78.912	0	0	0
2018/11/29	2037	07/02/2019			Bond Future	9.9289	88.4071	9.7950	89.4260	(1.349)	0.0000	0.0000	55,962
2018/11/29	2037	07/02/2019	9.06	Call	Bond Future	74.7500	0.0747	133.1200	0.1331	78.087	0	0	0
2018/11/29	2037	07/02/2019	9.05	Put	Bond Future	7,101.2800	7.1013	6,138.1800	6.1382	(13.562)	0	0	0
2018/11/29	2037	07/02/2019	9.07	Call	Bond Future	78.9400	0.0789	139.9200	0.1399	77.249	0	0	0
2018/11/29	2037	07/02/2019	9.07	Put	Bond Future	6,940.1700	6.9402	5,982.2200	5.9822	(13.803)	0	0	0
2018/11/29	2037	02/05/2019	9.81	Put	Bond Future	3,514.9600	3.5150	2,954.0800	2.9541	(15.957)	0	0	0
2018/11/29	2037	02/05/2019			Bond Future	9.9899	89.9610	9.8522	90.9975	(1.379)	0.0000	0.0000	0
2018/11/29	2037	02/05/2019	9.80	Call	Bond Future	2,124.1200	2.1241	2,595.2200	2.5952	22.179	0	0	0
2018/11/29	2037	02/05/2019	9.80	Put	Bond Future	3,557.8000	3.5578	2,992.4000	2.9924	(15.892)	0	0	0
2018/11/29	2037	02/05/2019	9.81	Call	Bond Future	2,157.6500	2.1576	2,633.2700	2.6333	22.043	0	0	0
2018/11/29	2037	02/05/2019	9.79	Call	Bond Future	2,090.8900	2.0909	2,557.4500	2.5575	22.314	0	0	0
2018/11/29	2037	02/05/2019	9.79	Put	Bond Future	3,601.0400	3.6010	3,031.1000	3.0311	(15.827)	0	0	0
2018/11/29	2037	01/08/2019	10.31	Call	Bond Future	4,580.9500	4.5810	5,235.1600	5.2352	14.281	0	0	0
2018/11/29	2037	01/08/2019			Bond Future	10.0490	87.4968	9.9070	88.5527	(1.414)	0.0000	0.0000	0

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2018/11/29	2037	01/08/2019	10.29	Call	Bond Future	4,495.4600	4.4955	5,143.3000	5.1433	14.411	0	0	0
2018/11/29	2037	01/08/2019	10.29	Put	Bond Future	2,748.2000	2.7482	2,340.1600	2.3402	(14.848)	0	0	0
2018/11/29	2037	01/08/2019	10.31	Put	Bond Future	2,691.0900	2.6911	2,289.4200	2.2894	(14.926)	0	0	0
2018/11/29	2037	01/08/2019	10.30	Call	Bond Future	4,538.1200	4.5381	5,189.1500	5.1891	14.346	0	0	0
2018/11/29	2037	01/08/2019	10.30	Put	Bond Future	2,719.5200	2.7195	2,314.6700	2.3147	(14.887)	0	0	0
2018/11/29	2038	07/02/2019			Bond Future	119.9408	119.9408	119.9553	119.9553	0.012	0.0000	0.0000	9,912
2018/11/29	2038	02/05/2019			Bond Future	122.0752	122.0752	122.0896	122.0896	0.012	0.0000	0.0000	0
2018/11/29	2038	01/08/2019			Bond Future	124.4814	124.4814	124.4942	124.4942	0.010	0.0000	0.0000	0
2018/11/29	2040	07/02/2019	9.13	Call	Bond Future	82.9700	0.0830	147.1600	0.1472	77.365	0	0	0
2018/11/29	2040	07/02/2019	9.11	Put	Bond Future	7,708.6100	7.7086	6,672.3900	6.6724	(13.442)	0	0	0
2018/11/29	2040	07/02/2019			Bond Future	9.9935	91.6369	9.8597	92.7318	(1.339)	0.0000	0.0000	33,526
2018/11/29	2040	07/02/2019	9.13	Put	Bond Future	7,533.4100	7.5334	6,502.6600	6.5027	(13.682)	0	0	0
2018/11/29	2040	07/02/2019	9.11	Call	Bond Future	74.2900	0.0743	133.0100	0.1330	79.042	0	0	0
2018/11/29	2040	07/02/2019	9.12	Put	Bond Future	7,620.8200	7.6208	6,587.2900	6.5873	(13.562)	0	0	0
2018/11/29	2040	07/02/2019	9.12	Call	Bond Future	78.5100	0.0785	139.9200	0.1399	78.219	0	0	0
2018/11/29	2040	02/05/2019	9.60	Call	Bond Future	1,351.8600	1.3519	1,723.1300	1.7231	27.464	0	0	1,150
2018/11/29	2040	02/05/2019	9.89	Call	Bond Future	2,305.5600	2.3056	2,823.6900	2.8237	22.473	0	0	0
2018/11/29	2040	02/05/2019	9.88	Put	Bond Future	3,679.4300	3.6794	3,078.6600	3.0787	(16.328)	0	0	0
2018/11/29	2040	02/05/2019			Bond Future	10.0540	93.2475	9.9163	94.3614	(1.369)	0.0000	0.0000	0
2018/11/29	2040	02/05/2019	10.20	Put	Bond Future	2,434.0400	2.4340	1,985.9900	1.9860	(18.408)	0	0	0
2018/11/29	2040	02/05/2019	10.20	Call	Bond Future	3,592.1600	3.5922	4,258.0000	4.2580	18.536	0	0	1,150
2018/11/29	2040	02/05/2019	9.60	Put	Bond Future	5,109.1100	5.1091	4,366.4900	4.3665	(14.535)	0	0	0
2018/11/29	2040	02/05/2019	9.90	Call	Bond Future	2,342.9300	2.3429	2,866.0400	2.8660	22.327	0	0	0
2018/11/29	2040	02/05/2019	9.90	Put	Bond Future	3,590.0700	3.5901	2,999.2900	2.9993	(16.456)	0	0	0
2018/11/29	2040	02/05/2019	9.89	Put	Bond Future	3,634.6500	3.6346	3,038.8900	3.0389	(16.391)	0	0	0
2018/11/29	2040	02/05/2019	9.88	Call	Bond Future	2,268.2700	2.2683	2,781.3900	2.7814	22.622	0	0	0
2018/11/29	2040	01/08/2019	10.36	Call	Bond Future	4,865.0000	4.8650	5,563.9800	5.5640	14.368	0	0	0
2018/11/29	2040	01/08/2019	10.37	Put	Bond Future	2,909.9100	2.9099	2,477.5900	2.4776	(14.857)	0	0	0
2018/11/29	2040	01/08/2019			Bond Future	10.1127	90.5986	9.9709	91.7333	(1.403)	0.0000	0.0000	0
2018/11/29	2040	01/08/2019	10.36	Put	Bond Future	2,940.3900	2.9404	2,504.6700	2.5047	(14.818)	0	0	0
2018/11/29	2040	01/08/2019	10.37	Call	Bond Future	4,910.9700	4.9110	5,613.3500	5.6134	14.302	0	0	0
2018/11/29	2040	01/08/2019	10.38	Call	Bond Future	4,956.8200	4.9568	5,662.6000	5.6626	14.239	0	0	0
2018/11/29	2040	01/08/2019	10.38	Put	Bond Future	2,879.4300	2.8794	2,450.5100	2.4505	(14.896)	0	0	0
2018/11/29	2044	07/02/2019	9.18	Put	Bond Future	7,334.3600	7.3344	6,297.3000	6.2973	(14.140)	0	0	0
2018/11/29	2044	07/02/2019			Bond Future	10.0012	88.8673	9.8675	89.9814	(1.337)	0.0000	0.0000	37,176
2018/11/29	2044	07/02/2019	9.17	Call	Bond Future	98.1200	0.0981	171.9700	0.1720	75.265	0	0	0
2018/11/29	2044	07/02/2019	9.17	Put	Bond Future	7,423.0500	7.4230	6,382.7900	6.3828	(14.014)	0	0	0
2018/11/29	2044	07/02/2019	9.18	Call	Bond Future	103.4900	0.1035	180.5400	0.1805	74.452	0	0	0
2018/11/29	2044	07/02/2019	9.16	Call	Bond Future	92.9800	0.0930	163.7200	0.1637	76.081	0	0	0
2018/11/29	2044	07/02/2019	9.16	Put	Bond Future	7,512.1200	7.5121	6,468.7500	6.4688	(13.889)	0	0	0
2018/11/29	2044	02/05/2019	9.90	Call	Bond Future	2,360.0400	2.3600	2,890.4300	2.8904	22.474	0	0	0
2018/11/29	2044	02/05/2019			Bond Future	10.0590	90.4293	9.9215	91.5627	(1.366)	0.0000	0.0000	0
2018/11/29	2044	02/05/2019	9.90	Put	Bond Future	3,673.0200	3.6730	3,070.0200	3.0700	(16.417)	0	0	0
2018/11/29	2044	02/05/2019	9.91	Call	Bond Future	2,398.3300	2.3983	2,933.8000	2.9338	22.327	0	0	0
2018/11/29	2044	02/05/2019	9.92	Put	Bond Future	3,583.1300	3.5831	2,990.3000	2.9903	(16.545)	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
2018/11/29	2044	02/05/2019	9.91	Put	Bond Future	3,627.7400	3.6277	3,029.8200	3.0298	(16.482)	0	0	0
2018/11/29	2044	02/05/2019	9.92	Call	Bond Future	2,437.1500	2.4372	2,977.7100	2.9777	22.180	0	0	0
2018/11/29	2044	01/08/2019	10.40	Put	Bond Future	2,874.9100	2.8749	2,445.6600	2.4457	(14.931)	0	0	0
2018/11/29	2044	01/08/2019			Bond Future	10.1150	87.8493	9.9735	89.0039	(1.399)	0.0000	0.0000	0
2018/11/29	2044	01/08/2019	10.39	Call	Bond Future	5,077.9200	5.0779	5,799.9000	5.7999	14.218	0	0	0
2018/11/29	2044	01/08/2019	10.39	Put	Bond Future	2,905.3000	2.9053	2,472.6200	2.4726	(14.893)	0	0	0
2018/11/29	2044	01/08/2019	10.40	Call	Bond Future	5,124.8100	5.1248	5,850.2200	5.8502	14.155	0	0	0
2018/11/29	2044	01/08/2019	10.38	Call	Bond Future	5,031.1800	5.0312	5,749.7300	5.7497	14.282	0	0	0
2018/11/29	2044	01/08/2019	10.38	Put	Bond Future	2,935.9700	2.9360	2,499.8600	2.4999	(14.854)	0	0	0
2018/11/29	2046	07/02/2019			Bond Future	113.9491	113.9491	114.0700	114.0700	0.106	0.0000	0.0000	12,458
2018/11/29	2046	02/05/2019			Bond Future	114.2907	114.2907	114.4135	114.4135	0.107	0.0000	0.0000	0
2018/11/29	2046	01/08/2019			Bond Future	116.5929	116.5929	116.7164	116.7164	0.106	0.0000	0.0000	0
2018/11/29	2050	07/02/2019			Bond Future	117.6562	117.6562	117.7934	117.7934	0.117	0.0000	0.0000	10,349
2018/11/29	2050	02/05/2019			Bond Future	119.7500	119.7500	119.8893	119.8893	0.116	0.0000	0.0000	0
2018/11/29	2050	01/08/2019			Bond Future	120.3433	120.3433	120.4836	120.4836	0.117	0.0000	0.0000	0
2018/11/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	AL37	07/02/2019			Index Future	606.5640	606.5640	609.3670	609.3670	0.462	0.0000	0.0000	0
2018/11/29	AL37	02/05/2019			Index Future	617.2220	617.2220	620.0720	620.0720	0.462	0.0000	0.0000	0
2018/11/29	AL37	01/08/2019			Index Future	629.5070	629.5070	632.4060	632.4060	0.461	0.0000	0.0000	0
2018/11/29	AL7T	07/02/2019			Index Future	698.8780	698.8780	704.3290	704.3290	0.780	0.0000	0.0000	0
2018/11/29	AL7T	02/05/2019			Index Future	711.1580	711.1580	716.7020	716.7020	0.780	0.0000	0.0000	0
2018/11/29	AL7T	01/08/2019			Index Future	725.3130	725.3130	730.9580	730.9580	0.778	0.0000	0.0000	0
2018/11/29	ALBI	07/02/2019			Index Future	633.5550	633.5550	639.5060	639.5060	0.939	0.0000	0.0000	910
2018/11/29	ALBI	02/05/2019			Index Future	644.6870	644.6870	650.7410	650.7410	0.939	0.0000	0.0000	0
2018/11/29	ALBI	01/08/2019			Index Future	657.5190	657.5190	663.6850	663.6850	0.938	0.0000	0.0000	0
2018/11/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	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
2018/11/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/11/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	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
2018/11/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/11/29	ES33	07/02/2019			Bond Future	11.1527	77.0674	11.0178	77.8452	(1.209)	0.0000	0.0000	494
2018/11/29	ES33	02/05/2019			Bond Future	11.2538	74.6304	11.1145	75.4216	(1.238)	0.0000	0.0000	0
2018/11/29	ES33	01/08/2019			Bond Future	11.3545	76.1169	11.2104	76.9228	(1.269)	0.0000	0.0000	0
2018/11/29	ES42	07/02/2019			Bond Future	11.3777	79.1897	11.2429	80.0729	(1.184)	0.0000	0.0000	5,169
2018/11/29	ES42	02/05/2019			Bond Future	11.4787	76.3206	11.3395	77.2190	(1.213)	0.0000	0.0000	0
2018/11/29	ES42	01/08/2019			Bond Future	11.5776	77.8413	11.4337	78.7565	(1.243)	0.0000	0.0000	0
2018/11/29	GOVI	07/02/2019	666.53	Put	GOVI	395,770.0000	39.5770	335,180.0000	33.5180	(15.309)	0	0	0
2018/11/29	GOVI	07/02/2019			GOVI	626.9530	626.9530	633.0120	633.0120	0.966	0.0000	0.0000	454
2018/11/29	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	07/02/2019	666.52	Put	GOVI	395,670.0000	39.5670	335,080.0000	33.5080	(15.313)	0	0	0
2018/11/29	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	07/02/2019	666.51	Put	GOVI	395,570.0000	39.5570	334,980.0000	33.4980	(15.317)	0	0	0
2018/11/29	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	02/05/2019	647.88	Put	GOVI	99,110.0000	9.9110	37,480.0000	3.7480	(62.183)	0	0	0
2018/11/29	GOVI	02/05/2019	647.86	Put	GOVI	98,910.0000	9.8910	37,280.0000	3.7280	(62.309)	0	0	0
2018/11/29	GOVI	02/05/2019			GOVI	637.9690	637.9690	644.1320	644.1320	0.966	0.0000	0.0000	0
2018/11/29	GOVI	02/05/2019	647.87	Put	GOVI	99,010.0000	9.9010	37,380.0000	3.7380	(62.246)	0	0	0
2018/11/29	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	01/08/2019	638.68	Call	GOVI	119,870.0000	11.9870	182,650.0000	18.2650	52.373	0	0	0
2018/11/29	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	01/08/2019			GOVI	650.6670	650.6670	656.9450	656.9450	0.965	0.0000	0.0000	0
2018/11/29	GOVI	01/08/2019	638.69	Call	GOVI	119,770.0000	11.9770	182,550.0000	18.2550	52.417	0	0	0
2018/11/29	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	GOVI	01/08/2019	638.67	Call	GOVI	119,970.0000	11.9970	182,750.0000	18.2750	52.330	0	0	0
2018/11/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/11/29	IGOV	07/02/2019			Index Future	253.8030	253.8030	253.7370	253.7370	(0.026)	0.0000	0.0000	528
2018/11/29	IGOV	02/05/2019			Index Future	258.3190	258.3190	258.2510	258.2510	(0.026)	0.0000	0.0000	215
2018/11/29	IGOV	01/08/2019			Index Future	263.5210	263.5210	263.4480	263.4480	(0.028)	0.0000	0.0000	0
2018/11/29	IS01	20/12/2018			Interest Rate Swap	102.2400	102.2400	102.2400	102.2400	0.000	0.0000	0.0000	0
2018/11/29	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0

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2018/11/29	IS01	20/06/2019			Interest Rate Swap	102.0400	102.0400	102.0400	102.0400	0.000	0.0000	0.0000	0
2018/11/29	IS01	19/09/2019			Interest Rate Swap	99.9600	99.9600	99.9500	99.9500	(0.010)	0.0000	0.0000	0
2018/11/29	IS02	21/12/2018			Interest Rate Swap	98.9000	98.9000	98.9000	98.9000	0.000	0.0000	0.0000	0
2018/11/29	IS02	15/03/2019			Interest Rate Swap	99.3400	99.3400	99.3400	99.3400	0.000	0.0000	0.0000	0
2018/11/29	IS02	21/06/2019			Interest Rate Swap	99.7700	99.7700	99.7700	99.7700	0.000	0.0000	0.0000	0
2018/11/29	IS02	20/09/2019			Interest Rate Swap	101.9600	101.9600	101.9500	101.9500	(0.010)	0.0000	0.0000	0
2018/11/29	IS02	20/12/2019			Interest Rate Swap	103.0000	103.0000	102.9600	102.9600	(0.039)	0.0000	0.0000	0
2018/11/29	IS02	23/03/2020			Interest Rate Swap	99.0800	99.0800	99.0300	99.0300	(0.050)	0.0000	0.0000	0
2018/11/29	IS02	22/06/2020			Interest Rate Swap	102.7400	102.7400	102.6800	102.6800	(0.058)	0.0000	0.0000	0
2018/11/29	IS02	21/09/2020			Interest Rate Swap	99.8300	99.8300	99.7500	99.7500	(0.080)	0.0000	0.0000	0
2018/11/29	IS05	17/12/2020			Interest Rate Swap	96.7100	96.7100	96.6500	96.6500	(0.062)	0.0000	0.0000	0
2018/11/29	IS05	16/03/2021			Interest Rate Swap	95.9700	95.9700	95.9000	95.9000	(0.073)	0.0000	0.0000	0
2018/11/29	IS05	15/06/2021			Interest Rate Swap	95.1900	95.1900	95.0900	95.0900	(0.105)	0.0000	0.0000	0
2018/11/29	IS05	21/09/2021			Interest Rate Swap	95.3900	95.3900	95.2400	95.2400	(0.157)	0.0000	0.0000	0
2018/11/29	IS05	21/12/2021			Interest Rate Swap	97.6100	97.6100	97.4300	97.4300	(0.184)	0.0000	0.0000	51
2018/11/29	IS05	15/03/2022			Interest Rate Swap	97.7600	97.7600	97.5500	97.5500	(0.215)	0.0000	0.0000	0
2018/11/29	IS05	21/06/2022			Interest Rate Swap	98.9600	98.9600	98.7200	98.7200	(0.243)	0.0000	0.0000	0
2018/11/29	IS05	20/09/2022			Interest Rate Swap	102.9000	102.9000	102.6200	102.6200	(0.272)	0.0000	0.0000	0
2018/11/29	IS05	20/12/2022			Interest Rate Swap	104.1600	104.1600	103.8600	103.8600	(0.288)	0.0000	0.0000	0
2018/11/29	IS05	22/03/2023			Interest Rate Swap	97.5600	97.5600	97.2300	97.2300	(0.338)	0.0000	0.0000	0
2018/11/29	IS05	20/06/2023			Interest Rate Swap	103.6000	103.6000	103.2700	103.2700	(0.319)	0.0000	0.0000	0
2018/11/29	IS05	19/09/2023			Interest Rate Swap	99.1300	99.1300	98.7700	98.7700	(0.363)	0.0000	0.0000	0
2018/11/29	IS10	17/12/2025			Interest Rate Swap	96.0400	96.0400	95.5300	95.5300	(0.531)	0.0000	0.0000	0
2018/11/29	IS10	16/03/2026			Interest Rate Swap	93.0900	93.0900	92.5400	92.5400	(0.591)	0.0000	0.0000	0
2018/11/29	IS10	15/06/2026			Interest Rate Swap	91.8700	91.8700	91.3000	91.3000	(0.620)	0.0000	0.0000	0
2018/11/29	IS10	21/09/2026			Interest Rate Swap	94.0500	94.0500	93.4800	93.4800	(0.606)	0.0000	0.0000	0
2018/11/29	IS10	21/12/2026			Interest Rate Swap	97.8600	97.8600	97.2800	97.2800	(0.593)	0.0000	0.0000	0
2018/11/29	IS10	15/03/2027			Interest Rate Swap	96.4600	96.4600	95.8800	95.8800	(0.601)	0.0000	0.0000	0
2018/11/29	IS10	21/06/2027			Interest Rate Swap	98.5600	98.5600	97.9800	97.9800	(0.588)	0.0000	0.0000	0
2018/11/29	IS10	20/09/2027			Interest Rate Swap	104.0200	104.0200	103.4600	103.4600	(0.538)	0.0000	0.0000	0
2018/11/29	IS10	20/12/2027			Interest Rate Swap	104.4000	104.4000	103.8400	103.8400	(0.536)	0.0000	0.0000	0
2018/11/29	IS10	22/03/2028			Interest Rate Swap	97.9800	97.9800	97.3900	97.3900	(0.602)	0.0000	0.0000	0
2018/11/29	IS10	20/06/2028			Interest Rate Swap	105.1500	105.1500	104.5700	104.5700	(0.552)	0.0000	0.0000	0
2018/11/29	IS10	19/09/2028			Interest Rate Swap	98.7800	98.7800	98.1700	98.1700	(0.618)	0.0000	0.0000	0
2018/11/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/11/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2018/11/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/11/29	JBAF	19/12/2018			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	20,000
2018/11/29	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/11/29	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
2018/11/29	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/11/29	R023	07/02/2019	10.59	Call	Bond Future	6,995.2300	6.9952	7,455.6500	7.4557	6.582	0	0	0
2018/11/29	R023	07/02/2019			Bond Future	8.3898	101.3694	8.2518	101.8299	(1.645)	0.0000	0.0000	60,233
2018/11/29	R023	07/02/2019	10.57	Call	Bond Future	6,934.4800	6.9345	7,394.8900	7.3949	6.639	0	0	0
2018/11/29	R023	07/02/2019	10.57	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2018/11/29	R023	07/02/2019	10.59	Put	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	0
2018/11/29	R023	07/02/2019	10.58	Call	Bond Future	6,964.8600	6.9649	7,425.2700	7.4253	6.610	0	0	0
2018/11/29	R023	07/02/2019	10.58	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2018/11/29	R023	02/05/2019	8.45	Call	Bond Future	1,012.1000	1.0121	1,266.7600	1.2668	25.162	0	0	0
2018/11/29	R023	02/05/2019	8.44	Put	Bond Future	975.5700	0.9756	759.6900	0.7597	(22.129)	0	0	0
2018/11/29	R023	02/05/2019			Bond Future	8.4340	99.2209	8.2865	99.6891	(1.749)	0.0000	0.0000	0
2018/11/29	R023	02/05/2019	8.46	Call	Bond Future	1,029.8900	1.0299	1,286.8900	1.2869	24.954	0	0	0
2018/11/29	R023	02/05/2019	8.46	Put	Bond Future	947.7600	0.9478	736.5500	0.7366	(22.285)	0	0	0
2018/11/29	R023	02/05/2019	8.45	Put	Bond Future	961.5900	0.9616	748.0400	0.7480	(22.208)	0	0	0
2018/11/29	R023	02/05/2019	8.44	Call	Bond Future	994.4600	0.9945	1,246.7900	1.2468	25.374	0	0	0
2018/11/29	R023	01/08/2019	8.95	Call	Bond Future	2,231.8200	2.2318	2,559.3600	2.5594	14.676	0	0	0
2018/11/29	R023	01/08/2019			Bond Future	8.4581	101.1968	8.2991	101.6729	(1.879)	0.0000	0.0000	0
2018/11/29	R023	01/08/2019	8.93	Call	Bond Future	2,187.1400	2.1871	2,512.2000	2.5122	14.862	0	0	0
2018/11/29	R023	01/08/2019	8.93	Put	Bond Future	790.1300	0.7901	639.0900	0.6391	(19.116)	0	0	0
2018/11/29	R023	01/08/2019	8.95	Put	Bond Future	776.1500	0.7761	627.5900	0.6276	(19.141)	0	0	0
2018/11/29	R023	01/08/2019	8.94	Call	Bond Future	2,209.2900	2.2093	2,535.6100	2.5356	14.770	0	0	0
2018/11/29	R023	01/08/2019	8.94	Put	Bond Future	782.9500	0.7830	633.1700	0.6332	(19.130)	0	0	0
2018/11/29	R035	07/02/2019	8.98	Call	Bond Future	64.9000	0.0649	117.5500	0.1176	81.125	0	0	0
2018/11/29	R035	07/02/2019			Bond Future	9.8633	96.1544	9.7292	97.1691	(1.360)	0.0000	0.0000	71,612
2018/11/29	R035	07/02/2019	8.96	Call	Bond Future	58.7400	0.0587	107.1700	0.1072	82.448	0	0	0
2018/11/29	R035	07/02/2019	8.96	Put	Bond Future	7,225.5200	7.2255	6,259.2000	6.2592	(13.374)	0	0	0
2018/11/29	R035	07/02/2019	8.98	Put	Bond Future	7,064.2300	7.0642	6,102.1300	6.1021	(13.619)	0	0	0
2018/11/29	R035	07/02/2019	8.97	Call	Bond Future	61.7600	0.0618	112.2600	0.1123	81.768	0	0	0
2018/11/29	R035	07/02/2019	8.97	Put	Bond Future	7,144.7600	7.1448	6,180.5100	6.1805	(13.496)	0	0	0
2018/11/29	R035	02/05/2019	9.74	Put	Bond Future	3,469.8100	3.4698	2,909.0400	2.9090	(16.161)	0	0	0
2018/11/29	R035	02/05/2019			Bond Future	9.9221	93.3438	9.7839	94.3761	(1.392)	0.0000	0.0000	0
2018/11/29	R035	02/05/2019	9.74	Call	Bond Future	2,105.5500	2.1056	2,577.0900	2.5771	22.395	0	0	0
2018/11/29	R035	02/05/2019	9.75	Call	Bond Future	2,139.8800	2.1399	2,615.9800	2.6160	22.249	0	0	0
2018/11/29	R035	02/05/2019	9.75	Put	Bond Future	3,428.4200	3.4284	2,872.2100	2.8722	(16.224)	0	0	0
2018/11/29	R035	02/05/2019	9.73	Call	Bond Future	2,071.7600	2.0718	2,538.7200	2.5387	22.539	0	0	0
2018/11/29	R035	02/05/2019	9.73	Put	Bond Future	3,511.8300	3.5118	2,946.4800	2.9465	(16.098)	0	0	0
2018/11/29	R035	01/08/2019	10.23	Call	Bond Future	4,555.1900	4.5552	5,201.6300	5.2016	14.191	0	0	0
2018/11/29	R035	01/08/2019	10.22	Put	Bond Future	2,759.0600	2.7591	2,350.8700	2.3509	(14.795)	0	0	0
2018/11/29	R035	01/08/2019			Bond Future	9.9770	95.2028	9.8345	96.2543	(1.428)	0.0000	0.0000	0
2018/11/29	R035	01/08/2019	10.24	Call	Bond Future	4,597.9100	4.5979	5,247.5000	5.2475	14.128	0	0	0
2018/11/29	R035	01/08/2019	10.24	Put	Bond Future	2,702.6000	2.7026	2,300.7100	2.3007	(14.870)	0	0	0
2018/11/29	R035	01/08/2019	10.23	Put	Bond Future	2,730.8600	2.7309	2,325.8200	2.3258	(14.832)	0	0	0
2018/11/29	R035	01/08/2019	10.22	Call	Bond Future	4,512.3200	4.5123	5,155.6100	5.1556	14.256	0	0	0
2018/11/29	R186	07/02/2019	8.21	Put	Bond Future	5,312.4200	5.3124	4,510.8900	4.5109	(15.088)	0	0	0
2018/11/29	R186	07/02/2019	8.20	Call	Bond Future	54.2400	0.0542	101.8600	0.1019	87.795	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
2018/11/29	R186	07/02/2019	8.50	Call	Bond Future	206.4000	0.2064	343.2100	0.3432	66.284	0	0	1,000
2018/11/29	R186	07/02/2019	9.10	Put	Bond Future	1,274.3000	1.2743	896.1800	0.8962	(29.673)	0	0	1,000
2018/11/29	R186	07/02/2019	9.92	Put	Bond Future	158.4400	0.1584	91.9500	0.0920	(41.965)	0	0	1,170
2018/11/29	R186	07/02/2019	9.50	Call	Bond Future	2,850.6000	2.8506	3,524.0400	3.5240	23.625	0	0	0
2018/11/29	R186	07/02/2019			Bond Future	9.0869	109.3180	8.9411	110.1691	(1.604)	0.0000	0.0000	69,977
2018/11/29	R186	07/02/2019	9.20	Put	Bond Future	1,019.2600	1.0193	698.4700	0.6985	(31.473)	0	0	0
2018/11/29	R186	07/02/2019	9.20	Call	Bond Future	1,673.9400	1.6739	2,204.2000	2.2042	31.677	0	0	3,000
2018/11/29	R186	07/02/2019	9.30	Call	Bond Future	2,034.2500	2.0343	2,617.6600	2.6177	28.679	0	0	0
2018/11/29	R186	07/02/2019	9.30	Put	Bond Future	805.2000	0.8052	537.5600	0.5376	(33.239)	0	0	5,000
2018/11/29	R186	07/02/2019	9.38	Put	Bond Future	661.2600	0.6613	432.3700	0.4324	(34.614)	0	0	0
2018/11/29	R186	07/02/2019	9.38	Call	Bond Future	2,346.9200	2.3469	2,969.0800	2.9691	26.510	0	0	6,000
2018/11/29	R186	07/02/2019	8.21	Call	Bond Future	56.8700	0.0569	106.3900	0.1064	87.076	0	0	0
2018/11/29	R186	07/02/2019	8.20	Put	Bond Future	5,371.6200	5.3716	4,568.1900	4.5682	(14.957)	0	0	0
2018/11/29	R186	07/02/2019	8.30	Put	Bond Future	4,788.0400	4.7880	4,006.9200	4.0069	(16.314)	0	0	0
2018/11/29	R186	07/02/2019	8.50	Put	Bond Future	3,687.6400	3.6876	2,973.4000	2.9734	(19.368)	0	0	0
2018/11/29	R186	07/02/2019	9.10	Call	Bond Future	1,350.5500	1.3506	1,823.4800	1.8235	35.018	0	0	0
2018/11/29	R186	07/02/2019	9.92	Call	Bond Future	4,860.0800	4.8601	5,644.6400	5.6446	16.143	0	0	0
2018/11/29	R186	07/02/2019	9.50	Put	Bond Future	484.8300	0.4848	307.2200	0.3072	(36.633)	0	0	5,000
2018/11/29	R186	07/02/2019	9.23	Put	Bond Future	950.6900	0.9507	646.3700	0.6464	(32.010)	0	0	0
2018/11/29	R186	07/02/2019	9.23	Call	Bond Future	1,778.1100	1.7781	2,324.8400	2.3248	30.748	0	0	3,000
2018/11/29	R186	07/02/2019	8.22	Call	Bond Future	59.6100	0.0596	111.1000	0.1111	86.378	0	0	0
2018/11/29	R186	07/02/2019	8.22	Put	Bond Future	5,253.3700	5.2534	4,453.8100	4.4538	(15.220)	0	0	0
2018/11/29	R186	07/02/2019	8.30	Call	Bond Future	87.0400	0.0870	156.9700	0.1570	80.342	0	0	210
2018/11/29	R186	07/02/2019	9.90	Call	Bond Future	4,759.4000	4.7594	5,540.5500	5.5405	16.413	0	0	0
2018/11/29	R186	07/02/2019	9.90	Put	Bond Future	167.4400	0.1674	97.5400	0.0975	(41.746)	0	0	1,000
2018/11/29	R186	07/02/2019	9.27	Put	Bond Future	865.0900	0.8651	582.0400	0.5820	(32.719)	0	0	0
2018/11/29	R186	07/02/2019	9.27	Call	Bond Future	1,922.2500	1.9222	2,490.2500	2.4903	29.549	0	0	1,170
2018/11/29	R186	07/02/2019	8.77	Put	Bond Future	2,416.7500	2.4168	1,840.2000	1.8402	(23.856)	0	0	0
2018/11/29	R186	07/02/2019	8.77	Call	Bond Future	555.0300	0.5550	829.5300	0.8295	49.457	0	0	1,170
2018/11/29	R186	02/05/2019	10.07	Call	Bond Future	5,619.7300	5.6197	6,344.5200	6.3445	12.897	0	0	0
2018/11/29	R186	02/05/2019	9.96	Put	Bond Future	650.6500	0.6506	489.5400	0.4895	(24.761)	0	0	90
2018/11/29	R186	02/05/2019	9.75	Call	Bond Future	4,209.2800	4.2093	4,867.5900	4.8676	15.639	0	0	0
2018/11/29	R186	02/05/2019	9.25	Put	Bond Future	1,745.8800	1.7459	1,382.6600	1.3827	(20.804)	0	0	0
2018/11/29	R186	02/05/2019	8.65	Put	Bond Future	3,676.1400	3.6761	3,076.6100	3.0766	(16.309)	0	0	0
2018/11/29	R186	02/05/2019	9.02	Call	Bond Future	1,644.0600	1.6441	2,057.9300	2.0579	25.174	0	0	0
2018/11/29	R186	02/05/2019	9.01	Put	Bond Future	2,399.4900	2.3995	1,943.7500	1.9438	(18.993)	0	0	0
2018/11/29	R186	02/05/2019			Bond Future	9.1475	111.2390	8.9954	112.1046	(1.663)	0.0000	0.0000	0
2018/11/29	R186	02/05/2019	8.65	Call	Bond Future	811.2700	0.8113	1,077.3800	1.0774	32.802	0	0	3,250
2018/11/29	R186	02/05/2019	9.03	Call	Bond Future	1,670.9400	1.6709	2,088.7700	2.0888	25.006	0	0	0
2018/11/29	R186	02/05/2019	9.03	Put	Bond Future	2,338.7900	2.3388	1,890.9800	1.8910	(19.147)	0	0	0
2018/11/29	R186	02/05/2019	9.30	Call	Bond Future	2,489.4600	2.4895	3,010.0900	3.0101	20.913	0	0	200
2018/11/29	R186	02/05/2019	10.07	Put	Bond Future	559.5900	0.5596	418.7400	0.4187	(25.170)	0	0	200
2018/11/29	R186	02/05/2019	9.96	Call	Bond Future	5,124.0200	5.1240	5,828.5500	5.8286	13.750	0	0	0
2018/11/29	R186	02/05/2019	9.20	Put	Bond Future	1,869.1500	1.8691	1,487.2500	1.4872	(20.432)	0	0	0
2018/11/29	R186	02/05/2019	9.75	Put	Bond Future	868.4000	0.8684	661.0700	0.6611	(23.875)	0	0	7,000
2018/11/29	R186	02/05/2019	10.02	Put	Bond Future	599.0800	0.5991	449.3600	0.4494	(24.992)	0	0	3,250
2018/11/29	R186	02/05/2019	9.25	Call	Bond Future	2,323.9800	2.3240	2,826.4000	2.8264	21.619	0	0	3,250
2018/11/29	R186	02/05/2019	9.02	Put	Bond Future	2,369.0000	2.3690	1,917.2300	1.9172	(19.070)	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
2018/11/29	R186	02/05/2019	9.01	Call	Bond Future	1,617.4300	1.6174	2,027.3300	2.0273	25.343	0	0	0
2018/11/29	R186	02/05/2019	8.70	Put	Bond Future	3,476.7000	3.4767	2,896.7800	2.8968	(16.680)	0	0	0
2018/11/29	R186	02/05/2019	8.70	Call	Bond Future	904.2100	0.9042	1,189.9300	1.1899	31.599	0	0	200
2018/11/29	R186	02/05/2019	9.30	Put	Bond Future	1,630.8000	1.6308	1,285.7900	1.2858	(21.156)	0	0	0
2018/11/29	R186	02/05/2019	9.20	Call	Bond Future	2,165.7300	2.1657	2,649.4700	2.6495	22.336	0	0	90
2018/11/29	R186	02/05/2019	8.62	Put	Bond Future	3,799.4900	3.7995	3,188.3700	3.1884	(16.084)	0	0	0
2018/11/29	R186	02/05/2019	8.62	Call	Bond Future	758.7100	0.7587	1,013.2300	1.0132	33.546	0	0	90
2018/11/29	R186	02/05/2019	8.50	Put	Bond Future	4,318.3000	4.3183	3,662.2800	3.6623	(15.192)	0	0	0
2018/11/29	R186	02/05/2019	8.50	Call	Bond Future	570.2200	0.5702	779.8400	0.7798	36.761	0	0	7,000
2018/11/29	R186	02/05/2019	9.00	Put	Bond Future	2,430.2700	2.4303	1,970.5500	1.9706	(18.916)	0	0	0
2018/11/29	R186	02/05/2019	9.00	Call	Bond Future	1,591.0500	1.5910	1,996.9700	1.9970	25.513	0	0	7,000
2018/11/29	R186	02/05/2019	10.02	Call	Bond Future	5,393.0500	5.3930	6,108.9700	6.1090	13.275	0	0	0
2018/11/29	R186	01/08/2019	9.54	Call	Bond Future	3,639.8300	3.6398	4,206.1300	4.2061	15.558	0	0	0
2018/11/29	R186	01/08/2019	10.08	Put	Bond Future	1,079.7600	1.0798	877.4700	0.8775	(18.735)	0	0	6,000
2018/11/29	R186	01/08/2019			Bond Future	9.1995	108.1517	9.0402	109.0330	(1.731)	0.0000	0.0000	0
2018/11/29	R186	01/08/2019	9.05	Put	Bond Future	2,908.2900	2.9083	2,450.7800	2.4508	(15.731)	0	0	0
2018/11/29	R186	01/08/2019	9.05	Call	Bond Future	2,081.5700	2.0816	2,505.3900	2.5054	20.361	0	0	6,000
2018/11/29	R186	01/08/2019	9.52	Call	Bond Future	3,567.1200	3.5671	4,128.3000	4.1283	15.732	0	0	0
2018/11/29	R186	01/08/2019	9.52	Put	Bond Future	1,821.5200	1.8215	1,501.3700	1.5014	(17.576)	0	0	0
2018/11/29	R186	01/08/2019	8.30	Put	Bond Future	5,643.4700	5.6435	4,942.7200	4.9427	(12.417)	0	0	0
2018/11/29	R186	01/08/2019	8.30	Call	Bond Future	540.5400	0.5405	721.1200	0.7211	33.407	0	0	6,000
2018/11/29	R186	01/08/2019	9.54	Put	Bond Future	1,786.5500	1.7866	1,471.5200	1.4715	(17.633)	0	0	0
2018/11/29	R186	01/08/2019	10.08	Call	Bond Future	5,786.9100	5.7869	6,465.9500	6.4660	11.734	0	0	0
2018/11/29	R186	01/08/2019	9.53	Call	Bond Future	3,603.5800	3.6036	4,167.3200	4.1673	15.644	0	0	0
2018/11/29	R186	01/08/2019	9.53	Put	Bond Future	1,804.1200	1.8041	1,486.5300	1.4865	(17.604)	0	0	0
2018/11/29	R197	07/02/2019			Bond Future	298.7301	298.7301	299.0268	299.0268	0.099	0.0000	0.0000	2,355
2018/11/29	R197	02/05/2019			Bond Future	304.0459	304.0459	304.3467	304.3467	0.099	0.0000	0.0000	0
2018/11/29	R197	01/08/2019			Bond Future	302.6092	302.6092	302.9120	302.9120	0.100	0.0000	0.0000	0
2018/11/29	R202	07/02/2019			Bond Future	232.0805	232.0805	231.2944	231.2944	(0.339)	0.0000	0.0000	8,990
2018/11/29	R202	02/05/2019			Bond Future	236.2102	236.2102	235.4093	235.4093	(0.339)	0.0000	0.0000	0
2018/11/29	R202	01/08/2019			Bond Future	236.9518	236.9518	236.1316	236.1316	(0.346)	0.0000	0.0000	0
2018/11/29	R207	07/02/2019	6.52	Call	Bond Future	528.8500	0.5288	587.8300	0.5878	11.153	0	0	0
2018/11/29	R207	07/02/2019	6.51	Put	Bond Future	5.0000	0.0050	2.8400	0.0028	(43.200)	0	0	0
2018/11/29	R207	07/02/2019			Bond Future	5.9317	101.7208	5.8635	101.7818	(1.151)	0.0000	0.0000	16,719
2018/11/29	R207	07/02/2019	6.53	Call	Bond Future	537.5200	0.5375	596.5900	0.5966	10.989	0	0	0
2018/11/29	R207	07/02/2019	6.53	Put	Bond Future	4.6400	0.0046	2.6400	0.0026	(43.103)	0	0	0
2018/11/29	R207	07/02/2019	6.52	Put	Bond Future	4.8400	0.0048	2.7500	0.0028	(43.182)	0	0	0
2018/11/29	R207	07/02/2019	6.51	Call	Bond Future	520.1400	0.5201	579.0500	0.5791	11.326	0	0	0
2018/11/29	R207	02/05/2019	7.63	Call	Bond Future	1,532.3800	1.5324	1,594.1300	1.5941	4.030	0	0	0
2018/11/29	R207	02/05/2019			Bond Future	5.3426	103.5084	5.2516	103.5702	(1.702)	0.0000	0.0000	0
2018/11/29	R207	02/05/2019	7.61	Call	Bond Future	1,519.1600	1.5192	1,580.9000	1.5809	4.064	0	0	0
2018/11/29	R207	02/05/2019	7.61	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2018/11/29	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	R207	02/05/2019	7.62	Call	Bond Future	1,525.7800	1.5258	1,587.5200	1.5875	4.046	0	0	0
2018/11/29	R207	02/05/2019	7.62	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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
2018/11/29	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	R207	01/08/2019	7.33	Call	Bond Future	1,567.0700	1.5671	1,628.6200	1.6286	3.928	0	0	0
2018/11/29	R207	01/08/2019			Bond Future	3.7533	101.9270	3.6151	101.9886	(3.683)	0.0000	0.0000	0
2018/11/29	R207	01/08/2019	7.34	Call	Bond Future	1,571.3900	1.5714	1,632.9400	1.6329	3.917	0	0	0
2018/11/29	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	R207	01/08/2019	7.35	Call	Bond Future	1,575.7000	1.5757	1,637.2500	1.6372	3.906	0	0	0
2018/11/29	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/11/29	R208	07/02/2019	7.07	Call	Bond Future	151.5000	0.1515	199.7800	0.1998	31.868	0	0	0
2018/11/29	R208	07/02/2019	7.08	Put	Bond Future	369.0500	0.3691	292.5500	0.2925	(20.729)	0	0	0
2018/11/29	R208	07/02/2019	7.06	Put	Bond Future	394.7100	0.3947	315.2500	0.3152	(20.131)	0	0	0
2018/11/29	R208	07/02/2019			Bond Future	7.1889	101.6395	7.1237	101.7658	(0.908)	0.0000	0.0000	17,015
2018/11/29	R208	07/02/2019	7.07	Put	Bond Future	381.7700	0.3818	303.7800	0.3038	(20.429)	0	0	0
2018/11/29	R208	07/02/2019	7.08	Call	Bond Future	158.1600	0.1582	207.9300	0.2079	31.468	0	0	0
2018/11/29	R208	07/02/2019	7.06	Call	Bond Future	145.0500	0.1451	191.8600	0.1919	32.272	0	0	0
2018/11/29	R208	02/05/2019	8.03	Put	Bond Future	69.8300	0.0698	56.1000	0.0561	(19.662)	0	0	0
2018/11/29	R208	02/05/2019	8.02	Call	Bond Future	1,620.1600	1.6202	1,734.3500	1.7344	7.048	0	0	0
2018/11/29	R208	02/05/2019			Bond Future	7.1211	100.0245	7.0475	100.1527	(1.033)	0.0000	0.0000	0
2018/11/29	R208	02/05/2019	8.03	Call	Bond Future	1,636.1500	1.6362	1,750.5500	1.7506	6.992	0	0	0
2018/11/29	R208	02/05/2019	8.02	Put	Bond Future	70.9000	0.0709	56.9600	0.0570	(19.661)	0	0	0
2018/11/29	R208	02/05/2019	8.04	Call	Bond Future	1,652.2600	1.6523	1,766.8500	1.7669	6.935	0	0	0
2018/11/29	R208	02/05/2019	8.04	Put	Bond Future	68.8900	0.0689	55.3500	0.0554	(19.655)	0	0	0
2018/11/29	R208	01/08/2019	8.16	Call	Bond Future	1,908.4300	1.9084	2,021.8000	2.0218	5.940	0	0	0
2018/11/29	R208	01/08/2019	8.17	Put	Bond Future	100.7000	0.1007	84.9500	0.0849	(15.641)	0	0	0
2018/11/29	R208	01/08/2019			Bond Future	6.9664	102.0165	6.8821	102.1458	(1.210)	0.0000	0.0000	0
2018/11/29	R208	01/08/2019	8.16	Put	Bond Future	101.7700	0.1018	85.8500	0.0859	(15.643)	0	0	0
2018/11/29	R208	01/08/2019	8.17	Call	Bond Future	1,922.3100	1.9223	2,035.8500	2.0359	5.906	0	0	0
2018/11/29	R208	01/08/2019	8.15	Call	Bond Future	1,894.5500	1.8946	2,007.7500	2.0078	5.975	0	0	0
2018/11/29	R208	01/08/2019	8.15	Put	Bond Future	102.8400	0.1028	86.7500	0.0868	(15.646)	0	0	0
2018/11/29	R209	07/02/2019	10.20	Put	Bond Future	630.4900	0.6305	431.2700	0.4313	(31.598)	0	0	4,000
2018/11/29	R209	07/02/2019	8.97	Put	Bond Future	5,697.1100	5.6971	4,896.7900	4.8968	(14.048)	0	0	0
2018/11/29	R209	07/02/2019			Bond Future	9.7997	73.1161	9.6661	73.9783	(1.364)	0.0000	0.0000	121,807
2018/11/29	R209	07/02/2019	8.96	Call	Bond Future	82.2700	0.0823	141.8600	0.1419	72.432	0	0	0
2018/11/29	R209	07/02/2019	8.96	Put	Bond Future	5,764.8300	5.7648	4,962.2400	4.9622	(13.922)	0	0	0
2018/11/29	R209	07/02/2019	10.20	Call	Bond Future	3,123.3000	3.1233	3,786.2600	3.7863	21.226	0	0	0
2018/11/29	R209	07/02/2019	8.97	Call	Bond Future	86.0700	0.0861	147.9300	0.1479	71.872	0	0	0
2018/11/29	R209	07/02/2019	9.04	Put	Bond Future	5,232.1600	5.2322	4,450.2700	4.4503	(14.944)	0	0	0
2018/11/29	R209	07/02/2019	9.04	Call	Bond Future	119.0500	0.1190	199.3400	0.1993	67.442	0	0	4,000
2018/11/29	R209	07/02/2019	9.54	Put	Bond Future	2,483.7100	2.4837	1,937.2100	1.9372	(22.003)	0	0	0
2018/11/29	R209	07/02/2019	9.54	Call	Bond Future	793.9800	0.7940	1,109.6600	1.1097	39.759	0	0	4,000
2018/11/29	R209	07/02/2019	8.95	Call	Bond Future	78.6100	0.0786	136.0000	0.1360	73.006	0	0	0
2018/11/29	R209	07/02/2019	8.95	Put	Bond Future	5,832.7900	5.8328	5,028.0000	5.0280	(13.798)	0	0	0
2018/11/29	R209	02/05/2019	9.70	Put	Bond Future	2,868.9900	2.8690	2,405.2800	2.4053	(16.163)	0	0	0
2018/11/29	R209	02/05/2019			Bond Future	9.8528	71.2518	9.7155	72.1289	(1.393)	0.0000	0.0000	0
2018/11/29	R209	02/05/2019	9.69	Call	Bond Future	1,862.2500	1.8622	2,271.7600	2.2718	21.990	0	0	0
2018/11/29	R209	02/05/2019	9.69	Put	Bond Future	2,903.9900	2.9040	2,436.4300	2.4364	(16.101)	0	0	0
2018/11/29	R209	02/05/2019	9.70	Call	Bond Future	1,891.8900	1.8919	2,305.2500	2.3053	21.849	0	0	0

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2018/11/29	R209	02/05/2019	10.71	Call	Bond Future	5,889.2100	5.8892	6,603.8300	6.6038	12.134	0	0	0
2018/11/29	R209	02/05/2019	9.68	Call	Bond Future	1,832.8600	1.8329	2,238.5100	2.2385	22.132	0	0	0
2018/11/29	R209	02/05/2019	9.68	Put	Bond Future	2,939.3300	2.9393	2,467.9100	2.4679	(16.038)	0	0	0
2018/11/29	R209	02/05/2019	9.35	Put	Bond Future	4,292.0700	4.2921	3,691.8200	3.6918	(13.985)	0	0	0
2018/11/29	R209	02/05/2019	9.35	Call	Bond Future	1,000.7300	1.0007	1,277.5500	1.2775	27.662	0	0	760
2018/11/29	R209	02/05/2019	10.71	Put	Bond Future	755.3500	0.7553	592.9000	0.5929	(21.507)	0	0	760
2018/11/29	R209	02/05/2019	9.95	Put	Bond Future	2,090.0300	2.0900	1,719.3400	1.7193	(17.736)	0	0	0
2018/11/29	R209	02/05/2019	9.95	Call	Bond Future	2,701.6400	2.7016	3,208.0200	3.2080	18.743	0	0	760
2018/11/29	R209	01/08/2019	10.17	Call	Bond Future	3,972.8200	3.9728	4,527.6100	4.5276	13.965	0	0	0
2018/11/29	R209	01/08/2019	10.15	Put	Bond Future	2,364.0400	2.3640	2,020.0300	2.0200	(14.552)	0	0	0
2018/11/29	R209	01/08/2019			Bond Future	9.9013	72.6710	9.7601	73.5645	(1.426)	0.0000	0.0000	0
2018/11/29	R209	01/08/2019	10.17	Put	Bond Future	2,316.5500	2.3166	1,977.8100	1.9778	(14.623)	0	0	0
2018/11/29	R209	01/08/2019	10.15	Call	Bond Future	3,899.0200	3.8990	4,448.5400	4.4485	14.094	0	0	0
2018/11/29	R209	01/08/2019	10.16	Put	Bond Future	2,340.0800	2.3401	1,998.7100	1.9987	(14.588)	0	0	0
2018/11/29	R209	01/08/2019	10.16	Call	Bond Future	3,935.7400	3.9357	4,487.9000	4.4879	14.029	0	0	0
2018/11/29	R210	07/02/2019			Bond Future	186.7044	186.7044	186.7259	186.7259	0.012	0.0000	0.0000	3,308
2018/11/29	R210	02/05/2019			Bond Future	187.4710	187.4710	187.4922	187.4922	0.011	0.0000	0.0000	0
2018/11/29	R210	01/08/2019			Bond Future	191.2469	191.2469	191.2661	191.2661	0.010	0.0000	0.0000	0
2018/11/29	R212	07/02/2019			Bond Future	155.7563	155.7563	155.7731	155.7731	0.011	0.0000	0.0000	4,976
2018/11/29	R212	02/05/2019			Bond Future	158.5281	158.5281	158.5447	158.5447	0.010	0.0000	0.0000	0
2018/11/29	R212	01/08/2019			Bond Future	161.6498	161.6498	161.6645	161.6645	0.009	0.0000	0.0000	0
2018/11/29	R213	07/02/2019	8.68	Call	Bond Future	50.3600	0.0504	89.4800	0.0895	77.681	0	0	0
2018/11/29	R213	07/02/2019			Bond Future	9.6268	84.6903	9.4926	85.5190	(1.395)	0.0000	0.0000	32,397
2018/11/29	R213	07/02/2019	8.68	Put	Bond Future	6,145.4700	6.1455	5,355.9300	5.3559	(12.848)	0	0	0
2018/11/29	R213	07/02/2019	8.69	Call	Bond Future	52.8000	0.0528	93.5200	0.0935	77.121	0	0	0
2018/11/29	R213	07/02/2019	8.70	Put	Bond Future	6,015.4900	6.0155	5,229.1800	5.2292	(13.071)	0	0	0
2018/11/29	R213	07/02/2019	8.69	Put	Bond Future	6,080.3900	6.0804	5,292.4500	5.2925	(12.959)	0	0	0
2018/11/29	R213	07/02/2019	8.70	Call	Bond Future	55.3500	0.0554	97.7000	0.0977	76.513	0	0	0
2018/11/29	R213	02/05/2019	9.49	Call	Bond Future	1,688.5700	1.6886	2,068.5700	2.0686	22.504	0	0	0
2018/11/29	R213	02/05/2019	9.48	Put	Bond Future	2,903.9300	2.9039	2,437.3400	2.4373	(16.068)	0	0	0
2018/11/29	R213	02/05/2019			Bond Future	9.6834	82.6291	9.5450	83.4719	(1.430)	0.0000	0.0000	0
2018/11/29	R213	02/05/2019	9.50	Call	Bond Future	1,716.3000	1.7163	2,100.0300	2.1000	22.358	0	0	0
2018/11/29	R213	02/05/2019	9.50	Put	Bond Future	2,835.6300	2.8356	2,376.4900	2.3765	(16.192)	0	0	0
2018/11/29	R213	02/05/2019	9.49	Put	Bond Future	2,869.5200	2.8695	2,406.6500	2.4066	(16.131)	0	0	0
2018/11/29	R213	02/05/2019	9.48	Call	Bond Future	1,661.2900	1.6613	2,037.5700	2.0376	22.650	0	0	0
2018/11/29	R213	01/08/2019	9.99	Put	Bond Future	2,236.9500	2.2369	1,905.1900	1.9052	(14.831)	0	0	0
2018/11/29	R213	01/08/2019	9.98	Call	Bond Future	3,700.5500	3.7006	4,224.7400	4.2247	14.165	0	0	0
2018/11/29	R213	01/08/2019			Bond Future	9.7352	84.2746	9.5922	85.1331	(1.469)	0.0000	0.0000	0
2018/11/29	R213	01/08/2019	9.99	Call	Bond Future	3,736.4600	3.7365	4,263.1900	4.2632	14.097	0	0	0
2018/11/29	R213	01/08/2019	9.98	Put	Bond Future	2,259.1900	2.2592	1,924.8900	1.9249	(14.797)	0	0	0
2018/11/29	R213	01/08/2019	10.00	Call	Bond Future	3,772.5000	3.7725	4,301.7700	4.3018	14.030	0	0	0
2018/11/29	R213	01/08/2019	10.00	Put	Bond Future	2,214.9000	2.2149	1,885.6800	1.8857	(14.864)	0	0	0
2018/11/29	R214	07/02/2019	9.05	Put	Bond Future	6,626.7500	6.6267	5,775.8400	5.7758	(12.841)	0	0	0
2018/11/29	R214	07/02/2019			Bond Future	9.9719	72.2145	9.8383	73.1097	(1.340)	0.0000	0.0000	29,921

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2018/11/29	R214	07/02/2019	9.04	Call	Bond Future	54.0300		0.0540	96.3000	0.0963	78.234	0	0	0
2018/11/29	R214	07/02/2019	9.04	Put	Bond Future	6,700.2800		6.7003	5,847.4100	5.8474	(12.729)	0	0	0
2018/11/29	R214	07/02/2019	9.05	Call	Bond Future	57.1000		0.0571	101.3300	0.1013	77.461	0	0	0
2018/11/29	R214	07/02/2019	9.03	Call	Bond Future	51.0900		0.0511	91.4800	0.0915	79.057	0	0	0
2018/11/29	R214	07/02/2019	9.03	Put	Bond Future	6,774.0600		6.7741	5,919.3100	5.9193	(12.618)	0	0	0
2018/11/29	R214	02/05/2019	9.87	Call	Bond Future	2,031.1400		2.0311	2,461.7100	2.4617	21.198	0	0	0
2018/11/29	R214	02/05/2019	9.85	Call	Bond Future	1,970.7000		1.9707	2,393.4800	2.3935	21.453	0	0	0
2018/11/29	R214	02/05/2019			Bond Future	10.0243		70.1876	9.8871	71.0982	(1.368)	0.0000	0.0000	0
2018/11/29	R214	02/05/2019	9.85	Put	Bond Future	3,130.8500		3.1308	2,642.9500	2.6430	(15.584)	0	0	0
2018/11/29	R214	02/05/2019	9.87	Put	Bond Future	3,056.5600		3.0566	2,576.4500	2.5764	(15.708)	0	0	0
2018/11/29	R214	02/05/2019	9.86	Call	Bond Future	2,000.8000		2.0008	2,427.4800	2.4275	21.325	0	0	0
2018/11/29	R214	02/05/2019	9.86	Put	Bond Future	3,093.5300		3.0935	2,609.5300	2.6095	(15.646)	0	0	0
2018/11/29	R214	01/08/2019	10.34	Put	Bond Future	2,421.2900		2.4213	2,069.5800	2.0696	(14.526)	0	0	0
2018/11/29	R214	01/08/2019			Bond Future	10.0733		71.5854	9.9323	72.5132	(1.399)	0.0000	0.0000	0
2018/11/29	R214	01/08/2019	10.33	Call	Bond Future	4,086.0400		4.0860	4,659.3700	4.6594	14.031	0	0	0
2018/11/29	R214	01/08/2019	10.33	Put	Bond Future	2,446.3300		2.4463	2,091.8900	2.0919	(14.489)	0	0	0
2018/11/29	R214	01/08/2019	10.34	Call	Bond Future	4,123.6000		4.1236	4,699.6600	4.6997	13.970	0	0	0
2018/11/29	R214	01/08/2019	10.32	Call	Bond Future	4,048.3900		4.0484	4,618.9900	4.6190	14.094	0	0	0
2018/11/29	R214	01/08/2019	10.32	Put	Bond Future	2,471.3700		2.4714	2,114.2000	2.1142	(14.452)	0	0	0
2018/11/29	R248	07/02/2019	9.06	Put	Bond Future	8,511.3800		8.5114	7,455.7400	7.4557	(12.403)	0	0	0
2018/11/29	R248	07/02/2019			Bond Future	9.9822		92.3648	9.8535	93.4659	(1.289)	0.0000	0.0000	109,114
2018/11/29	R248	07/02/2019	9.06	Call	Bond Future	56.5000		0.0565	101.8900	0.1019	80.336	0	0	0
2018/11/29	R248	07/02/2019	9.05	Put	Bond Future	8,607.3400		8.6073	7,549.4900	7.5495	(12.290)	0	0	0
2018/11/29	R248	07/02/2019	9.07	Call	Bond Future	60.0000		0.0600	107.6800	0.1077	79.467	0	0	0
2018/11/29	R248	07/02/2019	9.07	Put	Bond Future	8,415.7600		8.4158	7,362.4100	7.3624	(12.516)	0	0	0
2018/11/29	R248	07/02/2019	9.05	Call	Bond Future	53.1700		0.0532	96.3500	0.0963	81.211	0	0	0
2018/11/29	R248	02/05/2019	9.90	Put	Bond Future	3,725.6900		3.7257	3,141.7400	3.1417	(15.674)	0	0	0
2018/11/29	R248	02/05/2019			Bond Future	10.0348		89.5511	9.9026	90.6712	(1.317)	0.0000	0.0000	0
2018/11/29	R248	02/05/2019	9.90	Call	Bond Future	2,583.1100		2.5831	3,119.2800	3.1193	20.757	0	0	0
2018/11/29	R248	02/05/2019	9.91	Call	Bond Future	2,622.4800		2.6225	3,163.5400	3.1635	20.632	0	0	0
2018/11/29	R248	02/05/2019	9.89	Put	Bond Future	3,772.4600		3.7725	3,183.6000	3.1836	(15.609)	0	0	0
2018/11/29	R248	02/05/2019	9.91	Put	Bond Future	3,679.3800		3.6794	3,100.3200	3.1003	(15.738)	0	0	0
2018/11/29	R248	02/05/2019	9.89	Call	Bond Future	2,544.0500		2.5441	3,075.3100	3.0753	20.882	0	0	0
2018/11/29	R248	01/08/2019	10.35	Call	Bond Future	5,155.0900		5.1551	5,864.4800	5.8645	13.761	0	0	0
2018/11/29	R248	01/08/2019	10.34	Put	Bond Future	3,026.0500		3.0261	2,590.9500	2.5910	(14.378)	0	0	0
2018/11/29	R248	01/08/2019			Bond Future	10.0840		91.3346	9.9482	92.4757	(1.347)	0.0000	0.0000	0
2018/11/29	R248	01/08/2019	10.36	Call	Bond Future	5,203.1600		5.2032	5,915.9600	5.9160	13.699	0	0	0
2018/11/29	R248	01/08/2019	10.36	Put	Bond Future	2,963.0900		2.9631	2,534.8200	2.5348	(14.453)	0	0	0
2018/11/29	R248	01/08/2019	10.35	Put	Bond Future	2,994.4300		2.9944	2,562.7500	2.5627	(14.416)	0	0	0
2018/11/29	R248	01/08/2019	10.34	Call	Bond Future	5,107.1800		5.1072	5,813.1500	5.8132	13.823	0	0	0
Total														962014