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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/12/2018 TO 31/12/2018

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
2018/12/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	0986	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
2018/12/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	2025	07/02/2019			Bond Future	132.3996	132.3996	132.4037	132.4037	0.003	0.0000	0.0000	355
2018/12/31	2025	02/05/2019			Bond Future	134.7426	134.7426	134.7464	134.7464	0.003	0.0000	0.0000	0
2018/12/31	2025	01/08/2019			Bond Future	137.3559	137.3559	137.3597	137.3597	0.003	0.0000	0.0000	0
2018/12/31	2029	07/02/2019			Bond Future	100.3292	100.3292	100.3326	100.3326	0.003	0.0000	0.0000	2,954
2018/12/31	2029	02/05/2019			Bond Future	101.0316	101.0316	101.0349	101.0349	0.003	0.0000	0.0000	0
2018/12/31	2029	01/08/2019			Bond Future	103.0262	103.0262	103.0294	103.0294	0.003	0.0000	0.0000	0
2018/12/31	2030	07/02/2019	8.62	Call	Bond Future	25.8300	0.0258	22.6100	0.0226	(12.466)	0	0	0
2018/12/31	2030	07/02/2019	10.20	Put	Bond Future	79.7900	0.0798	61.6800	0.0617	(22.697)	0	0	3,960
2018/12/31	2030	07/02/2019			Bond Future	9.4297	90.6173	9.4137	90.7181	(0.170)	0.0000	0.0000	56,795
2018/12/31	2030	07/02/2019	9.68	Put	Bond Future	532.2800	0.5323	467.8000	0.4678	(12.114)	0	0	0
2018/12/31	2030	07/02/2019	9.68	Call	Bond Future	2,090.9100	2.0909	2,127.2500	2.1272	1.738	0	0	3,960
2018/12/31	2030	07/02/2019	9.18	Put	Bond Future	2,067.3100	2.0673	1,961.0100	1.9610	(5.142)	0	0	0
2018/12/31	2030	07/02/2019	9.18	Call	Bond Future	475.5300	0.4755	470.0500	0.4701	(1.152)	0	0	3,960
2018/12/31	2030	07/02/2019	8.63	Call	Bond Future	27.5400	0.0275	24.1800	0.0242	(12.200)	0	0	0
2018/12/31	2030	07/02/2019	8.62	Put	Bond Future	5,326.5500	5.3265	5,222.5100	5.2225	(1.953)	0	0	0
2018/12/31	2030	07/02/2019	10.20	Call	Bond Future	4,762.3200	4.7623	4,845.0300	4.8450	1.737	0	0	0
2018/12/31	2030	07/02/2019	8.90	Call	Bond Future	129.9200	0.1299	122.6300	0.1226	(5.611)	0	0	1,320
2018/12/31	2030	07/02/2019	8.63	Put	Bond Future	5,260.3000	5.2603	5,156.1200	5.1561	(1.980)	0	0	0
2018/12/31	2030	07/02/2019	8.64	Call	Bond Future	29.3400	0.0293	25.8400	0.0258	(11.929)	0	0	0
2018/12/31	2030	07/02/2019	8.64	Put	Bond Future	5,194.1900	5.1942	5,089.8700	5.0899	(2.008)	0	0	0
2018/12/31	2030	07/02/2019	9.60	Put	Bond Future	686.5400	0.6865	612.9800	0.6130	(10.715)	0	0	0
2018/12/31	2030	07/02/2019	9.60	Call	Bond Future	1,750.9700	1.7510	1,778.2300	1.7782	1.557	0	0	1,320
2018/12/31	2030	07/02/2019	9.40	Put	Bond Future	1,215.6200	1.2156	1,122.1400	1.1221	(7.690)	0	0	0
2018/12/31	2030	07/02/2019	9.40	Call	Bond Future	1,028.2400	1.0282	1,035.5800	1.0356	0.714	0	0	0
2018/12/31	2030	07/02/2019	8.70	Put	Bond Future	4,801.2600	4.8013	4,696.0700	4.6961	(2.191)	0	0	0
2018/12/31	2030	07/02/2019	8.70	Call	Bond Future	42.4700	0.0425	38.1000	0.0381	(10.290)	0	0	0
2018/12/31	2030	07/02/2019	8.90	Put	Bond Future	3,551.6700	3.5517	3,443.5600	3.4436	(3.044)	0	0	0
2018/12/31	2030	02/05/2019	8.90	Put	Bond Future	4,320.3500	4.3204	4,224.0800	4.2241	(2.228)	0	0	0
2018/12/31	2030	02/05/2019	9.41	Call	Bond Future	1,730.9400	1.7309	1,755.8200	1.7558	1.437	0	0	0
2018/12/31	2030	02/05/2019			Bond Future	9.4901	92.2005	9.4736	92.3029	(0.174)	0.0000	0.0000	0
2018/12/31	2030	02/05/2019	9.39	Call	Bond Future	1,670.0600	1.6701	1,694.0100	1.6940	1.434	0	0	0
2018/12/31	2030	02/05/2019	9.39	Put	Bond Future	2,292.9800	2.2930	2,214.5400	2.2145	(3.421)	0	0	0
2018/12/31	2030	02/05/2019	10.20	Call	Bond Future	4,891.3700	4.8914	4,955.1900	4.9552	1.305	0	0	0
2018/12/31	2030	02/05/2019	10.20	Put	Bond Future	632.4400	0.6324	593.8700	0.5939	(6.099)	0	0	3,000
2018/12/31	2030	02/05/2019	8.90	Call	Bond Future	562.4100	0.5624	568.5300	0.5685	1.088	0	0	3,000
2018/12/31	2030	02/05/2019	9.41	Put	Bond Future	2,228.8900	2.2289	2,151.3800	2.1514	(3.478)	0	0	0
2018/12/31	2030	02/05/2019	9.40	Call	Bond Future	1,700.4600	1.7005	1,724.8700	1.7249	1.435	0	0	3,000
2018/12/31	2030	02/05/2019	9.40	Put	Bond Future	2,260.8700	2.2609	2,182.8900	2.1829	(3.449)	0	0	0
2018/12/31	2030	01/08/2019	9.91	Put	Bond Future	1,736.4000	1.7364	1,681.5500	1.6816	(3.159)	0	0	0
2018/12/31	2030	01/08/2019			Bond Future	9.5511	89.9939	9.5340	90.0981	(0.179)	0.0000	0.0000	0
2018/12/31	2030	01/08/2019	9.91	Call	Bond Future	3,884.7000	3.8847	3,934.0800	3.9341	1.271	0	0	0
2018/12/31	2030	01/08/2019	9.92	Call	Bond Future	3,923.6200	3.9236	3,973.3800	3.9734	1.268	0	0	0

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2018/12/31	2030	01/08/2019	9.90	Put	Bond Future	1,756.5500	1.7566	1,701.3300	1.7013	(3.144)	0	0	0
2018/12/31	2030	01/08/2019	9.92	Put	Bond Future	1,716.4500	1.7165	1,661.9800	1.6620	(3.173)	0	0	0
2018/12/31	2030	01/08/2019	9.90	Call	Bond Future	3,845.9200	3.8459	3,894.9300	3.8949	1.274	0	0	0
2018/12/31	2032	07/02/2019	8.81	Call	Bond Future	22.5000	0.0225	18.8300	0.0188	(16.311)	0	0	0
2018/12/31	2032	07/02/2019	8.80	Put	Bond Future	6,062.1800	6.0622	5,984.0700	5.9841	(1.288)	0	0	0
2018/12/31	2032	07/02/2019			Bond Future	9.6461	92.7692	9.6352	92.8438	(0.113)	0.0000	0.0000	43,475
2018/12/31	2032	07/02/2019	8.82	Call	Bond Future	24.0500	0.0240	20.1900	0.0202	(16.050)	0	0	0
2018/12/31	2032	07/02/2019	8.82	Put	Bond Future	5,915.9400	5.9159	5,837.4800	5.8375	(1.326)	0	0	0
2018/12/31	2032	07/02/2019	8.81	Put	Bond Future	5,988.9700	5.9890	5,910.7000	5.9107	(1.307)	0	0	0
2018/12/31	2032	07/02/2019	8.80	Call	Bond Future	21.0500	0.0210	17.5400	0.0175	(16.675)	0	0	0
2018/12/31	2032	02/05/2019	9.62	Put	Bond Future	2,457.2400	2.4572	2,391.3000	2.3913	(2.683)	0	0	0
2018/12/31	2032	02/05/2019	9.61	Call	Bond Future	1,841.0900	1.8411	1,850.6400	1.8506	0.519	0	0	0
2018/12/31	2032	02/05/2019			Bond Future	9.7063	90.2332	9.6950	90.3090	(0.116)	0.0000	0.0000	0
2018/12/31	2032	02/05/2019	9.62	Call	Bond Future	1,874.7200	1.8747	1,884.5900	1.8846	0.526	0	0	0
2018/12/31	2032	02/05/2019	9.61	Put	Bond Future	2,491.5000	2.4915	2,425.2400	2.4252	(2.659)	0	0	0
2018/12/31	2032	02/05/2019	9.63	Call	Bond Future	1,908.8600	1.9089	1,919.0500	1.9191	0.534	0	0	0
2018/12/31	2032	02/05/2019	9.63	Put	Bond Future	2,423.5700	2.4236	2,357.9500	2.3579	(2.708)	0	0	0
2018/12/31	2032	01/08/2019	10.10	Call	Bond Future	4,139.7000	4.1397	4,169.2000	4.1692	0.713	0	0	0
2018/12/31	2032	01/08/2019	10.11	Put	Bond Future	1,936.8400	1.9368	1,889.5300	1.8895	(2.443)	0	0	0
2018/12/31	2032	01/08/2019			Bond Future	9.7651	91.9936	9.7535	92.0707	(0.119)	0.0000	0.0000	0
2018/12/31	2032	01/08/2019	10.10	Put	Bond Future	1,959.5500	1.9596	1,911.9600	1.9120	(2.429)	0	0	0
2018/12/31	2032	01/08/2019	10.11	Call	Bond Future	4,180.9400	4.1809	4,210.7200	4.2107	0.712	0	0	0
2018/12/31	2032	01/08/2019	10.09	Call	Bond Future	4,098.6300	4.0986	4,127.8300	4.1278	0.712	0	0	0
2018/12/31	2032	01/08/2019	10.09	Put	Bond Future	1,982.5000	1.9825	1,934.6100	1.9346	(2.416)	0	0	0
2018/12/31	2033	07/02/2019			Bond Future	102.1956	102.1956	102.1993	102.1993	0.004	0.0000	0.0000	5,890
2018/12/31	2033	02/05/2019			Bond Future	102.8588	102.8588	102.8623	102.8623	0.003	0.0000	0.0000	0
2018/12/31	2033	01/08/2019			Bond Future	104.8894	104.8894	104.8928	104.8928	0.003	0.0000	0.0000	0
2018/12/31	2037	07/02/2019	9.06	Put	Bond Future	6,527.5600	6.5276	6,440.0800	6.4401	(1.340)	0	0	0
2018/12/31	2037	07/02/2019	9.05	Call	Bond Future	28.2600	0.0283	23.7600	0.0238	(15.924)	0	0	0
2018/12/31	2037	07/02/2019			Bond Future	9.8697	88.8556	9.8588	88.9383	(0.110)	0.0000	0.0000	57,970
2018/12/31	2037	07/02/2019	9.06	Call	Bond Future	30.2400	0.0302	25.5300	0.0255	(15.575)	0	0	0
2018/12/31	2037	07/02/2019	9.05	Put	Bond Future	6,610.2900	6.6103	6,523.0200	6.5230	(1.320)	0	0	0
2018/12/31	2037	07/02/2019	9.07	Call	Bond Future	32.3500	0.0323	27.4100	0.0274	(15.270)	0	0	0
2018/12/31	2037	07/02/2019	9.07	Put	Bond Future	6,445.0800	6.4451	6,357.3700	6.3574	(1.361)	0	0	0
2018/12/31	2037	02/05/2019	9.81	Put	Bond Future	2,879.8700	2.8799	2,805.4400	2.8054	(2.584)	0	0	0
2018/12/31	2037	02/05/2019			Bond Future	9.9302	90.4080	9.9190	90.4921	(0.113)	0.0000	0.0000	0
2018/12/31	2037	02/05/2019	9.80	Call	Bond Future	1,932.7800	1.9328	1,942.0700	1.9421	0.481	0	0	0
2018/12/31	2037	02/05/2019	9.80	Put	Bond Future	2,919.4400	2.9194	2,844.6700	2.8447	(2.561)	0	0	0
2018/12/31	2037	02/05/2019	9.81	Call	Bond Future	1,969.5800	1.9696	1,979.2100	1.9792	0.489	0	0	0
2018/12/31	2037	02/05/2019	9.79	Call	Bond Future	1,896.5400	1.8965	1,905.5000	1.9055	0.472	0	0	0
2018/12/31	2037	02/05/2019	9.79	Put	Bond Future	2,959.6700	2.9597	2,884.5700	2.8846	(2.537)	0	0	0
2018/12/31	2037	01/08/2019	10.31	Call	Bond Future	4,555.5200	4.5555	4,587.6200	4.5876	0.705	0	0	0
2018/12/31	2037	01/08/2019			Bond Future	9.9923	87.9162	9.9808	88.0017	(0.115)	0.0000	0.0000	0
2018/12/31	2037	01/08/2019	10.29	Call	Bond Future	4,465.3400	4.4653	4,496.8000	4.4968	0.705	0	0	0
2018/12/31	2037	01/08/2019	10.29	Put	Bond Future	2,298.7300	2.2987	2,244.6700	2.2447	(2.352)	0	0	0

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2018/12/31	2037	01/08/2019	10.31	Put	Bond Future	2,246.3100	2.2463	2,192.8900	2.1929	(2.378)	0	0	0
2018/12/31	2037	01/08/2019	10.30	Call	Bond Future	4,510.3400	4.5103	4,542.1200	4.5421	0.705	0	0	0
2018/12/31	2037	01/08/2019	10.30	Put	Bond Future	2,272.3900	2.2724	2,218.6500	2.2187	(2.365)	0	0	0
2018/12/31	2038	07/02/2019			Bond Future	120.2360	120.2360	120.2403	120.2403	0.004	0.0000	0.0000	9,955
2018/12/31	2038	02/05/2019			Bond Future	122.3638	122.3638	122.3677	122.3677	0.003	0.0000	0.0000	0
2018/12/31	2038	01/08/2019			Bond Future	124.7269	124.7269	124.7309	124.7309	0.003	0.0000	0.0000	0
2018/12/31	2040	07/02/2019	9.13	Call	Bond Future	29.4900	0.0295	25.6600	0.0257	(12.987)	0	0	0
2018/12/31	2040	07/02/2019	9.11	Put	Bond Future	7,262.6200	7.2626	7,128.8200	7.1288	(1.842)	0	0	0
2018/12/31	2040	07/02/2019			Bond Future	9.9446	92.0343	9.9287	92.1647	(0.160)	0.0000	0.0000	31,965
2018/12/31	2040	07/02/2019	9.13	Put	Bond Future	7,082.4700	7.0825	6,948.3400	6.9483	(1.894)	0	0	0
2018/12/31	2040	07/02/2019	9.11	Call	Bond Future	25.7600	0.0258	22.2600	0.0223	(13.587)	0	0	0
2018/12/31	2040	07/02/2019	9.12	Put	Bond Future	7,172.4200	7.1724	7,038.4600	7.0385	(1.868)	0	0	0
2018/12/31	2040	07/02/2019	9.12	Call	Bond Future	27.5700	0.0276	23.9100	0.0239	(13.275)	0	0	0
2018/12/31	2040	02/05/2019	9.60	Call	Bond Future	1,157.2300	1.1572	1,172.0600	1.1721	1.282	0	0	1,150
2018/12/31	2040	02/05/2019	9.89	Call	Bond Future	2,158.4200	2.1584	2,188.2700	2.1883	1.383	0	0	0
2018/12/31	2040	02/05/2019	9.88	Put	Bond Future	3,135.3500	3.1354	3,032.2200	3.0322	(3.289)	0	0	0
2018/12/31	2040	02/05/2019			Bond Future	10.0049	93.6424	9.9885	93.7748	(0.164)	0.0000	0.0000	0
2018/12/31	2040	02/05/2019	10.20	Put	Bond Future	1,973.0800	1.9731	1,890.0100	1.8900	(4.210)	0	0	0
2018/12/31	2040	02/05/2019	10.20	Call	Bond Future	3,526.0600	3.5261	3,575.3800	3.5754	1.399	0	0	1,150
2018/12/31	2040	02/05/2019	9.60	Put	Bond Future	4,519.6200	4.5196	4,402.0600	4.4021	(2.601)	0	0	0
2018/12/31	2040	02/05/2019	9.90	Call	Bond Future	2,198.3800	2.1984	2,228.8200	2.2288	1.385	0	0	0
2018/12/31	2040	02/05/2019	9.90	Put	Bond Future	3,050.6600	3.0507	2,948.7100	2.9487	(3.342)	0	0	0
2018/12/31	2040	02/05/2019	9.89	Put	Bond Future	3,092.6500	3.0926	2,990.1100	2.9901	(3.316)	0	0	0
2018/12/31	2040	02/05/2019	9.88	Call	Bond Future	2,119.0500	2.1191	2,148.3100	2.1483	1.381	0	0	0
2018/12/31	2040	01/08/2019	10.36	Call	Bond Future	4,781.2400	4.7812	4,841.7400	4.8417	1.265	0	0	0
2018/12/31	2040	01/08/2019	10.37	Put	Bond Future	2,463.6400	2.4636	2,389.8400	2.3898	(2.996)	0	0	0
2018/12/31	2040	01/08/2019			Bond Future	10.0668	90.9633	10.0499	91.0981	(0.168)	0.0000	0.0000	0
2018/12/31	2040	01/08/2019	10.36	Put	Bond Future	2,491.9100	2.4919	2,417.6400	2.4176	(2.980)	0	0	0
2018/12/31	2040	01/08/2019	10.37	Call	Bond Future	4,829.4200	4.8294	4,890.3900	4.8904	1.262	0	0	0
2018/12/31	2040	01/08/2019	10.38	Call	Bond Future	4,877.5000	4.8775	4,938.9600	4.9390	1.260	0	0	0
2018/12/31	2040	01/08/2019	10.38	Put	Bond Future	2,435.3900	2.4354	2,362.0800	2.3621	(3.010)	0	0	0
2018/12/31	2044	07/02/2019	9.18	Put	Bond Future	6,995.4500	6.9954	6,859.1100	6.8591	(1.949)	0	0	0
2018/12/31	2044	07/02/2019			Bond Future	9.9685	89.1372	9.9526	89.2693	(0.160)	0.0000	0.0000	37,400
2018/12/31	2044	07/02/2019	9.17	Call	Bond Future	32.2800	0.0323	28.2000	0.0282	(12.639)	0	0	0
2018/12/31	2044	07/02/2019	9.17	Put	Bond Future	7,087.2800	7.0873	6,951.1200	6.9511	(1.921)	0	0	0
2018/12/31	2044	07/02/2019	9.18	Call	Bond Future	34.5100	0.0345	30.2500	0.0302	(12.344)	0	0	0
2018/12/31	2044	07/02/2019	9.16	Call	Bond Future	30.1800	0.0302	26.2700	0.0263	(12.956)	0	0	0
2018/12/31	2044	07/02/2019	9.16	Put	Bond Future	7,179.3900	7.1794	7,043.4000	7.0434	(1.894)	0	0	0
2018/12/31	2044	02/05/2019	9.90	Call	Bond Future	2,150.1600	2.1502	2,179.6800	2.1797	1.373	0	0	0
2018/12/31	2044	02/05/2019			Bond Future	10.0265	90.6947	10.0102	90.8288	(0.163)	0.0000	0.0000	0
2018/12/31	2044	02/05/2019	9.90	Put	Bond Future	3,197.7600	3.1978	3,093.1300	3.0931	(3.272)	0	0	0
2018/12/31	2044	02/05/2019	9.91	Call	Bond Future	2,190.3400	2.1903	2,220.4500	2.2204	1.375	0	0	0
2018/12/31	2044	02/05/2019	9.92	Put	Bond Future	3,111.2700	3.1113	3,007.8200	3.0078	(3.325)	0	0	0
2018/12/31	2044	02/05/2019	9.91	Put	Bond Future	3,154.3700	3.1544	3,050.3300	3.0503	(3.298)	0	0	0
2018/12/31	2044	02/05/2019	9.92	Call	Bond Future	2,230.6700	2.2307	2,261.3700	2.2614	1.376	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
2018/12/31	2044	01/08/2019	10.40	Put	Bond Future	2,471.3700	2.4714	2,397.1400	2.3971	(3.004)	0	0	0
2018/12/31	2044	01/08/2019			Bond Future	10.0861	88.0832	10.0692	88.2199	(0.167)	0.0000	0.0000	0
2018/12/31	2044	01/08/2019	10.39	Call	Bond Future	4,906.4300	4.9064	4,968.4000	4.9684	1.263	0	0	0
2018/12/31	2044	01/08/2019	10.39	Put	Bond Future	2,499.9100	2.4999	2,425.2000	2.4252	(2.989)	0	0	0
2018/12/31	2044	01/08/2019	10.40	Call	Bond Future	4,955.1700	4.9552	5,017.6200	5.0176	1.260	0	0	0
2018/12/31	2044	01/08/2019	10.38	Call	Bond Future	4,857.8700	4.8579	4,919.3400	4.9193	1.265	0	0	0
2018/12/31	2044	01/08/2019	10.38	Put	Bond Future	2,528.7600	2.5288	2,453.5500	2.4535	(2.974)	0	0	0
2018/12/31	2046	07/02/2019			Bond Future	114.3821	114.3821	114.3861	114.3861	0.004	0.0000	0.0000	12,458
2018/12/31	2046	02/05/2019			Bond Future	114.7201	114.7201	114.7242	114.7242	0.004	0.0000	0.0000	0
2018/12/31	2046	01/08/2019			Bond Future	116.9851	116.9851	116.9890	116.9890	0.003	0.0000	0.0000	0
2018/12/31	2050	07/02/2019			Bond Future	118.1435	118.1435	118.1479	118.1479	0.004	0.0000	0.0000	10,568
2018/12/31	2050	02/05/2019			Bond Future	120.2342	120.2342	120.2384	120.2384	0.003	0.0000	0.0000	0
2018/12/31	2050	01/08/2019			Bond Future	120.7894	120.7894	120.7936	120.7936	0.003	0.0000	0.0000	0
2018/12/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	AL37	07/02/2019			Index Future	611.8880	611.8880	612.0460	612.0460	0.026	0.0000	0.0000	0
2018/12/31	AL37	02/05/2019			Index Future	622.5780	622.5780	622.7360	622.7360	0.025	0.0000	0.0000	0
2018/12/31	AL37	01/08/2019			Index Future	634.7220	634.7220	634.8800	634.8800	0.025	0.0000	0.0000	0
2018/12/31	AL7T	07/02/2019			Index Future	705.0600	705.0600	705.5040	705.5040	0.063	0.0000	0.0000	0
2018/12/31	AL7T	02/05/2019			Index Future	717.3790	717.3790	717.8260	717.8260	0.062	0.0000	0.0000	0
2018/12/31	AL7T	01/08/2019			Index Future	731.3720	731.3720	731.8250	731.8250	0.062	0.0000	0.0000	0
2018/12/31	ALBI	07/02/2019			Index Future	637.3710	637.3710	638.0010	638.0010	0.099	0.0000	0.0000	907
2018/12/31	ALBI	02/05/2019			Index Future	648.5060	648.5060	649.1440	649.1440	0.098	0.0000	0.0000	0
2018/12/31	ALBI	01/08/2019			Index Future	661.1560	661.1560	661.8030	661.8030	0.098	0.0000	0.0000	0
2018/12/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/12/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2018/12/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2018/12/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2018/12/31	ES33	07/02/2019			Bond Future	11.0713	77.5356	11.0649	77.5725	(0.058)	0.0000	0.0000	494
2018/12/31	ES33	02/05/2019			Bond Future	11.1711	75.0990	11.1645	75.1363	(0.059)	0.0000	0.0000	0
2018/12/31	ES33	01/08/2019			Bond Future	11.2742	76.5641	11.2675	76.6020	(0.060)	0.0000	0.0000	0
2018/12/31	ES42	07/02/2019			Bond Future	11.3086	79.6402	11.2972	79.7149	(0.101)	0.0000	0.0000	5,169
2018/12/31	ES42	02/05/2019			Bond Future	11.4086	76.7709	11.3969	76.8468	(0.103)	0.0000	0.0000	0
2018/12/31	ES42	01/08/2019			Bond Future	11.5100	78.2689	11.4979	78.3461	(0.105)	0.0000	0.0000	0
2018/12/31	GOVI	07/02/2019	666.53	Put	GOVI	357,390.0000	35.7390	350,890.0000	35.0890	(1.819)	0	0	0
2018/12/31	GOVI	07/02/2019			GOVI	630.7910	630.7910	631.4410	631.4410	0.103	0.0000	0.0000	450
2018/12/31	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	07/02/2019	666.52	Put	GOVI	357,290.0000	35.7290	350,790.0000	35.0790	(1.819)	0	0	0
2018/12/31	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	07/02/2019	666.51	Put	GOVI	357,190.0000	35.7190	350,690.0000	35.0690	(1.820)	0	0	0
2018/12/31	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	02/05/2019	647.88	Put	GOVI	60,690.0000	6.0690	54,100.0000	5.4100	(10.858)	0	0	0
2018/12/31	GOVI	02/05/2019	647.86	Put	GOVI	60,490.0000	6.0490	53,900.0000	5.3900	(10.894)	0	0	0
2018/12/31	GOVI	02/05/2019			GOVI	641.8110	641.8110	642.4700	642.4700	0.103	0.0000	0.0000	0
2018/12/31	GOVI	02/05/2019	647.87	Put	GOVI	60,590.0000	6.0590	54,000.0000	5.4000	(10.876)	0	0	0
2018/12/31	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	01/08/2019	638.68	Call	GOVI	156,500.0000	15.6500	163,190.0000	16.3190	4.275	0	0	0
2018/12/31	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	01/08/2019			GOVI	654.3300	654.3300	654.9990	654.9990	0.102	0.0000	0.0000	0
2018/12/31	GOVI	01/08/2019	638.69	Call	GOVI	156,400.0000	15.6400	163,090.0000	16.3090	4.277	0	0	0
2018/12/31	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	GOVI	01/08/2019	638.67	Call	GOVI	156,600.0000	15.6600	163,290.0000	16.3290	4.272	0	0	0
2018/12/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2018/12/31	IGOV	07/02/2019			Index Future	253.7520	253.7520	253.7760	253.7760	0.009	0.0000	0.0000	518
2018/12/31	IGOV	02/05/2019			Index Future	258.2420	258.2420	258.2650	258.2650	0.009	0.0000	0.0000	215
2018/12/31	IGOV	01/08/2019			Index Future	263.3410	263.3410	263.3630	263.3630	0.008	0.0000	0.0000	0
2018/12/31	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2018/12/31	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0300	102.0300	0.010	0.0000	0.0000	0
2018/12/31	IS01	19/09/2019			Interest Rate Swap	99.9200	99.9200	99.9100	99.9100	(0.010)	0.0000	0.0000	0
2018/12/31	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2018/12/31	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7500	99.7500	0.000	0.0000	0.0000	0

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2018/12/31	IS02	20/09/2019			Interest Rate Swap	101.9100	101.9100	101.9100	101.9100	0.000	0.0000	0.0000	0
2018/12/31	IS02	20/12/2019			Interest Rate Swap	102.9000	102.9000	102.8900	102.8900	(0.010)	0.0000	0.0000	0
2018/12/31	IS02	23/03/2020			Interest Rate Swap	98.9600	98.9600	98.9400	98.9400	(0.020)	0.0000	0.0000	0
2018/12/31	IS02	22/06/2020			Interest Rate Swap	102.5800	102.5800	102.5500	102.5500	(0.029)	0.0000	0.0000	0
2018/12/31	IS02	21/09/2020			Interest Rate Swap	99.6300	99.6300	99.5800	99.5800	(0.050)	0.0000	0.0000	0
2018/12/31	IS05	17/12/2020			Interest Rate Swap	96.4900	96.4900	96.4100	96.4100	(0.083)	0.0000	0.0000	0
2018/12/31	IS05	16/03/2021			Interest Rate Swap	95.7100	95.7100	95.6100	95.6100	(0.104)	0.0000	0.0000	0
2018/12/31	IS05	15/06/2021			Interest Rate Swap	94.8700	94.8700	94.7700	94.7700	(0.105)	0.0000	0.0000	0
2018/12/31	IS05	21/09/2021			Interest Rate Swap	95.0000	95.0000	94.9100	94.9100	(0.095)	0.0000	0.0000	0
2018/12/31	IS05	21/12/2021			Interest Rate Swap	97.1600	97.1600	97.0700	97.0700	(0.093)	0.0000	0.0000	51
2018/12/31	IS05	15/03/2022			Interest Rate Swap	97.2700	97.2700	97.1800	97.1800	(0.093)	0.0000	0.0000	0
2018/12/31	IS05	21/06/2022			Interest Rate Swap	98.4200	98.4200	98.3400	98.3400	(0.081)	0.0000	0.0000	0
2018/12/31	IS05	20/09/2022			Interest Rate Swap	102.3200	102.3200	102.2300	102.2300	(0.088)	0.0000	0.0000	0
2018/12/31	IS05	20/12/2022			Interest Rate Swap	103.5400	103.5400	103.4500	103.4500	(0.087)	0.0000	0.0000	0
2018/12/31	IS05	22/03/2023			Interest Rate Swap	96.9000	96.9000	96.8000	96.8000	(0.103)	0.0000	0.0000	0
2018/12/31	IS05	20/06/2023			Interest Rate Swap	102.9400	102.9400	102.8300	102.8300	(0.107)	0.0000	0.0000	0
2018/12/31	IS05	19/09/2023			Interest Rate Swap	98.4400	98.4400	98.3100	98.3100	(0.132)	0.0000	0.0000	0
2018/12/31	IS10	17/12/2025			Interest Rate Swap	95.1200	95.1200	94.9100	94.9100	(0.221)	0.0000	0.0000	0
2018/12/31	IS10	16/03/2026			Interest Rate Swap	92.1200	92.1200	91.9000	91.9000	(0.239)	0.0000	0.0000	0
2018/12/31	IS10	15/06/2026			Interest Rate Swap	90.8600	90.8600	90.6400	90.6400	(0.242)	0.0000	0.0000	0
2018/12/31	IS10	21/09/2026			Interest Rate Swap	93.0200	93.0200	92.8000	92.8000	(0.237)	0.0000	0.0000	0
2018/12/31	IS10	21/12/2026			Interest Rate Swap	96.8200	96.8200	96.5900	96.5900	(0.238)	0.0000	0.0000	0
2018/12/31	IS10	15/03/2027			Interest Rate Swap	95.4000	95.4000	95.1700	95.1700	(0.241)	0.0000	0.0000	0
2018/12/31	IS10	21/06/2027			Interest Rate Swap	97.4800	97.4800	97.2500	97.2500	(0.236)	0.0000	0.0000	0
2018/12/31	IS10	20/09/2027			Interest Rate Swap	102.9500	102.9500	102.7200	102.7200	(0.223)	0.0000	0.0000	0
2018/12/31	IS10	20/12/2027			Interest Rate Swap	103.3200	103.3200	103.0900	103.0900	(0.223)	0.0000	0.0000	0
2018/12/31	IS10	22/03/2028			Interest Rate Swap	96.8500	96.8500	96.6100	96.6100	(0.248)	0.0000	0.0000	0
2018/12/31	IS10	20/06/2028			Interest Rate Swap	104.0400	104.0400	103.8100	103.8100	(0.221)	0.0000	0.0000	0
2018/12/31	IS10	19/09/2028			Interest Rate Swap	97.6100	97.6100	97.3800	97.3800	(0.236)	0.0000	0.0000	0
2018/12/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2018/12/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2018/12/31	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2018/12/31	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2018/12/31	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2018/12/31	R023	07/02/2019	10.59	Call	Bond Future	7,871.6200	7.8716	7,890.9600	7.8910	0.246	0	0	0
2018/12/31	R023	07/02/2019			Bond Future	8.1278	102.2459	8.1220	102.2652	(0.071)	0.0000	0.0000	62,040
2018/12/31	R023	07/02/2019	10.57	Call	Bond Future	7,810.8500	7.8109	7,830.1900	7.8302	0.248	0	0	0
2018/12/31	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R023	07/02/2019	10.58	Call	Bond Future	7,841.2400	7.8412	7,860.5800	7.8606	0.247	0	0	0
2018/12/31	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R023	02/05/2019	8.45	Call	Bond Future	1,383.8600	1.3839	1,387.9300	1.3879	0.294	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/31	R023	02/05/2019	8.44	Put	Bond Future	460.8200		0.4608	445.3000	0.4453	(3.368)	0	0	0
2018/12/31	R023	02/05/2019			Bond Future	8.1569		100.1025	8.1509	100.1220	(0.075)	0.0000	0.0000	0
2018/12/31	R023	02/05/2019	8.46	Call	Bond Future	1,406.5300		1.4065	1,410.7400	1.4107	0.299	0	0	0
2018/12/31	R023	02/05/2019	8.46	Put	Bond Future	442.7700		0.4428	427.5300	0.4275	(3.442)	0	0	0
2018/12/31	R023	02/05/2019	8.45	Put	Bond Future	451.7200		0.4517	436.3400	0.4363	(3.405)	0	0	0
2018/12/31	R023	02/05/2019	8.44	Call	Bond Future	1,361.3400		1.3613	1,365.2700	1.3653	0.289	0	0	0
2018/12/31	R023	01/08/2019	8.95	Call	Bond Future	2,707.3100		2.7073	2,716.4200	2.7164	0.336	0	0	0
2018/12/31	R023	01/08/2019			Bond Future	8.1722		102.0552	8.1656	102.0750	(0.080)	0.0000	0.0000	0
2018/12/31	R023	01/08/2019	8.93	Call	Bond Future	2,657.2800		2.6573	2,666.2600	2.6663	0.338	0	0	0
2018/12/31	R023	01/08/2019	8.93	Put	Bond Future	401.8000		0.4018	391.0600	0.3911	(2.673)	0	0	0
2018/12/31	R023	01/08/2019	8.95	Put	Bond Future	393.1700		0.3932	382.5600	0.3826	(2.699)	0	0	0
2018/12/31	R023	01/08/2019	8.94	Call	Bond Future	2,682.1500		2.6821	2,691.2000	2.6912	0.337	0	0	0
2018/12/31	R023	01/08/2019	8.94	Put	Bond Future	397.3400		0.3973	386.6700	0.3867	(2.685)	0	0	0
2018/12/31	R035	07/02/2019	8.98	Call	Bond Future	22.7000		0.0227	18.9500	0.0190	(16.520)	0	0	0
2018/12/31	R035	07/02/2019			Bond Future	9.8071		96.5775	9.7962	96.6603	(0.112)	0.0000	0.0000	71,434
2018/12/31	R035	07/02/2019	8.96	Call	Bond Future	19.7500		0.0198	16.3600	0.0164	(17.165)	0	0	0
2018/12/31	R035	07/02/2019	8.96	Put	Bond Future	6,763.4400		6.7634	6,677.1900	6.6772	(1.275)	0	0	0
2018/12/31	R035	07/02/2019	8.98	Put	Bond Future	6,598.9400		6.5989	6,512.3300	6.5123	(1.312)	0	0	0
2018/12/31	R035	07/02/2019	8.97	Call	Bond Future	21.1800		0.0212	17.6100	0.0176	(16.856)	0	0	0
2018/12/31	R035	07/02/2019	8.97	Put	Bond Future	6,681.0900		6.6811	6,594.6600	6.5947	(1.294)	0	0	0
2018/12/31	R035	02/05/2019	9.74	Put	Bond Future	2,932.7000		2.9327	2,857.7300	2.8577	(2.556)	0	0	0
2018/12/31	R035	02/05/2019			Bond Future	9.8655		93.7647	9.8542	93.8488	(0.114)	0.0000	0.0000	0
2018/12/31	R035	02/05/2019	9.74	Call	Bond Future	1,989.3300		1.9893	1,998.4400	1.9984	0.458	0	0	0
2018/12/31	R035	02/05/2019	9.75	Call	Bond Future	2,024.8000		2.0248	2,034.2500	2.0343	0.467	0	0	0
2018/12/31	R035	02/05/2019	9.75	Put	Bond Future	2,892.4500		2.8925	2,817.8200	2.8178	(2.580)	0	0	0
2018/12/31	R035	02/05/2019	9.73	Call	Bond Future	1,954.2000		1.9542	1,962.9600	1.9630	0.448	0	0	0
2018/12/31	R035	02/05/2019	9.73	Put	Bond Future	2,973.3800		2.9734	2,898.0600	2.8981	(2.533)	0	0	0
2018/12/31	R035	01/08/2019	10.23	Call	Bond Future	4,379.2600		4.3793	4,412.0600	4.4121	0.749	0	0	0
2018/12/31	R035	01/08/2019	10.22	Put	Bond Future	2,190.0700		2.1901	2,136.9000	2.1369	(2.428)	0	0	0
2018/12/31	R035	01/08/2019			Bond Future	9.9237		95.5938	9.9121	95.6794	(0.117)	0.0000	0.0000	0
2018/12/31	R035	01/08/2019	10.24	Call	Bond Future	4,424.0700		4.4241	4,457.2100	4.4572	0.749	0	0	0
2018/12/31	R035	01/08/2019	10.24	Put	Bond Future	2,137.7400		2.1377	2,085.2400	2.0852	(2.456)	0	0	0
2018/12/31	R035	01/08/2019	10.23	Put	Bond Future	2,163.9100		2.1639	2,111.0700	2.1111	(2.442)	0	0	0
2018/12/31	R035	01/08/2019	10.22	Call	Bond Future	4,334.3500		4.3344	4,366.8200	4.3668	0.749	0	0	0
2018/12/31	R186	07/02/2019	8.21	Put	Bond Future	4,248.0600		4.2481	4,208.1600	4.2082	(0.939)	0	0	0
2018/12/31	R186	07/02/2019	8.20	Call	Bond Future	33.3400		0.0333	27.9400	0.0279	(16.197)	0	0	0
2018/12/31	R186	07/02/2019	8.50	Call	Bond Future	180.9400		0.1809	165.9900	0.1660	(8.262)	0	0	1,000
2018/12/31	R186	07/02/2019	9.10	Put	Bond Future	526.0100		0.5260	482.2400	0.4822	(8.321)	0	0	1,000
2018/12/31	R186	07/02/2019	9.92	Put	Bond Future	16.8900		0.0169	12.4600	0.0125	(26.229)	0	0	1,170
2018/12/31	R186	07/02/2019	9.50	Call	Bond Future	3,517.1300		3.5171	3,533.5300	3.5335	0.466	0	0	0
2018/12/31	R186	07/02/2019			Bond Future	8.9085		110.3610	8.9026	110.3953	(0.065)	0.0000	0.0000	74,462
2018/12/31	R186	07/02/2019	9.20	Put	Bond Future	367.0400		0.3670	329.9300	0.3299	(10.111)	0	0	0
2018/12/31	R186	07/02/2019	9.20	Call	Bond Future	2,064.7600		2.0648	2,061.9000	2.0619	(0.139)	0	0	3,000
2018/12/31	R186	07/02/2019	9.30	Call	Bond Future	2,522.0700		2.5221	2,526.1100	2.5261	0.160	0	0	0
2018/12/31	R186	07/02/2019	9.30	Put	Bond Future	249.9800		0.2500	219.7700	0.2198	(12.085)	0	0	7,500
2018/12/31	R186	07/02/2019	9.38	Put	Bond Future	180.9200		0.1809	156.0100	0.1560	(13.769)	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
2018/12/31	R186	07/02/2019	9.38	Call	Bond Future	2,909.6200	2.9096	2,918.9600	2.9190	0.321	0	0	6,000
2018/12/31	R186	07/02/2019	8.21	Call	Bond Future	35.5500	0.0356	29.9000	0.0299	(15.893)	0	0	0
2018/12/31	R186	07/02/2019	8.20	Put	Bond Future	4,307.6800	4.3077	4,268.0300	4.2680	(0.920)	0	0	0
2018/12/31	R186	07/02/2019	8.30	Put	Bond Future	3,719.6600	3.7197	3,677.2300	3.6772	(1.141)	0	0	0
2018/12/31	R186	07/02/2019	8.50	Put	Bond Future	2,619.1400	2.6191	2,569.9400	2.5699	(1.878)	0	0	0
2018/12/31	R186	07/02/2019	9.10	Call	Bond Future	1,645.3000	1.6453	1,635.7800	1.6358	(0.579)	0	0	0
2018/12/31	R186	07/02/2019	9.92	Call	Bond Future	5,761.5700	5.7616	5,791.3900	5.7914	0.518	0	0	0
2018/12/31	R186	07/02/2019	9.50	Put	Bond Future	108.3200	0.1083	90.4700	0.0905	(16.479)	0	0	5,000
2018/12/31	R186	07/02/2019	9.23	Put	Bond Future	327.7300	0.3277	292.7100	0.2927	(10.686)	0	0	0
2018/12/31	R186	07/02/2019	9.23	Call	Bond Future	2,198.1900	2.1982	2,197.4200	2.1974	(0.035)	0	0	3,000
2018/12/31	R186	07/02/2019	8.22	Call	Bond Future	37.8800	0.0379	31.9800	0.0320	(15.576)	0	0	0
2018/12/31	R186	07/02/2019	8.22	Put	Bond Future	4,188.6000	4.1886	4,148.4500	4.1485	(0.959)	0	0	0
2018/12/31	R186	07/02/2019	8.30	Call	Bond Future	61.7000	0.0617	53.5200	0.0535	(13.258)	0	0	210
2018/12/31	R186	07/02/2019	9.90	Call	Bond Future	5,653.5100	5.6535	5,683.0000	5.6830	0.522	0	0	0
2018/12/31	R186	07/02/2019	9.90	Put	Bond Future	18.5100	0.0185	13.7500	0.0138	(25.716)	0	0	1,000
2018/12/31	R186	07/02/2019	9.27	Put	Bond Future	281.0700	0.2811	248.8200	0.2488	(11.474)	0	0	0
2018/12/31	R186	07/02/2019	9.27	Call	Bond Future	2,381.2700	2.3813	2,383.2700	2.3833	0.084	0	0	1,170
2018/12/31	R186	07/02/2019	8.77	Put	Bond Future	1,420.8900	1.4209	1,365.6900	1.3657	(3.885)	0	0	0
2018/12/31	R186	07/02/2019	8.77	Call	Bond Future	602.2100	0.6022	581.2600	0.5813	(3.479)	0	0	1,170
2018/12/31	R186	02/05/2019	10.07	Call	Bond Future	6,371.4000	6.3714	6,391.4000	6.3914	0.314	0	0	0
2018/12/31	R186	02/05/2019	9.75	Call	Bond Future	4,841.0600	4.8411	4,855.1900	4.8552	0.292	0	0	0
2018/12/31	R186	02/05/2019	9.96	Put	Bond Future	314.4800	0.3145	298.0000	0.2980	(5.240)	0	0	90
2018/12/31	R186	02/05/2019	8.65	Put	Bond Future	2,732.0600	2.7321	2,690.8200	2.6908	(1.509)	0	0	0
2018/12/31	R186	02/05/2019	9.25	Put	Bond Future	1,080.7200	1.0807	1,048.6500	1.0486	(2.967)	0	0	0
2018/12/31	R186	02/05/2019	9.02	Call	Bond Future	1,909.3300	1.9093	1,907.0400	1.9070	(0.120)	0	0	0
2018/12/31	R186	02/05/2019	9.01	Put	Bond Future	1,609.6700	1.6097	1,572.5700	1.5726	(2.305)	0	0	0
2018/12/31	R186	02/05/2019			Bond Future	8.9632	112.2890	8.9572	112.3236	(0.067)	0.0000	0.0000	3,050
2018/12/31	R186	02/05/2019	8.65	Call	Bond Future	917.1600	0.9172	910.5500	0.9106	(0.721)	0	0	3,250
2018/12/31	R186	02/05/2019	9.03	Call	Bond Future	1,941.3600	1.9414	1,939.2500	1.9393	(0.109)	0	0	0
2018/12/31	R186	02/05/2019	9.03	Put	Bond Future	1,559.2400	1.5592	1,522.5000	1.5225	(2.356)	0	0	0
2018/12/31	R186	02/05/2019	10.07	Put	Bond Future	261.2900	0.2613	246.6600	0.2467	(5.599)	0	0	200
2018/12/31	R186	02/05/2019	9.30	Call	Bond Future	2,900.2600	2.9003	2,903.9800	2.9040	0.128	0	0	200
2018/12/31	R186	02/05/2019	9.75	Put	Bond Future	450.2100	0.4502	429.7100	0.4297	(4.553)	0	0	7,000
2018/12/31	R186	02/05/2019	9.96	Call	Bond Future	5,837.8200	5.8378	5,855.9700	5.8560	0.311	0	0	0
2018/12/31	R186	02/05/2019	9.20	Put	Bond Future	1,177.3700	1.1774	1,144.1500	1.1442	(2.822)	0	0	0
2018/12/31	R186	02/05/2019	10.02	Put	Bond Future	284.0500	0.2841	268.6100	0.2686	(5.436)	0	0	3,250
2018/12/31	R186	02/05/2019	9.25	Call	Bond Future	2,708.7900	2.7088	2,711.3500	2.7113	0.095	0	0	3,250
2018/12/31	R186	02/05/2019	9.02	Put	Bond Future	1,584.3000	1.5843	1,547.3800	1.5474	(2.330)	0	0	0
2018/12/31	R186	02/05/2019	9.01	Call	Bond Future	1,877.5800	1.8776	1,875.1100	1.8751	(0.132)	0	0	0
2018/12/31	R186	02/05/2019	8.62	Put	Bond Future	2,844.9200	2.8449	2,803.5600	2.8036	(1.454)	0	0	0
2018/12/31	R186	02/05/2019	8.62	Call	Bond Future	854.1100	0.8541	847.3800	0.8474	(0.788)	0	0	90
2018/12/31	R186	02/05/2019	8.70	Put	Bond Future	2,550.9300	2.5509	2,509.9700	2.5100	(1.606)	0	0	0
2018/12/31	R186	02/05/2019	8.70	Call	Bond Future	1,028.4100	1.0284	1,022.0800	1.0221	(0.616)	0	0	200
2018/12/31	R186	02/05/2019	9.30	Put	Bond Future	991.6300	0.9916	960.7200	0.9607	(3.117)	0	0	0
2018/12/31	R186	02/05/2019	9.20	Call	Bond Future	2,523.9200	2.5239	2,525.3300	2.5253	0.056	0	0	90
2018/12/31	R186	02/05/2019	8.50	Put	Bond Future	3,327.5200	3.3275	3,286.0200	3.2860	(1.247)	0	0	0
2018/12/31	R186	02/05/2019	8.50	Call	Bond Future	629.4100	0.6294	622.5400	0.6225	(1.091)	0	0	7,000
2018/12/31	R186	02/05/2019	9.00	Put	Bond Future	1,635.6200	1.6356	1,598.3300	1.5983	(2.280)	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
2018/12/31	R186	02/05/2019	9.00	Call	Bond Future	1,846.3700	1.8464	1,843.7100	1.8437	(0.144)	0	0	7,000
2018/12/31	R186	02/05/2019	8.80	Put	Bond Future	2,213.1600	2.2132	2,173.0500	2.1731	(1.812)	0	0	0
2018/12/31	R186	02/05/2019	8.80	Call	Bond Future	1,272.3800	1.2724	1,266.9000	1.2669	(0.431)	0	0	7,500
2018/12/31	R186	02/05/2019	10.02	Call	Bond Future	6,127.9900	6.1280	6,147.1800	6.1472	0.313	0	0	0
2018/12/31	R186	01/08/2019	10.08	Put	Bond Future	681.1900	0.6812	662.5900	0.6626	(2.731)	0	0	6,000
2018/12/31	R186	01/08/2019	9.54	Call	Bond Future	4,090.3400	4.0903	4,100.1300	4.1001	0.239	0	0	0
2018/12/31	R186	01/08/2019			Bond Future	9.0142	109.1778	9.0079	109.2130	(0.070)	0.0000	0.0000	0
2018/12/31	R186	01/08/2019	9.52	Call	Bond Future	4,009.6500	4.0096	4,019.1700	4.0192	0.237	0	0	0
2018/12/31	R186	01/08/2019	9.52	Put	Bond Future	1,237.9500	1.2380	1,212.3000	1.2123	(2.072)	0	0	0
2018/12/31	R186	01/08/2019	8.30	Put	Bond Future	4,660.4600	4.6605	4,622.8600	4.6229	(0.807)	0	0	0
2018/12/31	R186	01/08/2019	8.30	Call	Bond Future	583.6300	0.5836	581.2000	0.5812	(0.416)	0	0	6,000
2018/12/31	R186	01/08/2019	9.05	Put	Bond Future	2,143.6700	2.1437	2,111.3800	2.1114	(1.506)	0	0	0
2018/12/31	R186	01/08/2019	9.05	Call	Bond Future	2,343.0500	2.3431	2,345.9300	2.3459	0.123	0	0	6,000
2018/12/31	R186	01/08/2019	10.08	Call	Bond Future	6,414.4400	6.4144	6,431.0100	6.4310	0.258	0	0	0
2018/12/31	R186	01/08/2019	9.54	Put	Bond Future	1,210.9600	1.2110	1,185.5800	1.1856	(2.096)	0	0	0
2018/12/31	R186	01/08/2019	9.53	Call	Bond Future	4,049.9400	4.0499	4,059.5900	4.0596	0.238	0	0	0
2018/12/31	R186	01/08/2019	9.53	Put	Bond Future	1,224.3800	1.2244	1,198.8600	1.1989	(2.084)	0	0	0
2018/12/31	R197	07/02/2019			Bond Future	299.4399	299.4399	299.4472	299.4472	0.002	0.0000	0.0000	2,355
2018/12/31	R197	02/05/2019			Bond Future	304.7386	304.7386	304.7455	304.7455	0.002	0.0000	0.0000	0
2018/12/31	R197	01/08/2019			Bond Future	303.1958	303.1958	303.2024	303.2024	0.002	0.0000	0.0000	0
2018/12/31	R202	07/02/2019			Bond Future	230.9399	230.9399	230.9481	230.9481	0.004	0.0000	0.0000	8,805
2018/12/31	R202	02/05/2019			Bond Future	235.0269	235.0269	235.0345	235.0345	0.003	0.0000	0.0000	0
2018/12/31	R202	01/08/2019			Bond Future	235.6515	235.6515	235.6591	235.6591	0.003	0.0000	0.0000	0
2018/12/31	R207	07/02/2019	6.52	Call	Bond Future	685.5900	0.6856	656.2000	0.6562	(4.287)	0	0	0
2018/12/31	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	07/02/2019			Bond Future	5.7513	101.8823	5.7840	101.8530	0.570	0.0000	0.0000	15,739
2018/12/31	R207	07/02/2019	6.53	Call	Bond Future	694.4600	0.6945	665.0700	0.6651	(4.232)	0	0	0
2018/12/31	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	07/02/2019	6.51	Call	Bond Future	676.7200	0.6767	647.3300	0.6473	(4.343)	0	0	0
2018/12/31	R207	02/05/2019	7.63	Call	Bond Future	1,686.1900	1.6862	1,656.0700	1.6561	(1.786)	0	0	0
2018/12/31	R207	02/05/2019			Bond Future	5.1162	103.6623	5.1605	103.6321	0.865	0.0000	0.0000	0
2018/12/31	R207	02/05/2019	7.61	Call	Bond Future	1,672.9600	1.6730	1,642.8400	1.6428	(1.800)	0	0	0
2018/12/31	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	02/05/2019	7.62	Call	Bond Future	1,679.5800	1.6796	1,649.4600	1.6495	(1.793)	0	0	0
2018/12/31	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	01/08/2019	7.33	Call	Bond Future	1,682.2400	1.6822	1,651.4000	1.6514	(1.833)	0	0	0
2018/12/31	R207	01/08/2019			Bond Future	3.4948	102.0422	3.5639	102.0114	1.979	0.0000	0.0000	0
2018/12/31	R207	01/08/2019	7.34	Call	Bond Future	1,686.5600	1.6866	1,655.7200	1.6557	(1.829)	0	0	0
2018/12/31	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2018/12/31	R207	01/08/2019	7.35	Call	Bond Future	1,690.8700	1.6909	1,660.0300	1.6600	(1.824)	0	0	0
2018/12/31	R207	01/08/2019	7.35	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2018/12/31	R208	07/02/2019	7.07	Call	Bond Future	269.2000	0.2692	263.4100	0.2634	(2.151)	0	0	0
2018/12/31	R208	07/02/2019	7.08	Put	Bond Future	69.5000	0.0695	64.9600	0.0650	(6.532)	0	0	0
2018/12/31	R208	07/02/2019	7.06	Put	Bond Future	81.3000	0.0813	76.5400	0.0765	(5.855)	0	0	0
2018/12/31	R208	07/02/2019			Bond Future	6.9701	102.0637	6.9707	102.0626	0.008	0.0000	0.0000	17,335
2018/12/31	R208	07/02/2019	7.07	Put	Bond Future	75.2900	0.0753	70.6300	0.0706	(6.189)	0	0	0
2018/12/31	R208	07/02/2019	7.08	Call	Bond Future	282.7900	0.2828	277.1200	0.2771	(2.005)	0	0	0
2018/12/31	R208	07/02/2019	7.06	Call	Bond Future	255.8200	0.2558	249.9300	0.2499	(2.302)	0	0	0
2018/12/31	R208	02/05/2019	8.03	Put	Bond Future	19.4100	0.0194	18.2500	0.0183	(5.976)	0	0	0
2018/12/31	R208	02/05/2019	8.02	Call	Bond Future	1,990.3600	1.9904	1,987.8200	1.9878	(0.128)	0	0	0
2018/12/31	R208	02/05/2019			Bond Future	6.8798	100.4459	6.8805	100.4445	0.011	0.0000	0.0000	0
2018/12/31	R208	02/05/2019	8.03	Call	Bond Future	2,007.0600	2.0071	2,004.5300	2.0045	(0.126)	0	0	0
2018/12/31	R208	02/05/2019	8.02	Put	Bond Future	19.7700	0.0198	18.6000	0.0186	(5.918)	0	0	0
2018/12/31	R208	02/05/2019	8.04	Call	Bond Future	2,023.7600	2.0238	2,021.2400	2.0212	(0.125)	0	0	0
2018/12/31	R208	02/05/2019	8.04	Put	Bond Future	19.0600	0.0191	17.9100	0.0179	(6.034)	0	0	0
2018/12/31	R208	01/08/2019	8.16	Call	Bond Future	2,231.8100	2.2318	2,229.2300	2.2292	(0.116)	0	0	0
2018/12/31	R208	01/08/2019	8.17	Put	Bond Future	35.4000	0.0354	34.3500	0.0344	(2.966)	0	0	0
2018/12/31	R208	01/08/2019			Bond Future	6.7133	102.4054	6.7143	102.4039	0.015	0.0000	0.0000	0
2018/12/31	R208	01/08/2019	8.16	Put	Bond Future	36.3000	0.0363	35.2300	0.0352	(2.948)	0	0	0
2018/12/31	R208	01/08/2019	8.17	Call	Bond Future	2,245.8600	2.2459	2,243.3000	2.2433	(0.114)	0	0	0
2018/12/31	R208	01/08/2019	8.15	Call	Bond Future	2,217.7700	2.2178	2,215.1700	2.2152	(0.117)	0	0	0
2018/12/31	R208	01/08/2019	8.15	Put	Bond Future	37.2100	0.0372	36.1200	0.0361	(2.929)	0	0	0
2018/12/31	R209	07/02/2019	10.20	Put	Bond Future	267.8000	0.2678	234.6000	0.2346	(12.397)	0	0	4,000
2018/12/31	R209	07/02/2019	8.97	Put	Bond Future	5,243.0500	5.2430	5,200.2500	5.2002	(0.816)	0	0	0
2018/12/31	R209	07/02/2019			Bond Future	9.7372	73.5173	9.7315	73.5544	(0.059)	0.0000	0.0000	117,572
2018/12/31	R209	07/02/2019	8.96	Call	Bond Future	31.1500	0.0312	25.6900	0.0257	(17.528)	0	0	0
2018/12/31	R209	07/02/2019	8.96	Put	Bond Future	5,312.5300	5.3125	5,269.9800	5.2700	(0.801)	0	0	0
2018/12/31	R209	07/02/2019	10.20	Call	Bond Future	3,161.7900	3.1618	3,165.6800	3.1657	0.123	0	0	0
2018/12/31	R209	07/02/2019	8.97	Call	Bond Future	33.1900	0.0332	27.4800	0.0275	(17.204)	0	0	0
2018/12/31	R209	07/02/2019	9.54	Put	Bond Future	1,888.1800	1.8882	1,825.4400	1.8254	(3.323)	0	0	0
2018/12/31	R209	07/02/2019	9.54	Call	Bond Future	599.6300	0.5996	573.9800	0.5740	(4.278)	0	0	4,000
2018/12/31	R209	07/02/2019	9.04	Put	Bond Future	4,763.0100	4.7630	4,718.1900	4.7182	(0.941)	0	0	0
2018/12/31	R209	07/02/2019	9.04	Call	Bond Future	51.0800	0.0511	43.3500	0.0434	(15.133)	0	0	4,000
2018/12/31	R209	07/02/2019	8.95	Call	Bond Future	29.2100	0.0292	24.0100	0.0240	(17.802)	0	0	0
2018/12/31	R209	07/02/2019	8.95	Put	Bond Future	5,382.2100	5.3822	5,339.9200	5.3399	(0.786)	0	0	0
2018/12/31	R209	02/05/2019	9.70	Put	Bond Future	2,377.9700	2.3780	2,333.1700	2.3332	(1.884)	0	0	0
2018/12/31	R209	02/05/2019			Bond Future	9.7897	71.6526	9.7838	71.6902	(0.060)	0.0000	0.0000	0
2018/12/31	R209	02/05/2019	9.69	Call	Bond Future	1,770.6700	1.7707	1,763.3400	1.7633	(0.414)	0	0	0
2018/12/31	R209	02/05/2019	9.69	Put	Bond Future	2,411.5600	2.4116	2,366.6200	2.3666	(1.864)	0	0	0
2018/12/31	R209	02/05/2019	9.70	Call	Bond Future	1,801.7200	1.8017	1,794.5300	1.7945	(0.399)	0	0	0
2018/12/31	R209	02/05/2019	10.50	Call	Bond Future	5,018.4800	5.0185	5,028.8900	5.0289	0.207	0	0	0
2018/12/31	R209	02/05/2019	10.71	Call	Bond Future	6,033.1800	6.0332	6,048.1300	6.0481	0.248	0	0	0
2018/12/31	R209	02/05/2019	9.68	Call	Bond Future	1,739.8900	1.7399	1,732.4400	1.7324	(0.428)	0	0	0
2018/12/31	R209	02/05/2019	9.68	Put	Bond Future	2,445.5100	2.4455	2,400.4500	2.4004	(1.843)	0	0	0
2018/12/31	R209	02/05/2019	9.95	Put	Bond Future	1,643.5700	1.6436	1,603.2300	1.6032	(2.454)	0	0	0
2018/12/31	R209	02/05/2019	9.95	Call	Bond Future	2,656.0300	2.6560	2,653.3000	2.6533	(0.103)	0	0	760
2018/12/31	R209	02/05/2019	10.50	Put	Bond Future	688.9200	0.6889	661.7200	0.6617	(3.948)	0	0	11,560
2018/12/31	R209	02/05/2019	9.35	Put	Bond Future	3,775.2300	3.7752	3,728.1600	3.7282	(1.247)	0	0	0

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2018/12/31	R209	02/05/2019	9.35	Call	Bond Future	884.7400		0.8847	875.2800	0.8753	(1.069)	0	0	760
2018/12/31	R209	02/05/2019	10.71	Put	Bond Future	498.4700		0.4985	475.8100	0.4758	(4.546)	0	0	760
2018/12/31	R209	01/08/2019	10.15	Put	Bond Future	1,927.7600		1.9278	1,894.8900	1.8949	(1.705)	0	0	0
2018/12/31	R209	01/08/2019	10.17	Call	Bond Future	3,919.8500		3.9199	3,925.5700	3.9256	0.146	0	0	0
2018/12/31	R209	01/08/2019			Bond Future	9.8410		73.0505	9.8350	73.0888	(0.061)	0.0000	0.0000	0
2018/12/31	R209	01/08/2019	10.15	Call	Bond Future	3,842.2300		3.8422	3,847.6200	3.8476	0.140	0	0	0
2018/12/31	R209	01/08/2019	10.17	Put	Bond Future	1,884.0900		1.8841	1,851.5500	1.8516	(1.727)	0	0	0
2018/12/31	R209	01/08/2019	10.16	Put	Bond Future	1,905.9200		1.9059	1,873.2100	1.8732	(1.716)	0	0	0
2018/12/31	R209	01/08/2019	10.16	Call	Bond Future	3,881.0700		3.8811	3,886.6200	3.8866	0.143	0	0	0
2018/12/31	R210	07/02/2019			Bond Future	185.9588		185.9588	185.9650	185.9650	0.003	0.0000	0.0000	2,448
2018/12/31	R210	02/05/2019			Bond Future	186.6938		186.6938	186.6998	186.6998	0.003	0.0000	0.0000	0
2018/12/31	R210	01/08/2019			Bond Future	190.3795		190.3795	190.3853	190.3853	0.003	0.0000	0.0000	0
2018/12/31	R212	07/02/2019			Bond Future	155.8024		155.8024	155.8061	155.8061	0.002	0.0000	0.0000	4,976
2018/12/31	R212	02/05/2019			Bond Future	158.5595		158.5595	158.5630	158.5630	0.002	0.0000	0.0000	0
2018/12/31	R212	01/08/2019			Bond Future	161.6186		161.6186	161.6220	161.6220	0.002	0.0000	0.0000	0
2018/12/31	R213	07/02/2019	8.68	Call	Bond Future	18.2300		0.0182	15.1600	0.0152	(16.840)	0	0	0
2018/12/31	R213	07/02/2019			Bond Future	9.5307		85.2829	9.5197	85.3506	(0.115)	0.0000	0.0000	32,702
2018/12/31	R213	07/02/2019	8.68	Put	Bond Future	5,520.7000		5.5207	5,449.9300	5.4499	(1.282)	0	0	0
2018/12/31	R213	07/02/2019	8.69	Call	Bond Future	19.4900		0.0195	16.2700	0.0163	(16.521)	0	0	0
2018/12/31	R213	07/02/2019	8.70	Put	Bond Future	5,388.3400		5.3883	5,317.2600	5.3173	(1.319)	0	0	0
2018/12/31	R213	07/02/2019	8.69	Put	Bond Future	5,454.4400		5.4544	5,383.5200	5.3835	(1.300)	0	0	0
2018/12/31	R213	07/02/2019	8.70	Call	Bond Future	20.8400		0.0208	17.4600	0.0175	(16.219)	0	0	0
2018/12/31	R213	02/05/2019	9.49	Call	Bond Future	1,688.8700		1.6889	1,697.3200	1.6973	0.500	0	0	0
2018/12/31	R213	02/05/2019	9.48	Put	Bond Future	2,307.3000		2.3073	2,246.7900	2.2468	(2.623)	0	0	0
2018/12/31	R213	02/05/2019			Bond Future	9.5856		83.2235	9.5743	83.2922	(0.117)	0.0000	0.0000	0
2018/12/31	R213	02/05/2019	9.50	Call	Bond Future	1,718.7200		1.7187	1,727.4600	1.7275	0.509	0	0	0
2018/12/31	R213	02/05/2019	9.50	Put	Bond Future	2,243.6000		2.2436	2,183.6700	2.1837	(2.671)	0	0	0
2018/12/31	R213	02/05/2019	9.49	Put	Bond Future	2,275.3700		2.2754	2,215.1500	2.2151	(2.647)	0	0	0
2018/12/31	R213	02/05/2019	9.48	Call	Bond Future	1,659.1100		1.6591	1,667.2700	1.6673	0.492	0	0	0
2018/12/31	R213	01/08/2019	9.99	Put	Bond Future	1,673.9500		1.6740	1,631.9400	1.6319	(2.510)	0	0	0
2018/12/31	R213	01/08/2019	9.98	Call	Bond Future	3,707.7600		3.7078	3,735.3700	3.7354	0.745	0	0	0
2018/12/31	R213	01/08/2019			Bond Future	9.6396		84.8470	9.6280	84.9169	(0.120)	0.0000	0.0000	0
2018/12/31	R213	01/08/2019	9.99	Call	Bond Future	3,745.8800		3.7459	3,773.7600	3.7738	0.744	0	0	0
2018/12/31	R213	01/08/2019	9.98	Put	Bond Future	1,693.9800		1.6940	1,651.7000	1.6517	(2.496)	0	0	0
2018/12/31	R213	01/08/2019	10.00	Call	Bond Future	3,784.3900		3.7844	3,812.5400	3.8125	0.744	0	0	0
2018/12/31	R213	01/08/2019	10.00	Put	Bond Future	1,654.3700		1.6544	1,612.6300	1.6126	(2.523)	0	0	0
2018/12/31	R214	07/02/2019	9.05	Put	Bond Future	6,232.6400		6.2326	6,156.9500	6.1570	(1.214)	0	0	0
2018/12/31	R214	07/02/2019			Bond Future	9.9186		72.5693	9.9078	72.6419	(0.109)	0.0000	0.0000	31,531
2018/12/31	R214	07/02/2019	9.04	Call	Bond Future	16.5800		0.0166	13.6200	0.0136	(17.853)	0	0	0
2018/12/31	R214	07/02/2019	9.04	Put	Bond Future	6,308.0400		6.3080	6,232.5100	6.2325	(1.197)	0	0	0
2018/12/31	R214	07/02/2019	9.05	Call	Bond Future	17.7800		0.0178	14.6600	0.0147	(17.548)	0	0	0
2018/12/31	R214	07/02/2019	9.03	Call	Bond Future	15.4600		0.0155	12.6500	0.0126	(18.176)	0	0	0
2018/12/31	R214	07/02/2019	9.03	Put	Bond Future	6,383.6400		6.3836	6,308.2600	6.3083	(1.181)	0	0	0
2018/12/31	R214	02/05/2019	9.87	Call	Bond Future	1,844.0700		1.8441	1,852.6600	1.8527	0.466	0	0	0

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2018/12/31	R214 02/05/2019	9.85	Call	Bond Future	1,780.3000		1.7803	1,788.2800	1.7883	0.448	0	0	0
2018/12/31	R214 02/05/2019			Bond Future	9.9706		70.5413	9.9595	70.6150	(0.112)	0.0000	0.0000	0
2018/12/31	R214 02/05/2019	9.85	Put	Bond Future	2,586.7000		2.5867	2,520.9600	2.5210	(2.541)	0	0	0
2018/12/31	R214 02/05/2019	9.87	Put	Bond Future	2,515.7400		2.5157	2,450.6100	2.4506	(2.589)	0	0	0
2018/12/31	R214 02/05/2019	9.86	Call	Bond Future	1,811.9600		1.8120	1,820.2400	1.8202	0.457	0	0	0
2018/12/31	R214 02/05/2019	9.86	Put	Bond Future	2,550.9400		2.5509	2,485.5000	2.4855	(2.565)	0	0	0
2018/12/31	R214 01/08/2019	10.34	Put	Bond Future	1,984.0500		1.9841	1,937.1600	1.9372	(2.363)	0	0	0
2018/12/31	R214 01/08/2019			Bond Future	10.0225		71.9174	10.0111	71.9924	(0.114)	0.0000	0.0000	0
2018/12/31	R214 01/08/2019	10.33	Call	Bond Future	3,978.7700		3.9788	4,006.6200	4.0066	0.700	0	0	0
2018/12/31	R214 01/08/2019	10.33	Put	Bond Future	2,007.0400		2.0070	1,959.8800	1.9599	(2.350)	0	0	0
2018/12/31	R214 01/08/2019	10.34	Call	Bond Future	4,018.3800		4.0184	4,046.5000	4.0465	0.700	0	0	0
2018/12/31	R214 01/08/2019	10.32	Call	Bond Future	3,939.1000		3.9391	3,966.6700	3.9667	0.700	0	0	0
2018/12/31	R214 01/08/2019	10.32	Put	Bond Future	2,030.0600		2.0301	1,982.6200	1.9826	(2.337)	0	0	0
2018/12/31	R248 07/02/2019	9.06	Put	Bond Future	8,187.2800		8.1873	8,006.4100	8.0064	(2.209)	0	0	0
2018/12/31	R248 07/02/2019			Bond Future	9.9490		92.6464	9.9280	92.8255	(0.211)	0.0000	0.0000	107,561
2018/12/31	R248 07/02/2019	9.06	Call	Bond Future	13.9700		0.0140	12.1800	0.0122	(12.813)	0	0	0
2018/12/31	R248 07/02/2019	9.05	Put	Bond Future	8,285.5300		8.2855	8,104.7500	8.1048	(2.182)	0	0	0
2018/12/31	R248 07/02/2019	9.07	Call	Bond Future	15.0800		0.0151	13.2000	0.0132	(12.467)	0	0	0
2018/12/31	R248 07/02/2019	9.07	Put	Bond Future	8,089.2700		8.0893	7,908.3100	7.9083	(2.237)	0	0	0
2018/12/31	R248 07/02/2019	9.05	Call	Bond Future	12.9300		0.0129	11.2300	0.0112	(13.148)	0	0	0
2018/12/31	R248 02/05/2019	9.90	Put	Bond Future	3,145.5200		3.1455	3,016.5700	3.0166	(4.099)	0	0	0
2018/12/31	R248 02/05/2019			Bond Future	10.0018		89.8283	9.9802	90.0103	(0.215)	0.0000	0.0000	0
2018/12/31	R248 02/05/2019	9.90	Call	Bond Future	2,280.2000		2.2802	2,333.2500	2.3332	2.327	0	0	0
2018/12/31	R248 02/05/2019	9.91	Call	Bond Future	2,321.1700		2.3212	2,375.0900	2.3751	2.323	0	0	0
2018/12/31	R248 02/05/2019	9.89	Put	Bond Future	3,190.7500		3.1907	3,060.9400	3.0609	(4.068)	0	0	0
2018/12/31	R248 02/05/2019	9.91	Put	Bond Future	3,100.8100		3.1008	2,972.7300	2.9727	(4.131)	0	0	0
2018/12/31	R248 02/05/2019	9.89	Call	Bond Future	2,239.6000		2.2396	2,291.7900	2.2918	2.330	0	0	0
2018/12/31	R248 01/08/2019	10.35	Call	Bond Future	4,896.0500		4.8961	4,988.8700	4.9889	1.896	0	0	0
2018/12/31	R248 01/08/2019	10.34	Put	Bond Future	2,519.0700		2.5191	2,425.7700	2.4258	(3.704)	0	0	0
2018/12/31	R248 01/08/2019			Bond Future	10.0545		91.5807	10.0323	91.7661	(0.221)	0.0000	0.0000	0
2018/12/31	R248 01/08/2019	10.36	Call	Bond Future	4,946.0000		4.9460	5,039.4900	5.0395	1.890	0	0	0
2018/12/31	R248 01/08/2019	10.36	Put	Bond Future	2,459.8400		2.4598	2,367.8800	2.3679	(3.738)	0	0	0
2018/12/31	R248 01/08/2019	10.35	Put	Bond Future	2,489.3000		2.4893	2,396.6700	2.3967	(3.721)	0	0	0
2018/12/31	R248 01/08/2019	10.34	Call	Bond Future	4,846.2900		4.8463	4,938.4400	4.9384	1.901	0	0	0

Total

969599