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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2019 TO 15/01/2019

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
2019/01/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	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
2019/01/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	2025	07/02/2019			Bond Future	133.3520	133.3520	133.3556	133.3556	0.003	0.0000	0.0000	355
2019/01/15	2025	02/05/2019			Bond Future	135.7084	135.7084	135.7117	135.7117	0.002	0.0000	0.0000	0
2019/01/15	2025	01/08/2019			Bond Future	138.3383	138.3383	138.3416	138.3416	0.002	0.0000	0.0000	0
2019/01/15	2029	07/02/2019			Bond Future	101.2436	101.2436	101.4764	101.4764	0.230	0.0000	0.0000	2,954
2019/01/15	2029	02/05/2019			Bond Future	101.9596	101.9596	102.1963	102.1963	0.232	0.0000	0.0000	0
2019/01/15	2029	01/08/2019			Bond Future	103.9707	103.9707	104.2120	104.2120	0.232	0.0000	0.0000	0
2019/01/15	2030	07/02/2019	8.62	Call	Bond Future	10.5800	0.0106	9.1100	0.0091	(13.894)	0	0	0
2019/01/15	2030	07/02/2019	10.20	Put	Bond Future	12.9600	0.0130	11.0500	0.0110	(14.738)	0	0	3,960
2019/01/15	2030	07/02/2019			Bond Future	9.3132	91.3552	9.3125	91.3596	(0.007)	0.0000	0.0000	53,622
2019/01/15	2030	07/02/2019	9.68	Put	Bond Future	199.6100	0.1996	187.0100	0.1870	(6.312)	0	0	0
2019/01/15	2030	07/02/2019	9.68	Call	Bond Future	2,496.1900	2.4962	2,487.9900	2.4880	(0.329)	0	0	3,960
2019/01/15	2030	07/02/2019	9.18	Put	Bond Future	1,371.9600	1.3720	1,351.9400	1.3519	(1.459)	0	0	0
2019/01/15	2030	07/02/2019	9.18	Call	Bond Future	518.1300	0.5181	502.5100	0.5025	(3.015)	0	0	3,960
2019/01/15	2030	07/02/2019	8.63	Call	Bond Future	11.6400	0.0116	10.0600	0.0101	(13.574)	0	0	0
2019/01/15	2030	07/02/2019	8.62	Put	Bond Future	4,573.3500	4.5733	4,567.4800	4.5675	(0.128)	0	0	0
2019/01/15	2030	07/02/2019	10.20	Call	Bond Future	5,433.4400	5.4334	5,435.9300	5.4359	0.046	0	0	0
2019/01/15	2030	07/02/2019	8.90	Call	Bond Future	107.9400	0.1079	100.3100	0.1003	(7.069)	0	0	1,320
2019/01/15	2030	07/02/2019	8.63	Put	Bond Future	4,506.4500	4.5064	4,500.4700	4.5005	(0.133)	0	0	0
2019/01/15	2030	07/02/2019	8.64	Call	Bond Future	12.8000	0.0128	11.1000	0.0111	(13.281)	0	0	0
2019/01/15	2030	07/02/2019	8.64	Put	Bond Future	4,439.7000	4.4397	4,433.6000	4.4336	(0.137)	0	0	0
2019/01/15	2030	07/02/2019	9.60	Put	Bond Future	285.8500	0.2859	270.7700	0.2708	(5.275)	0	0	0
2019/01/15	2030	07/02/2019	9.60	Call	Bond Future	2,088.2300	2.0882	2,077.5500	2.0775	(0.511)	0	0	1,320
2019/01/15	2030	07/02/2019	9.40	Put	Bond Future	649.2400	0.6492	629.1700	0.6292	(3.091)	0	0	0
2019/01/15	2030	07/02/2019	9.40	Call	Bond Future	1,199.8100	1.1998	1,184.1400	1.1841	(1.306)	0	0	0
2019/01/15	2030	07/02/2019	8.70	Put	Bond Future	4,042.8600	4.0429	4,035.8900	4.0359	(0.172)	0	0	0
2019/01/15	2030	07/02/2019	8.70	Call	Bond Future	22.0200	0.0220	19.4500	0.0195	(11.671)	0	0	0
2019/01/15	2030	07/02/2019	8.90	Put	Bond Future	2,791.7400	2.7917	2,779.7100	2.7797	(0.431)	0	0	0
2019/01/15	2030	02/05/2019	8.90	Put	Bond Future	3,733.1400	3.7331	3,723.0500	3.7231	(0.270)	0	0	0
2019/01/15	2030	02/05/2019	9.41	Call	Bond Future	2,058.6700	2.0587	2,051.9800	2.0520	(0.325)	0	0	0
2019/01/15	2030	02/05/2019			Bond Future	9.3700	92.9488	9.3693	92.9530	(0.007)	0.0000	0.0000	0
2019/01/15	2030	02/05/2019	9.39	Call	Bond Future	1,991.3200	1.9913	1,984.6000	1.9846	(0.337)	0	0	0
2019/01/15	2030	02/05/2019	9.39	Put	Bond Future	1,865.9900	1.8660	1,855.0100	1.8550	(0.588)	0	0	0
2019/01/15	2030	02/05/2019	10.20	Call	Bond Future	5,504.3700	5.5044	5,501.6000	5.5016	(0.050)	0	0	0
2019/01/15	2030	02/05/2019	10.20	Put	Bond Future	497.1900	0.4972	490.1600	0.4902	(1.414)	0	0	3,000
2019/01/15	2030	02/05/2019	8.90	Call	Bond Future	723.4500	0.7234	717.6200	0.7176	(0.806)	0	0	3,000
2019/01/15	2030	02/05/2019	9.41	Put	Bond Future	1,808.3700	1.8084	1,797.4200	1.7974	(0.606)	0	0	0
2019/01/15	2030	02/05/2019	9.40	Call	Bond Future	2,024.7500	2.0247	2,018.0400	2.0180	(0.331)	0	0	3,000
2019/01/15	2030	02/05/2019	9.40	Put	Bond Future	1,836.9100	1.8369	1,825.9400	1.8259	(0.597)	0	0	0
2019/01/15	2030	01/08/2019	9.91	Put	Bond Future	1,435.9300	1.4359	1,428.5600	1.4286	(0.513)	0	0	0
2019/01/15	2030	01/08/2019			Bond Future	9.4267	90.7549	9.4260	90.7591	(0.007)	0.0000	0.0000	0
2019/01/15	2030	01/08/2019	9.91	Call	Bond Future	4,345.2300	4.3452	4,342.1000	4.3421	(0.072)	0	0	0
2019/01/15	2030	01/08/2019	9.92	Call	Bond Future	4,387.5300	4.3875	4,384.4300	4.3844	(0.071)	0	0	0

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2019/01/15	2030	01/08/2019	9.90	Put	Bond Future	1,452.6800	1.4527	1,445.2900	1.4453	(0.509)	0	0	0
2019/01/15	2030	01/08/2019	9.92	Put	Bond Future	1,419.3600	1.4194	1,412.0200	1.4120	(0.517)	0	0	0
2019/01/15	2030	01/08/2019	9.90	Call	Bond Future	4,303.0500	4.3031	4,299.9000	4.2999	(0.073)	0	0	0
2019/01/15	2032	07/02/2019	8.81	Call	Bond Future	9.7900	0.0098	8.0000	0.0080	(18.284)	0	0	0
2019/01/15	2032	07/02/2019	8.80	Put	Bond Future	5,211.7900	5.2118	5,239.9200	5.2399	0.540	0	0	0
2019/01/15	2032	07/02/2019			Bond Future	9.5240	93.6074	9.5284	93.5776	0.045	0.0000	0.0000	42,475
2019/01/15	2032	07/02/2019	8.82	Call	Bond Future	10.8000	0.0108	8.8600	0.0089	(17.963)	0	0	0
2019/01/15	2032	07/02/2019	8.82	Put	Bond Future	5,064.5000	5.0645	5,092.3300	5.0923	0.550	0	0	0
2019/01/15	2032	07/02/2019	8.81	Put	Bond Future	5,138.0700	5.1381	5,166.0500	5.1661	0.545	0	0	0
2019/01/15	2032	07/02/2019	8.80	Call	Bond Future	8.8500	0.0089	7.2100	0.0072	(18.531)	0	0	0
2019/01/15	2032	02/05/2019	9.62	Put	Bond Future	2,004.8000	2.0048	2,009.2000	2.0092	0.219	0	0	0
2019/01/15	2032	02/05/2019	9.61	Call	Bond Future	2,235.6500	2.2356	2,209.7500	2.2097	(1.158)	0	0	0
2019/01/15	2032	02/05/2019			Bond Future	9.5806	91.0834	9.5851	91.0530	0.047	0.0000	0.0000	0
2019/01/15	2032	02/05/2019	9.62	Call	Bond Future	2,272.5400	2.2725	2,246.4900	2.2465	(1.146)	0	0	0
2019/01/15	2032	02/05/2019	9.61	Put	Bond Future	2,035.8000	2.0358	2,040.3500	2.0403	0.223	0	0	0
2019/01/15	2032	02/05/2019	9.63	Call	Bond Future	2,309.5300	2.3095	2,283.3300	2.2833	(1.134)	0	0	0
2019/01/15	2032	02/05/2019	9.63	Put	Bond Future	1,973.9800	1.9740	1,978.2300	1.9782	0.215	0	0	0
2019/01/15	2032	01/08/2019	10.10	Call	Bond Future	4,656.5600	4.6566	4,628.7900	4.6288	(0.596)	0	0	0
2019/01/15	2032	01/08/2019	10.11	Put	Bond Future	1,592.6500	1.5926	1,596.0300	1.5960	0.212	0	0	0
2019/01/15	2032	01/08/2019			Bond Future	9.6354	92.8587	9.6401	92.8275	0.048	0.0000	0.0000	0
2019/01/15	2032	01/08/2019	10.10	Put	Bond Future	1,611.3300	1.6113	1,614.7800	1.6148	0.214	0	0	0
2019/01/15	2032	01/08/2019	10.11	Call	Bond Future	4,701.8300	4.7018	4,673.9900	4.6740	(0.592)	0	0	0
2019/01/15	2032	01/08/2019	10.09	Call	Bond Future	4,611.6800	4.6117	4,583.9900	4.5840	(0.600)	0	0	0
2019/01/15	2032	01/08/2019	10.09	Put	Bond Future	1,630.4700	1.6305	1,634.0000	1.6340	0.217	0	0	0
2019/01/15	2033	07/02/2019			Bond Future	103.8524	103.8524	103.9179	103.9179	0.063	0.0000	0.0000	5,890
2019/01/15	2033	02/05/2019			Bond Future	104.5421	104.5421	104.6087	104.6087	0.064	0.0000	0.0000	0
2019/01/15	2033	01/08/2019			Bond Future	106.6041	106.6041	106.6718	106.6718	0.064	0.0000	0.0000	0
2019/01/15	2037	07/02/2019	9.06	Put	Bond Future	5,427.7000	5.4277	5,458.4600	5.4585	0.567	0	0	0
2019/01/15	2037	07/02/2019	9.05	Call	Bond Future	15.2900	0.0153	12.6600	0.0127	(17.201)	0	0	0
2019/01/15	2037	07/02/2019			Bond Future	9.7281	89.9420	9.7325	89.9084	0.045	0.0000	0.0000	64,737
2019/01/15	2037	07/02/2019	9.06	Call	Bond Future	16.8200	0.0168	13.9800	0.0140	(16.885)	0	0	0
2019/01/15	2037	07/02/2019	9.05	Put	Bond Future	5,510.8800	5.5109	5,541.8500	5.5418	0.562	0	0	0
2019/01/15	2037	07/02/2019	9.07	Call	Bond Future	18.5000	0.0185	15.4300	0.0154	(16.595)	0	0	0
2019/01/15	2037	07/02/2019	9.07	Put	Bond Future	5,344.7900	5.3448	5,375.3200	5.3753	0.571	0	0	0
2019/01/15	2037	02/05/2019	9.81	Put	Bond Future	2,303.6600	2.3037	2,308.9000	2.3089	0.227	0	0	0
2019/01/15	2037	02/05/2019			Bond Future	9.7848	91.5110	9.7893	91.4765	0.046	0.0000	0.0000	0
2019/01/15	2037	02/05/2019	9.80	Call	Bond Future	2,455.5600	2.4556	2,426.5400	2.4265	(1.182)	0	0	0
2019/01/15	2037	02/05/2019	9.80	Put	Bond Future	2,339.2900	2.3393	2,344.7100	2.3447	0.232	0	0	0
2019/01/15	2037	02/05/2019	9.81	Call	Bond Future	2,496.3000	2.4963	2,467.1000	2.4671	(1.170)	0	0	0
2019/01/15	2037	02/05/2019	9.79	Call	Bond Future	2,415.1500	2.4151	2,386.3200	2.3863	(1.194)	0	0	0
2019/01/15	2037	02/05/2019	9.79	Put	Bond Future	2,375.3500	2.3753	2,380.9600	2.3810	0.236	0	0	0
2019/01/15	2037	01/08/2019	10.31	Call	Bond Future	5,340.5700	5.3406	5,309.0200	5.3090	(0.591)	0	0	0
2019/01/15	2037	01/08/2019			Bond Future	9.8424	89.0387	9.8471	89.0035	0.047	0.0000	0.0000	0
2019/01/15	2037	01/08/2019	10.29	Call	Bond Future	5,240.6100	5.2406	5,209.2300	5.2092	(0.599)	0	0	0
2019/01/15	2037	01/08/2019	10.29	Put	Bond Future	1,951.4700	1.9515	1,955.3300	1.9553	0.198	0	0	0

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2019/01/15	2037	01/08/2019	10.31	Put	Bond Future	1,908.8300	1.9088	1,912.5200	1.9125	0.193	0	0	0
2019/01/15	2037	01/08/2019	10.30	Call	Bond Future	5,290.5200	5.2905	5,259.0500	5.2590	(0.595)	0	0	0
2019/01/15	2037	01/08/2019	10.30	Put	Bond Future	1,930.0400	1.9300	1,933.8100	1.9338	0.195	0	0	0
2019/01/15	2038	07/02/2019			Bond Future	121.6567	121.6567	121.6605	121.6605	0.003	0.0000	0.0000	10,476
2019/01/15	2038	02/05/2019			Bond Future	123.8064	123.8064	123.8100	123.8100	0.003	0.0000	0.0000	0
2019/01/15	2038	01/08/2019			Bond Future	126.1958	126.1958	126.1994	126.1994	0.003	0.0000	0.0000	0
2019/01/15	2040	07/02/2019	9.13	Call	Bond Future	18.4000	0.0184	13.9800	0.0140	(24.022)	0	0	0
2019/01/15	2040	07/02/2019	9.11	Put	Bond Future	6,043.2600	6.0433	6,159.6300	6.1596	1.926	0	0	0
2019/01/15	2040	07/02/2019			Bond Future	9.7980	93.2431	9.8125	93.1230	0.147	0.0000	0.0000	30,578
2019/01/15	2040	07/02/2019	9.13	Put	Bond Future	5,862.6000	5.8626	5,978.3000	5.9783	1.974	0	0	0
2019/01/15	2040	07/02/2019	9.11	Call	Bond Future	15.1800	0.0152	11.4300	0.0114	(24.704)	0	0	0
2019/01/15	2040	07/02/2019	9.12	Put	Bond Future	5,952.8000	5.9528	6,068.8400	6.0688	1.949	0	0	0
2019/01/15	2040	07/02/2019	9.12	Call	Bond Future	16.7300	0.0167	12.6500	0.0126	(24.387)	0	0	0
2019/01/15	2040	02/05/2019	9.60	Call	Bond Future	1,614.8800	1.6149	1,557.5800	1.5576	(3.548)	0	0	1,150
2019/01/15	2040	02/05/2019	9.89	Call	Bond Future	2,746.4100	2.7464	2,669.7500	2.6698	(2.791)	0	0	0
2019/01/15	2040	02/05/2019	9.88	Put	Bond Future	2,491.2900	2.4913	2,537.6800	2.5377	1.862	0	0	0
2019/01/15	2040	02/05/2019			Bond Future	9.8544	94.8696	9.8692	94.7472	0.151	0.0000	0.0000	0
2019/01/15	2040	02/05/2019	10.20	Put	Bond Future	1,514.9000	1.5149	1,543.7800	1.5438	1.906	0	0	0
2019/01/15	2040	02/05/2019	10.20	Call	Bond Future	4,295.0500	4.2950	4,201.5000	4.2015	(2.178)	0	0	1,150
2019/01/15	2040	02/05/2019	9.60	Put	Bond Future	3,750.1000	3.7501	3,815.2300	3.8152	1.737	0	0	0
2019/01/15	2040	02/05/2019	9.90	Call	Bond Future	2,790.8100	2.7908	2,713.5300	2.7135	(2.769)	0	0	0
2019/01/15	2040	02/05/2019	9.90	Put	Bond Future	2,415.9200	2.4159	2,461.0700	2.4611	1.869	0	0	0
2019/01/15	2040	02/05/2019	9.89	Put	Bond Future	2,453.4700	2.4535	2,499.2400	2.4992	1.866	0	0	0
2019/01/15	2040	02/05/2019	9.88	Call	Bond Future	2,702.1600	2.7022	2,626.1200	2.6261	(2.814)	0	0	0
2019/01/15	2040	01/08/2019	10.36	Call	Bond Future	5,547.7300	5.5477	5,455.6200	5.4556	(1.660)	0	0	0
2019/01/15	2040	01/08/2019	10.37	Put	Bond Future	1,985.8200	1.9858	2,018.3400	2.0183	1.638	0	0	0
2019/01/15	2040	01/08/2019			Bond Future	9.9118	92.2125	9.9271	92.0875	0.155	0.0000	0.0000	0
2019/01/15	2040	01/08/2019	10.36	Put	Bond Future	2,009.1600	2.0092	2,042.0400	2.0420	1.637	0	0	0
2019/01/15	2040	01/08/2019	10.37	Call	Bond Future	5,600.8400	5.6008	5,508.3700	5.5084	(1.651)	0	0	0
2019/01/15	2040	01/08/2019	10.38	Call	Bond Future	5,654.3400	5.6543	5,561.5100	5.5615	(1.642)	0	0	0
2019/01/15	2040	01/08/2019	10.38	Put	Bond Future	1,962.9900	1.9630	1,995.1500	1.9951	1.638	0	0	0
2019/01/15	2044	07/02/2019	9.18	Put	Bond Future	5,717.5600	5.7176	5,834.4500	5.8345	2.044	0	0	0
2019/01/15	2044	07/02/2019			Bond Future	9.8173	90.4053	9.8318	90.2828	0.147	0.0000	0.0000	37,872
2019/01/15	2044	07/02/2019	9.17	Call	Bond Future	22.5900	0.0226	17.3200	0.0173	(23.329)	0	0	0
2019/01/15	2044	07/02/2019	9.17	Put	Bond Future	5,809.4300	5.8094	5,926.7300	5.9267	2.019	0	0	0
2019/01/15	2044	07/02/2019	9.18	Call	Bond Future	24.7800	0.0248	19.1000	0.0191	(22.922)	0	0	0
2019/01/15	2044	07/02/2019	9.16	Call	Bond Future	20.5700	0.0206	15.7000	0.0157	(23.675)	0	0	0
2019/01/15	2044	07/02/2019	9.16	Put	Bond Future	5,901.6200	5.9016	6,019.3200	6.0193	1.994	0	0	0
2019/01/15	2044	02/05/2019	9.90	Call	Bond Future	2,771.3300	2.7713	2,693.4900	2.6935	(2.809)	0	0	0
2019/01/15	2044	02/05/2019			Bond Future	9.8714	91.9823	9.8862	91.8575	0.151	0.0000	0.0000	0
2019/01/15	2044	02/05/2019	9.90	Put	Bond Future	2,531.2700	2.5313	2,578.2900	2.5783	1.858	0	0	0
2019/01/15	2044	02/05/2019	9.91	Call	Bond Future	2,816.5000	2.8165	2,738.0300	2.7380	(2.786)	0	0	0
2019/01/15	2044	02/05/2019	9.92	Put	Bond Future	2,454.9600	2.4550	2,500.7200	2.5007	1.864	0	0	0
2019/01/15	2044	02/05/2019	9.91	Put	Bond Future	2,492.8700	2.4929	2,539.2600	2.5393	1.861	0	0	0
2019/01/15	2044	02/05/2019	9.92	Call	Bond Future	2,862.0200	2.8620	2,782.9200	2.7829	(2.764)	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
2019/01/15	2044	01/08/2019	10.40	Put	Bond Future	1,997.5000	1.9975	2,030.0600	2.0301	1.630	0	0	0
2019/01/15	2044	01/08/2019			Bond Future	9.9264	89.3942	9.9417	89.2667	0.155	0.0000	0.0000	0
2019/01/15	2044	01/08/2019	10.39	Call	Bond Future	5,738.3200	5.7383	5,643.7400	5.6437	(1.648)	0	0	0
2019/01/15	2044	01/08/2019	10.39	Put	Bond Future	2,020.8200	2.0208	2,053.7300	2.0537	1.629	0	0	0
2019/01/15	2044	01/08/2019	10.40	Call	Bond Future	5,792.2800	5.7923	5,697.3500	5.6974	(1.639)	0	0	0
2019/01/15	2044	01/08/2019	10.38	Call	Bond Future	5,684.2600	5.6843	5,590.0500	5.5900	(1.657)	0	0	0
2019/01/15	2044	01/08/2019	10.38	Put	Bond Future	2,044.1700	2.0442	2,077.4500	2.0775	1.628	0	0	0
2019/01/15	2046	07/02/2019			Bond Future	115.1917	115.1917	115.1955	115.1955	0.003	0.0000	0.0000	12,458
2019/01/15	2046	02/05/2019			Bond Future	115.5411	115.5411	115.5450	115.5450	0.003	0.0000	0.0000	0
2019/01/15	2046	01/08/2019			Bond Future	117.8201	117.8201	117.8239	117.8239	0.003	0.0000	0.0000	0
2019/01/15	2050	07/02/2019			Bond Future	118.9433	118.9433	118.9475	118.9475	0.004	0.0000	0.0000	10,646
2019/01/15	2050	02/05/2019			Bond Future	121.0450	121.0450	121.0489	121.0489	0.003	0.0000	0.0000	0
2019/01/15	2050	01/08/2019			Bond Future	121.6140	121.6140	121.6180	121.6180	0.003	0.0000	0.0000	0
2019/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	AL37	07/02/2019			Index Future	613.5600	613.5600	614.4410	614.4410	0.144	0.0000	0.0000	0
2019/01/15	AL37	02/05/2019			Index Future	624.2590	624.2590	625.1550	625.1550	0.144	0.0000	0.0000	0
2019/01/15	AL37	01/08/2019			Index Future	636.4210	636.4210	637.3330	637.3330	0.143	0.0000	0.0000	0
2019/01/15	AL7T	07/02/2019			Index Future	709.2300	709.2300	709.2590	709.2590	0.004	0.0000	0.0000	0
2019/01/15	AL7T	02/05/2019			Index Future	721.5980	721.5980	721.6250	721.6250	0.004	0.0000	0.0000	0
2019/01/15	AL7T	01/08/2019			Index Future	735.6560	735.6560	735.6840	735.6840	0.004	0.0000	0.0000	0
2019/01/15	ALBI	07/02/2019			Index Future	643.3300	643.3300	643.0730	643.0730	(0.040)	0.0000	0.0000	905
2019/01/15	ALBI	02/05/2019			Index Future	654.5480	654.5480	654.2860	654.2860	(0.040)	0.0000	0.0000	0
2019/01/15	ALBI	01/08/2019			Index Future	667.3010	667.3010	667.0320	667.0320	(0.040)	0.0000	0.0000	0
2019/01/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C038	31/01/2038			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
2019/01/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	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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2019/01/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/15	ES33	07/02/2019			Bond Future	10.9219	78.4059	10.9257	78.3835	0.035	0.0000	0.0000	494
2019/01/15	ES33	02/05/2019			Bond Future	11.0171	75.9823	11.0211	75.9593	0.036	0.0000	0.0000	0
2019/01/15	ES33	01/08/2019			Bond Future	11.1151	77.4631	11.1192	77.4396	0.037	0.0000	0.0000	0
2019/01/15	ES42	07/02/2019			Bond Future	11.1602	80.6240	11.1742	80.5304	0.125	0.0000	0.0000	5,169
2019/01/15	ES42	02/05/2019			Bond Future	11.2556	77.7697	11.2700	77.6743	0.128	0.0000	0.0000	0
2019/01/15	ES42	01/08/2019			Bond Future	11.3519	79.2856	11.3668	79.1883	0.132	0.0000	0.0000	0
2019/01/15	GOVI	07/02/2019	666.53	Put	GOVI	296,490.0000	29.6490	298,910.0000	29.8910	0.816	0	0	0
2019/01/15	GOVI	07/02/2019			GOVI	636.8810	636.8810	636.6390	636.6390	(0.038)	0.0000	0.0000	450
2019/01/15	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	GOVI	07/02/2019	666.52	Put	GOVI	296,390.0000	29.6390	298,810.0000	29.8810	0.816	0	0	0
2019/01/15	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	GOVI	07/02/2019	666.51	Put	GOVI	296,290.0000	29.6290	298,710.0000	29.8710	0.817	0	0	0
2019/01/15	GOVI	02/05/2019	647.87	Call	GOVI	1,170.0000	0.1170	0.0000	0.0000	(100.000)	0	0	0
2019/01/15	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	1,410.0000	0.1410	100.000	0	0	0
2019/01/15	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	1,210.0000	0.1210	100.000	0	0	0
2019/01/15	GOVI	02/05/2019			GOVI	647.9870	647.9870	647.7390	647.7390	(0.038)	0.0000	0.0000	0
2019/01/15	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	1,310.0000	0.1310	100.000	0	0	0
2019/01/15	GOVI	02/05/2019	647.88	Call	GOVI	1,070.0000	0.1070	0.0000	0.0000	(100.000)	0	0	0
2019/01/15	GOVI	02/05/2019	647.86	Call	GOVI	1,270.0000	0.1270	0.0000	0.0000	(100.000)	0	0	0
2019/01/15	GOVI	01/08/2019	638.68	Call	GOVI	219,310.0000	21.9310	216,780.0000	21.6780	(1.154)	0	0	0
2019/01/15	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	GOVI	01/08/2019			GOVI	660.6110	660.6110	660.3580	660.3580	(0.038)	0.0000	0.0000	0
2019/01/15	GOVI	01/08/2019	638.69	Call	GOVI	219,210.0000	21.9210	216,680.0000	21.6680	(1.154)	0	0	0
2019/01/15	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	GOVI	01/08/2019	638.67	Call	GOVI	219,410.0000	21.9410	216,880.0000	21.6880	(1.153)	0	0	0
2019/01/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/15	IGOV	07/02/2019			Index Future	255.5740	255.5740	255.6770	255.6770	0.040	0.0000	0.0000	518
2019/01/15	IGOV	02/05/2019			Index Future	260.0880	260.0880	260.1930	260.1930	0.040	0.0000	0.0000	215
2019/01/15	IGOV	01/08/2019			Index Future	265.2180	265.2180	265.3240	265.3240	0.040	0.0000	0.0000	0
2019/01/15	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/15	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/15	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8900	99.8900	0.000	0.0000	0.0000	0
2019/01/15	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/15	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0

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2019/01/15	IS02	20/09/2019			Interest Rate Swap	101.8900	101.8900	101.8800	101.8800	(0.010)	0.0000	0.0000	0
2019/01/15	IS02	20/12/2019			Interest Rate Swap	102.8500	102.8500	102.8400	102.8400	(0.010)	0.0000	0.0000	0
2019/01/15	IS02	23/03/2020			Interest Rate Swap	98.8800	98.8800	98.8800	98.8800	0.000	0.0000	0.0000	0
2019/01/15	IS02	22/06/2020			Interest Rate Swap	102.4700	102.4700	102.4600	102.4600	(0.010)	0.0000	0.0000	0
2019/01/15	IS02	21/09/2020			Interest Rate Swap	99.4700	99.4700	99.4700	99.4700	0.000	0.0000	0.0000	0
2019/01/15	IS05	17/12/2020			Interest Rate Swap	96.2900	96.2900	96.2800	96.2800	(0.010)	0.0000	0.0000	0
2019/01/15	IS05	16/03/2021			Interest Rate Swap	95.4700	95.4700	95.4600	95.4600	(0.010)	0.0000	0.0000	0
2019/01/15	IS05	15/06/2021			Interest Rate Swap	94.6100	94.6100	94.6000	94.6000	(0.011)	0.0000	0.0000	0
2019/01/15	IS05	21/09/2021			Interest Rate Swap	94.7200	94.7200	94.7100	94.7100	(0.011)	0.0000	0.0000	0
2019/01/15	IS05	21/12/2021			Interest Rate Swap	96.8600	96.8600	96.8500	96.8500	(0.010)	0.0000	0.0000	51
2019/01/15	IS05	15/03/2022			Interest Rate Swap	96.9700	96.9700	96.9500	96.9500	(0.021)	0.0000	0.0000	0
2019/01/15	IS05	21/06/2022			Interest Rate Swap	98.1200	98.1200	98.1000	98.1000	(0.020)	0.0000	0.0000	0
2019/01/15	IS05	20/09/2022			Interest Rate Swap	102.0200	102.0200	102.0000	102.0000	(0.020)	0.0000	0.0000	0
2019/01/15	IS05	20/12/2022			Interest Rate Swap	103.2500	103.2500	103.2200	103.2200	(0.029)	0.0000	0.0000	0
2019/01/15	IS05	22/03/2023			Interest Rate Swap	96.5800	96.5800	96.5500	96.5500	(0.031)	0.0000	0.0000	0
2019/01/15	IS05	20/06/2023			Interest Rate Swap	102.6100	102.6100	102.5800	102.5800	(0.029)	0.0000	0.0000	0
2019/01/15	IS05	19/09/2023			Interest Rate Swap	98.0700	98.0700	98.0400	98.0400	(0.031)	0.0000	0.0000	0
2019/01/15	IS10	17/12/2025			Interest Rate Swap	94.5800	94.5800	94.5600	94.5600	(0.021)	0.0000	0.0000	0
2019/01/15	IS10	16/03/2026			Interest Rate Swap	91.5600	91.5600	91.5400	91.5400	(0.022)	0.0000	0.0000	0
2019/01/15	IS10	15/06/2026			Interest Rate Swap	90.2800	90.2800	90.2700	90.2700	(0.011)	0.0000	0.0000	0
2019/01/15	IS10	21/09/2026			Interest Rate Swap	92.4400	92.4400	92.4300	92.4300	(0.011)	0.0000	0.0000	0
2019/01/15	IS10	21/12/2026			Interest Rate Swap	96.2300	96.2300	96.2300	96.2300	0.000	0.0000	0.0000	0
2019/01/15	IS10	15/03/2027			Interest Rate Swap	94.7900	94.7900	94.7900	94.7900	0.000	0.0000	0.0000	0
2019/01/15	IS10	21/06/2027			Interest Rate Swap	96.8600	96.8600	96.8600	96.8600	0.000	0.0000	0.0000	0
2019/01/15	IS10	20/09/2027			Interest Rate Swap	102.3200	102.3200	102.3200	102.3200	0.000	0.0000	0.0000	0
2019/01/15	IS10	20/12/2027			Interest Rate Swap	102.6700	102.6700	102.6700	102.6700	0.000	0.0000	0.0000	0
2019/01/15	IS10	22/03/2028			Interest Rate Swap	96.1700	96.1700	96.1600	96.1600	(0.010)	0.0000	0.0000	0
2019/01/15	IS10	20/06/2028			Interest Rate Swap	103.3800	103.3800	103.3600	103.3600	(0.019)	0.0000	0.0000	0
2019/01/15	IS10	19/09/2028			Interest Rate Swap	96.9400	96.9400	96.9100	96.9100	(0.031)	0.0000	0.0000	0
2019/01/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/15	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/15	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/15	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/15	R023	07/02/2019	10.59	Call	Bond Future	8,122.7900	8.1228	8,279.6100	8.2796	1.931	0	0	0
2019/01/15	R023	07/02/2019			Bond Future	8.0532	102.4971	8.0068	102.6539	(0.577)	0.0000	0.0000	62,388
2019/01/15	R023	07/02/2019	10.57	Call	Bond Future	8,062.0200	8.0620	8,218.8400	8.2188	1.945	0	0	0
2019/01/15	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R023	07/02/2019	10.58	Call	Bond Future	8,092.4100	8.0924	8,249.2300	8.2492	1.938	0	0	0
2019/01/15	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R023	02/05/2019	8.45	Call	Bond Future	1,517.4100	1.5174	1,632.7800	1.6328	7.603	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
2019/01/15	R023	02/05/2019	8.44	Put	Bond Future	339.0100	0.3390	294.3100	0.2943	(13.185)	0	0	0
2019/01/15	R023	02/05/2019			Bond Future	8.0780	100.3553	8.0285	100.5146	(0.614)	0.0000	0.0000	0
2019/01/15	R023	02/05/2019	8.46	Call	Bond Future	1,542.6700	1.5427	1,658.7700	1.6588	7.526	0	0	0
2019/01/15	R023	02/05/2019	8.46	Put	Bond Future	326.1600	0.3262	282.9300	0.2829	(13.254)	0	0	0
2019/01/15	R023	02/05/2019	8.45	Put	Bond Future	332.5200	0.3325	288.5600	0.2886	(13.220)	0	0	0
2019/01/15	R023	02/05/2019	8.44	Call	Bond Future	1,492.2800	1.4923	1,606.9100	1.6069	7.682	0	0	0
2019/01/15	R023	01/08/2019	8.95	Call	Bond Future	2,942.5000	2.9425	3,070.6700	3.0707	4.356	0	0	0
2019/01/15	R023	01/08/2019			Bond Future	8.0876	102.3109	8.0340	102.4733	(0.662)	0.0000	0.0000	0
2019/01/15	R023	01/08/2019	8.93	Call	Bond Future	2,891.5000	2.8915	3,019.0100	3.0190	4.410	0	0	0
2019/01/15	R023	01/08/2019	8.93	Put	Bond Future	380.3200	0.3803	345.5000	0.3455	(9.155)	0	0	0
2019/01/15	R023	01/08/2019	8.95	Put	Bond Future	372.6600	0.3727	338.5000	0.3385	(9.167)	0	0	0
2019/01/15	R023	01/08/2019	8.94	Call	Bond Future	2,917.0800	2.9171	3,044.9200	3.0449	4.382	0	0	0
2019/01/15	R023	01/08/2019	8.94	Put	Bond Future	376.5700	0.3766	342.0800	0.3421	(9.159)	0	0	0
2019/01/15	R035	07/02/2019	8.98	Call	Bond Future	13.3100	0.0133	10.4600	0.0105	(21.412)	0	0	0
2019/01/15	R035	07/02/2019			Bond Future	9.6645	97.6643	9.6739	97.5925	0.097	0.0000	0.0000	74,160
2019/01/15	R035	07/02/2019	8.96	Call	Bond Future	11.1100	0.0111	8.6600	0.0087	(22.052)	0	0	0
2019/01/15	R035	07/02/2019	8.96	Put	Bond Future	5,668.0100	5.6680	5,737.3200	5.7373	1.223	0	0	0
2019/01/15	R035	07/02/2019	8.98	Put	Bond Future	5,502.7600	5.5028	5,571.6700	5.5717	1.252	0	0	0
2019/01/15	R035	07/02/2019	8.97	Call	Bond Future	12.1700	0.0122	9.5300	0.0095	(21.693)	0	0	0
2019/01/15	R035	07/02/2019	8.97	Put	Bond Future	5,585.2900	5.5853	5,654.4100	5.6544	1.238	0	0	0
2019/01/15	R035	02/05/2019	9.74	Put	Bond Future	2,267.0400	2.2670	2,291.2400	2.2912	1.067	0	0	0
2019/01/15	R035	02/05/2019			Bond Future	9.7189	94.8677	9.7286	94.7946	0.099	0.0000	0.0000	0
2019/01/15	R035	02/05/2019	9.74	Call	Bond Future	2,426.7200	2.4267	2,377.7500	2.3778	(2.018)	0	0	0
2019/01/15	R035	02/05/2019	9.75	Call	Bond Future	2,467.3300	2.4673	2,417.9700	2.4180	(2.001)	0	0	0
2019/01/15	R035	02/05/2019	9.75	Put	Bond Future	2,231.9300	2.2319	2,255.7400	2.2557	1.067	0	0	0
2019/01/15	R035	02/05/2019	9.73	Call	Bond Future	2,386.4600	2.3865	2,337.8700	2.3379	(2.036)	0	0	0
2019/01/15	R035	02/05/2019	9.73	Put	Bond Future	2,302.5900	2.3026	2,327.1700	2.3272	1.067	0	0	0
2019/01/15	R035	01/08/2019	10.23	Call	Bond Future	5,205.1800	5.2052	5,147.3700	5.1474	(1.111)	0	0	0
2019/01/15	R035	01/08/2019	10.22	Put	Bond Future	1,888.8100	1.8888	1,905.9200	1.9059	0.906	0	0	0
2019/01/15	R035	01/08/2019			Bond Future	9.7726	96.7165	9.7826	96.6418	0.102	0.0000	0.0000	0
2019/01/15	R035	01/08/2019	10.24	Call	Bond Future	5,254.9800	5.2550	5,196.9600	5.1970	(1.104)	0	0	0
2019/01/15	R035	01/08/2019	10.24	Put	Bond Future	1,845.9500	1.8459	1,862.6500	1.8626	0.905	0	0	0
2019/01/15	R035	01/08/2019	10.23	Put	Bond Future	1,867.1300	1.8671	1,884.0400	1.8840	0.906	0	0	0
2019/01/15	R035	01/08/2019	10.22	Call	Bond Future	5,155.7900	5.1558	5,098.1800	5.0982	(1.117)	0	0	0
2019/01/15	R186	07/02/2019	8.20	Call	Bond Future	14.7400	0.0147	12.9000	0.0129	(12.483)	0	0	0
2019/01/15	R186	07/02/2019	9.10	Put	Bond Future	233.9400	0.2339	221.1200	0.2211	(5.480)	0	0	1,000
2019/01/15	R186	07/02/2019	8.21	Put	Bond Future	3,690.6700	3.6907	3,684.6700	3.6847	(0.163)	0	0	0
2019/01/15	R186	07/02/2019	8.50	Call	Bond Future	159.3200	0.1593	150.3300	0.1503	(5.643)	0	0	1,000
2019/01/15	R186	07/02/2019	9.50	Call	Bond Future	3,974.0700	3.9741	3,974.8100	3.9748	0.019	0	0	0
2019/01/15	R186	07/02/2019	9.92	Put	Bond Future	1.3600	0.0014	1.0700	0.0011	(21.324)	0	0	1,170
2019/01/15	R186	07/02/2019			Bond Future	8.8173	110.8991	8.8166	110.9031	(0.008)	0.0000	0.0000	85,900
2019/01/15	R186	07/02/2019	9.00	Call	Bond Future	1,444.1400	1.4441	1,432.6100	1.4326	(0.798)	0	0	0
2019/01/15	R186	07/02/2019	9.00	Put	Bond Future	369.3500	0.3694	353.8000	0.3538	(4.210)	0	0	7,500
2019/01/15	R186	07/02/2019	9.20	Put	Bond Future	143.0200	0.1430	133.1300	0.1331	(6.915)	0	0	0
2019/01/15	R186	07/02/2019	9.20	Call	Bond Future	2,378.7500	2.3788	2,372.8800	2.3729	(0.247)	0	0	3,000
2019/01/15	R186	07/02/2019	9.30	Call	Bond Future	2,894.7700	2.8948	2,891.5900	2.8916	(0.110)	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
2019/01/15	R186	07/02/2019	9.30	Put	Bond Future	84.6700		0.0847	77.4700	0.0775	(8.504)	0	0	0
2019/01/15	R186	07/02/2019	9.38	Put	Bond Future	54.5300		0.0545	49.1600	0.0492	(9.848)	0	0	0
2019/01/15	R186	07/02/2019	9.38	Call	Bond Future	3,321.2400		3.3212	3,319.8900	3.3199	(0.041)	0	0	6,000
2019/01/15	R186	07/02/2019	8.20	Put	Bond Future	3,751.0700		3.7511	3,745.2100	3.7452	(0.156)	0	0	0
2019/01/15	R186	07/02/2019	9.10	Call	Bond Future	1,891.2400		1.8912	1,882.4400	1.8824	(0.465)	0	0	0
2019/01/15	R186	07/02/2019	8.21	Call	Bond Future	16.1700		0.0162	14.1900	0.0142	(12.245)	0	0	0
2019/01/15	R186	07/02/2019	8.30	Put	Bond Future	3,156.0400		3.1560	3,148.4700	3.1485	(0.240)	0	0	0
2019/01/15	R186	07/02/2019	8.50	Put	Bond Future	2,059.5100		2.0595	2,046.5000	2.0465	(0.632)	0	0	0
2019/01/15	R186	07/02/2019	9.50	Put	Bond Future	27.2500		0.0273	23.9700	0.0240	(12.037)	0	0	5,000
2019/01/15	R186	07/02/2019	9.92	Call	Bond Future	6,284.0500		6.2840	6,287.7800	6.2878	0.059	0	0	0
2019/01/15	R186	07/02/2019	9.23	Put	Bond Future	122.6200		0.1226	113.5800	0.1136	(7.372)	0	0	0
2019/01/15	R186	07/02/2019	9.23	Call	Bond Future	2,531.0900		2.5311	2,526.0700	2.5261	(0.198)	0	0	3,000
2019/01/15	R186	07/02/2019	8.22	Call	Bond Future	17.7200		0.0177	15.6100	0.0156	(11.907)	0	0	0
2019/01/15	R186	07/02/2019	8.22	Put	Bond Future	3,630.4300		3.6304	3,624.3000	3.6243	(0.169)	0	0	0
2019/01/15	R186	07/02/2019	9.27	Put	Bond Future	99.4100		0.0994	91.4400	0.0914	(8.017)	0	0	0
2019/01/15	R186	07/02/2019	9.27	Call	Bond Future	2,737.6200		2.7376	2,733.6700	2.7337	(0.144)	0	0	1,170
2019/01/15	R186	07/02/2019	8.30	Call	Bond Future	36.0900		0.0361	32.5400	0.0325	(9.837)	0	0	210
2019/01/15	R186	07/02/2019	9.90	Call	Bond Future	6,174.6300		6.1746	6,178.3100	6.1783	0.060	0	0	0
2019/01/15	R186	07/02/2019	9.90	Put	Bond Future	1.6200		0.0016	1.2800	0.0013	(20.988)	0	0	1,000
2019/01/15	R186	07/02/2019	8.77	Put	Bond Future	925.0100		0.9250	906.6000	0.9066	(1.990)	0	0	0
2019/01/15	R186	07/02/2019	8.77	Call	Bond Future	644.3400		0.6443	629.9500	0.6299	(2.233)	0	0	1,170
2019/01/15	R186	02/05/2019	10.07	Call	Bond Future	6,814.6100		6.8146	6,815.0500	6.8150	0.006	0	0	0
2019/01/15	R186	02/05/2019	9.75	Call	Bond Future	5,289.4400		5.2894	5,287.7300	5.2877	(0.032)	0	0	0
2019/01/15	R186	02/05/2019	9.96	Put	Bond Future	212.7700		0.2128	208.7200	0.2087	(1.903)	0	0	90
2019/01/15	R186	02/05/2019	9.25	Put	Bond Future	872.5500		0.8725	864.2300	0.8642	(0.954)	0	0	0
2019/01/15	R186	02/05/2019	8.65	Put	Bond Future	2,362.1700		2.3622	2,352.5300	2.3525	(0.408)	0	0	0
2019/01/15	R186	02/05/2019	9.01	Put	Bond Future	1,320.4700		1.3205	1,311.1600	1.3112	(0.705)	0	0	0
2019/01/15	R186	02/05/2019	9.02	Call	Bond Future	2,167.8100		2.1678	2,162.3400	2.1623	(0.252)	0	0	0
2019/01/15	R186	02/05/2019			Bond Future	8.8685		112.8334	8.8679	112.8372	(0.007)	0.0000	0.0000	3,050
2019/01/15	R186	02/05/2019	8.65	Call	Bond Future	1,091.6900		1.0917	1,085.8600	1.0859	(0.534)	0	0	3,250
2019/01/15	R186	02/05/2019	9.03	Call	Bond Future	2,203.3200		2.2033	2,197.8800	2.1979	(0.247)	0	0	0
2019/01/15	R186	02/05/2019	9.03	Put	Bond Future	1,276.7800		1.2768	1,267.5300	1.2675	(0.724)	0	0	0
2019/01/15	R186	02/05/2019	9.30	Call	Bond Future	3,252.3000		3.2523	3,248.0400	3.2480	(0.131)	0	0	200
2019/01/15	R186	02/05/2019	10.07	Put	Bond Future	160.0800		0.1601	156.7100	0.1567	(2.105)	0	0	200
2019/01/15	R186	02/05/2019	9.20	Put	Bond Future	953.1400		0.9531	944.5700	0.9446	(0.899)	0	0	0
2019/01/15	R186	02/05/2019	9.75	Put	Bond Future	354.1700		0.3542	348.6500	0.3487	(1.559)	0	0	7,000
2019/01/15	R186	02/05/2019	9.96	Call	Bond Future	6,280.5300		6.2805	6,280.2900	6.2803	(0.004)	0	0	0
2019/01/15	R186	02/05/2019	9.25	Call	Bond Future	3,045.0400		3.0450	3,040.5300	3.0405	(0.148)	0	0	3,250
2019/01/15	R186	02/05/2019	9.01	Call	Bond Future	2,132.8000		2.1328	2,127.3000	2.1273	(0.258)	0	0	0
2019/01/15	R186	02/05/2019	10.02	Put	Bond Future	182.4600		0.1825	178.7900	0.1788	(2.011)	0	0	3,250
2019/01/15	R186	02/05/2019	9.02	Put	Bond Future	1,298.3600		1.2984	1,289.0800	1.2891	(0.715)	0	0	0
2019/01/15	R186	02/05/2019	9.30	Put	Bond Future	799.2500		0.7992	791.1800	0.7912	(1.010)	0	0	0
2019/01/15	R186	02/05/2019	9.20	Call	Bond Future	2,844.1100		2.8441	2,839.3500	2.8394	(0.167)	0	0	90
2019/01/15	R186	02/05/2019	8.62	Put	Bond Future	2,469.7900		2.4698	2,460.2100	2.4602	(0.388)	0	0	0
2019/01/15	R186	02/05/2019	8.62	Call	Bond Future	1,023.4000		1.0234	1,017.6300	1.0176	(0.564)	0	0	90
2019/01/15	R186	02/05/2019	8.70	Put	Bond Future	2,189.7700		2.1898	2,180.0700	2.1801	(0.443)	0	0	0
2019/01/15	R186	02/05/2019	8.70	Call	Bond Future	1,211.6700		1.2117	1,205.7800	1.2058	(0.486)	0	0	200
2019/01/15	R186	02/05/2019	9.00	Put	Bond Future	1,342.6500		1.3426	1,333.3200	1.3333	(0.695)	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
2019/01/15	R186	02/05/2019	9.00	Call	Bond Future	2,097.8200	2.0978	2,092.3000	2.0923	(0.263)	0	0	7,000
2019/01/15	R186	02/05/2019	8.50	Put	Bond Future	2,931.5200	2.9315	2,922.2700	2.9223	(0.316)	0	0	0
2019/01/15	R186	02/05/2019	8.50	Call	Bond Future	777.8300	0.7778	772.3900	0.7724	(0.699)	0	0	7,000
2019/01/15	R186	02/05/2019	8.80	Put	Bond Future	1,872.5500	1.8725	1,862.8300	1.8628	(0.519)	0	0	0
2019/01/15	R186	02/05/2019	8.80	Call	Bond Future	1,476.1900	1.4762	1,470.2800	1.4703	(0.400)	0	0	7,500
2019/01/15	R186	02/05/2019	10.02	Call	Bond Future	6,570.8200	6.5708	6,570.9600	6.5710	0.002	0	0	0
2019/01/15	R186	01/08/2019	10.08	Put	Bond Future	533.1400	0.5331	528.7000	0.5287	(0.833)	0	0	6,000
2019/01/15	R186	01/08/2019	9.54	Call	Bond Future	4,463.4400	4.4634	4,461.1600	4.4612	(0.051)	0	0	0
2019/01/15	R186	01/08/2019			Bond Future	8.9153	109.7307	8.9146	109.7344	(0.008)	0.0000	0.0000	0
2019/01/15	R186	01/08/2019	9.05	Put	Bond Future	1,869.7200	1.8697	1,862.5400	1.8625	(0.384)	0	0	0
2019/01/15	R186	01/08/2019	9.05	Call	Bond Future	2,621.9600	2.6220	2,618.5400	2.6185	(0.130)	0	0	6,000
2019/01/15	R186	01/08/2019	9.52	Call	Bond Future	4,380.3000	4.3803	4,377.9700	4.3780	(0.053)	0	0	0
2019/01/15	R186	01/08/2019	9.52	Put	Bond Future	1,055.7400	1.0557	1,049.6500	1.0497	(0.577)	0	0	0
2019/01/15	R186	01/08/2019	8.30	Put	Bond Future	4,282.5000	4.2825	4,275.6000	4.2756	(0.161)	0	0	0
2019/01/15	R186	01/08/2019	8.30	Call	Bond Future	758.5300	0.7585	755.3900	0.7554	(0.414)	0	0	6,000
2019/01/15	R186	01/08/2019	10.08	Call	Bond Future	6,819.2500	6.8192	6,818.5700	6.8186	(0.010)	0	0	0
2019/01/15	R186	01/08/2019	9.54	Put	Bond Future	1,031.2000	1.0312	1,025.1600	1.0252	(0.586)	0	0	0
2019/01/15	R186	01/08/2019	9.53	Call	Bond Future	4,421.8200	4.4218	4,419.5100	4.4195	(0.052)	0	0	0
2019/01/15	R186	01/08/2019	9.53	Put	Bond Future	1,043.4000	1.0434	1,037.3300	1.0373	(0.582)	0	0	0
2019/01/15	R197	07/02/2019			Bond Future	299.9276	299.9276	299.9345	299.9345	0.002	0.0000	0.0000	2,355
2019/01/15	R197	02/05/2019			Bond Future	305.2273	305.2273	305.2337	305.2337	0.002	0.0000	0.0000	0
2019/01/15	R197	01/08/2019			Bond Future	303.6887	303.6887	303.6948	303.6948	0.002	0.0000	0.0000	0
2019/01/15	R202	07/02/2019			Bond Future	233.6076	233.6076	233.8859	233.8859	0.119	0.0000	0.0000	8,805
2019/01/15	R202	02/05/2019			Bond Future	237.7352	237.7352	238.0181	238.0181	0.119	0.0000	0.0000	0
2019/01/15	R202	01/08/2019			Bond Future	238.4094	238.4094	238.6974	238.6974	0.121	0.0000	0.0000	0
2019/01/15	R207	07/02/2019	6.52	Call	Bond Future	369.9300	0.3699	381.0800	0.3811	3.014	0	0	0
2019/01/15	R207	07/02/2019	6.51	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/01/15	R207	07/02/2019			Bond Future	6.1042	101.5667	6.0917	101.5778	(0.205)	0.0000	0.0000	15,739
2019/01/15	R207	07/02/2019	6.53	Call	Bond Future	378.7900	0.3788	389.9500	0.3899	2.946	0	0	0
2019/01/15	R207	07/02/2019	6.53	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2019/01/15	R207	07/02/2019	6.52	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2019/01/15	R207	07/02/2019	6.51	Call	Bond Future	361.0600	0.3611	372.2200	0.3722	3.091	0	0	0
2019/01/15	R207	02/05/2019	7.63	Call	Bond Future	1,362.1200	1.3621	1,373.2800	1.3733	0.819	0	0	0
2019/01/15	R207	02/05/2019			Bond Future	5.5938	103.3382	5.5773	103.3493	(0.295)	0.0000	0.0000	0
2019/01/15	R207	02/05/2019	7.61	Call	Bond Future	1,348.8900	1.3489	1,360.0500	1.3600	0.827	0	0	0
2019/01/15	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R207	02/05/2019	7.62	Call	Bond Future	1,355.5100	1.3555	1,366.6700	1.3667	0.823	0	0	0
2019/01/15	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R207	01/08/2019	7.33	Call	Bond Future	1,349.8300	1.3498	1,361.0800	1.3611	0.833	0	0	0
2019/01/15	R207	01/08/2019			Bond Future	4.2425	101.7098	4.2172	101.7211	(0.598)	0.0000	0.0000	0
2019/01/15	R207	01/08/2019	7.34	Call	Bond Future	1,354.1500	1.3541	1,365.4000	1.3654	0.831	0	0	0
2019/01/15	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R207	01/08/2019	7.35	Call	Bond Future	1,358.4600	1.3585	1,369.7100	1.3697	0.828	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
2019/01/15	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/15	R208	07/02/2019	7.07	Call	Bond Future	79.7400	0.0797	94.0700	0.0941	17.971	0	0	0
2019/01/15	R208	07/02/2019	7.08	Put	Bond Future	143.4900	0.1435	119.5900	0.1196	(16.656)	0	0	0
2019/01/15	R208	07/02/2019	7.06	Put	Bond Future	163.6600	0.1637	137.6800	0.1377	(15.874)	0	0	0
2019/01/15	R208	07/02/2019			Bond Future	7.1079	101.7963	7.0877	101.8355	(0.285)	0.0000	0.0000	17,335
2019/01/15	R208	07/02/2019	7.07	Put	Bond Future	153.2800	0.1533	128.3500	0.1284	(16.264)	0	0	0
2019/01/15	R208	07/02/2019	7.08	Call	Bond Future	89.3300	0.0893	104.6900	0.1047	17.195	0	0	0
2019/01/15	R208	07/02/2019	7.06	Call	Bond Future	70.7300	0.0707	84.0100	0.0840	18.776	0	0	0
2019/01/15	R208	02/05/2019	8.03	Put	Bond Future	30.4800	0.0305	27.4900	0.0275	(9.810)	0	0	0
2019/01/15	R208	02/05/2019	8.02	Call	Bond Future	1,727.2300	1.7272	1,763.9000	1.7639	2.123	0	0	0
2019/01/15	R208	02/05/2019			Bond Future	7.0371	100.1709	7.0143	100.2107	(0.324)	0.0000	0.0000	0
2019/01/15	R208	02/05/2019	8.03	Call	Bond Future	1,743.1900	1.7432	1,779.9400	1.7799	2.108	0	0	0
2019/01/15	R208	02/05/2019	8.02	Put	Bond Future	31.5800	0.0316	28.5100	0.0285	(9.721)	0	0	0
2019/01/15	R208	02/05/2019	8.04	Call	Bond Future	1,759.1800	1.7592	1,796.0100	1.7960	2.094	0	0	0
2019/01/15	R208	02/05/2019	8.04	Put	Bond Future	29.4200	0.0294	26.5100	0.0265	(9.891)	0	0	0
2019/01/15	R208	01/08/2019	8.16	Call	Bond Future	1,954.8700	1.9549	1,992.0400	1.9920	1.901	0	0	0
2019/01/15	R208	01/08/2019	8.17	Put	Bond Future	40.5300	0.0405	37.3900	0.0374	(7.747)	0	0	0
2019/01/15	R208	01/08/2019			Bond Future	6.8969	102.1231	6.8706	102.1635	(0.381)	0.0000	0.0000	0
2019/01/15	R208	01/08/2019	8.16	Put	Bond Future	41.6000	0.0416	38.3900	0.0384	(7.716)	0	0	0
2019/01/15	R208	01/08/2019	8.17	Call	Bond Future	1,968.7500	1.9688	2,005.9900	2.0060	1.892	0	0	0
2019/01/15	R208	01/08/2019	8.15	Call	Bond Future	1,941.0100	1.9410	1,978.1200	1.9781	1.912	0	0	0
2019/01/15	R208	01/08/2019	8.15	Put	Bond Future	42.6900	0.0427	39.4200	0.0394	(7.660)	0	0	0
2019/01/15	R209	07/02/2019	10.20	Put	Bond Future	78.6400	0.0786	73.4400	0.0734	(6.612)	0	0	4,000
2019/01/15	R209	07/02/2019	8.97	Put	Bond Future	4,317.6700	4.3177	4,343.0100	4.3430	0.587	0	0	0
2019/01/15	R209	07/02/2019			Bond Future	9.5965	74.4332	9.6009	74.4043	0.046	0.0000	0.0000	117,685
2019/01/15	R209	07/02/2019	8.96	Call	Bond Future	21.7900	0.0218	18.4000	0.0184	(15.558)	0	0	0
2019/01/15	R209	07/02/2019	8.96	Put	Bond Future	4,387.2200	4.3872	4,412.8000	4.4128	0.583	0	0	0
2019/01/15	R209	07/02/2019	10.20	Call	Bond Future	3,888.5800	3.8886	3,854.4100	3.8544	(0.879)	0	0	0
2019/01/15	R209	07/02/2019	8.97	Call	Bond Future	23.7600	0.0238	20.1300	0.0201	(15.278)	0	0	0
2019/01/15	R209	07/02/2019	9.54	Put	Bond Future	1,147.1700	1.1472	1,143.6500	1.1436	(0.307)	0	0	0
2019/01/15	R209	07/02/2019	9.54	Call	Bond Future	774.5700	0.7746	742.0800	0.7421	(4.195)	0	0	4,000
2019/01/15	R209	07/02/2019	9.04	Put	Bond Future	3,839.1200	3.8391	3,862.3500	3.8624	0.605	0	0	0
2019/01/15	R209	07/02/2019	9.04	Call	Bond Future	43.1400	0.0431	37.4000	0.0374	(13.306)	0	0	4,000
2019/01/15	R209	07/02/2019	8.95	Call	Bond Future	19.9500	0.0200	16.7900	0.0168	(15.840)	0	0	0
2019/01/15	R209	07/02/2019	8.95	Put	Bond Future	4,457.0000	4.4570	4,482.8100	4.4828	0.579	0	0	0
2019/01/15	R209	02/05/2019	9.70	Put	Bond Future	1,843.3400	1.8433	1,847.5800	1.8476	0.230	0	0	0
2019/01/15	R209	02/05/2019			Bond Future	9.6455	72.5825	9.6500	72.5530	0.047	0.0000	0.0000	0
2019/01/15	R209	02/05/2019	9.69	Call	Bond Future	2,161.5200	2.1615	2,136.3800	2.1364	(1.163)	0	0	0
2019/01/15	R209	02/05/2019	9.69	Put	Bond Future	1,872.5600	1.8726	1,876.9500	1.8769	0.234	0	0	0
2019/01/15	R209	02/05/2019	9.70	Call	Bond Future	2,196.9400	2.1969	2,171.6500	2.1716	(1.151)	0	0	0
2019/01/15	R209	02/05/2019	10.50	Call	Bond Future	5,750.0500	5.7500	5,718.8300	5.7188	(0.543)	0	0	0
2019/01/15	R209	02/05/2019	10.71	Call	Bond Future	6,811.8600	6.8119	6,780.4200	6.7804	(0.462)	0	0	0
2019/01/15	R209	02/05/2019	9.68	Call	Bond Future	2,126.5500	2.1266	2,101.5600	2.1016	(1.175)	0	0	0
2019/01/15	R209	02/05/2019	9.68	Put	Bond Future	1,902.3200	1.9023	1,906.8600	1.9069	0.239	0	0	0
2019/01/15	R209	02/05/2019	9.95	Put	Bond Future	1,223.6900	1.2237	1,224.8700	1.2249	0.096	0	0	0
2019/01/15	R209	02/05/2019	9.95	Call	Bond Future	3,166.0000	3.1660	3,137.6500	3.1376	(0.895)	0	0	760

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2019/01/15	R209	02/05/2019	10.50	Put	Bond Future	490.6400	0.4906	488.9500	0.4890	(0.344)	0	0	11,560
2019/01/15	R209	02/05/2019	9.35	Put	Bond Future	3,088.3400	3.0883	3,099.0300	3.0990	0.346	0	0	0
2019/01/15	R209	02/05/2019	9.35	Call	Bond Future	1,127.7000	1.1277	1,108.8600	1.1089	(1.671)	0	0	760
2019/01/15	R209	02/05/2019	10.71	Put	Bond Future	347.3000	0.3473	345.3900	0.3454	(0.550)	0	0	760
2019/01/15	R209	01/08/2019	10.15	Put	Bond Future	1,607.6700	1.6077	1,611.0000	1.6110	0.207	0	0	0
2019/01/15	R209	01/08/2019	10.17	Call	Bond Future	4,553.7300	4.5537	4,526.6800	4.5267	(0.594)	0	0	0
2019/01/15	R209	01/08/2019			Bond Future	9.6927	73.9971	9.6974	73.9669	0.048	0.0000	0.0000	0
2019/01/15	R209	01/08/2019	10.15	Call	Bond Future	4,468.7200	4.4687	4,441.8300	4.4418	(0.602)	0	0	0
2019/01/15	R209	01/08/2019	10.17	Put	Bond Future	1,571.3900	1.5714	1,574.5600	1.5746	0.202	0	0	0
2019/01/15	R209	01/08/2019	10.16	Put	Bond Future	1,589.4300	1.5894	1,592.6800	1.5927	0.204	0	0	0
2019/01/15	R209	01/08/2019	10.16	Call	Bond Future	4,511.1600	4.5112	4,484.1900	4.4842	(0.598)	0	0	0
2019/01/15	R210	07/02/2019			Bond Future	187.2422	187.2422	187.3982	187.3982	0.083	0.0000	0.0000	2,448
2019/01/15	R210	02/05/2019			Bond Future	187.9949	187.9949	188.1533	188.1533	0.084	0.0000	0.0000	0
2019/01/15	R210	01/08/2019			Bond Future	191.7031	191.7031	191.8643	191.8643	0.084	0.0000	0.0000	0
2019/01/15	R212	07/02/2019			Bond Future	156.0339	156.0339	156.0373	156.0373	0.002	0.0000	0.0000	4,976
2019/01/15	R212	02/05/2019			Bond Future	158.7910	158.7910	158.7942	158.7942	0.002	0.0000	0.0000	0
2019/01/15	R212	01/08/2019			Bond Future	161.8519	161.8519	161.8549	161.8549	0.002	0.0000	0.0000	0
2019/01/15	R213	07/02/2019	8.68	Call	Bond Future	7.6300	0.0076	6.2000	0.0062	(18.742)	0	0	0
2019/01/15	R213	07/02/2019			Bond Future	9.4087	86.0425	9.4130	86.0154	0.046	0.0000	0.0000	31,062
2019/01/15	R213	07/02/2019	8.68	Put	Bond Future	4,750.5400	4.7505	4,776.1800	4.7762	0.540	0	0	0
2019/01/15	R213	07/02/2019	8.69	Call	Bond Future	8.3700	0.0084	6.8200	0.0068	(18.519)	0	0	0
2019/01/15	R213	07/02/2019	8.70	Put	Bond Future	4,617.0900	4.6171	4,642.5000	4.6425	0.550	0	0	0
2019/01/15	R213	07/02/2019	8.69	Put	Bond Future	4,683.7600	4.6838	4,709.2800	4.7093	0.545	0	0	0
2019/01/15	R213	07/02/2019	8.70	Call	Bond Future	9.1500	0.0092	7.4900	0.0075	(18.142)	0	0	0
2019/01/15	R213	02/05/2019	9.49	Call	Bond Future	1,983.1100	1.9831	1,959.7600	1.9598	(1.177)	0	0	0
2019/01/15	R213	02/05/2019	9.48	Put	Bond Future	1,827.8500	1.8278	1,832.4100	1.8324	0.249	0	0	0
2019/01/15	R213	02/05/2019			Bond Future	9.4602	83.9940	9.4647	83.9662	0.047	0.0000	0.0000	0
2019/01/15	R213	02/05/2019	9.50	Call	Bond Future	2,016.1500	2.0162	1,992.6600	1.9927	(1.165)	0	0	0
2019/01/15	R213	02/05/2019	9.50	Put	Bond Future	1,770.5300	1.7705	1,774.8000	1.7748	0.241	0	0	0
2019/01/15	R213	02/05/2019	9.49	Put	Bond Future	1,799.1100	1.7991	1,803.5200	1.8035	0.245	0	0	0
2019/01/15	R213	02/05/2019	9.48	Call	Bond Future	1,950.1600	1.9502	1,926.9600	1.9270	(1.190)	0	0	0
2019/01/15	R213	01/08/2019	9.99	Put	Bond Future	1,483.0600	1.4831	1,486.0400	1.4860	0.201	0	0	0
2019/01/15	R213	01/08/2019	9.98	Call	Bond Future	4,297.4700	4.2975	4,272.1300	4.2721	(0.590)	0	0	0
2019/01/15	R213	01/08/2019			Bond Future	9.5101	85.6308	9.5148	85.6025	0.049	0.0000	0.0000	0
2019/01/15	R213	01/08/2019	9.99	Call	Bond Future	4,338.8300	4.3388	4,313.4200	4.3134	(0.586)	0	0	0
2019/01/15	R213	01/08/2019	9.98	Put	Bond Future	1,499.8500	1.4999	1,502.9000	1.5029	0.203	0	0	0
2019/01/15	R213	01/08/2019	10.00	Call	Bond Future	4,380.3200	4.3803	4,354.8400	4.3548	(0.582)	0	0	0
2019/01/15	R213	01/08/2019	10.00	Put	Bond Future	1,466.4600	1.4665	1,469.3700	1.4694	0.198	0	0	0
2019/01/15	R214	07/02/2019	9.05	Put	Bond Future	5,270.8100	5.2708	5,366.8000	5.3668	1.821	0	0	0
2019/01/15	R214	07/02/2019			Bond Future	9.7774	73.5232	9.7918	73.4247	0.148	0.0000	0.0000	29,281
2019/01/15	R214	07/02/2019	9.04	Call	Bond Future	8.9500	0.0090	6.6300	0.0066	(25.922)	0	0	0
2019/01/15	R214	07/02/2019	9.04	Put	Bond Future	5,346.4800	5.3465	5,442.6700	5.4427	1.799	0	0	0
2019/01/15	R214	07/02/2019	9.05	Call	Bond Future	9.8800	0.0099	7.3600	0.0074	(25.506)	0	0	0
2019/01/15	R214	07/02/2019	9.03	Call	Bond Future	8.0800	0.0081	5.9600	0.0060	(26.238)	0	0	0

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2019/01/15	R214 07/02/2019	9.03	Put	Bond Future	5,422.3300	5.4223	5,518.7200	5.5187	1.778	0	0	0
2019/01/15	R214 02/05/2019	9.87	Call	Bond Future	2,329.5800	2.3296	2,265.9300	2.2659	(2.732)	0	0	0
2019/01/15	R214 02/05/2019	9.85	Call	Bond Future	2,256.9100	2.2569	2,194.2600	2.1943	(2.776)	0	0	0
2019/01/15	R214 02/05/2019			Bond Future	9.8260	71.5099	9.8409	71.4095	0.151	0.0000	0.0000	0
2019/01/15	R214 02/05/2019	9.85	Put	Bond Future	2,094.6900	2.0947	2,132.4800	2.1325	1.804	0	0	0
2019/01/15	R214 02/05/2019	9.87	Put	Bond Future	2,032.6300	2.0326	2,069.4200	2.0694	1.810	0	0	0
2019/01/15	R214 02/05/2019	9.86	Call	Bond Future	2,293.1800	2.2932	2,230.0400	2.2300	(2.753)	0	0	0
2019/01/15	R214 02/05/2019	9.86	Put	Bond Future	2,063.5400	2.0635	2,100.8400	2.1008	1.808	0	0	0
2019/01/15	R214 01/08/2019	10.34	Put	Bond Future	1,763.5300	1.7635	1,790.1500	1.7901	1.509	0	0	0
2019/01/15	R214 01/08/2019			Bond Future	9.8739	72.9035	9.8892	72.8010	0.155	0.0000	0.0000	0
2019/01/15	R214 01/08/2019	10.33	Call	Bond Future	4,740.2500	4.7402	4,664.6300	4.6646	(1.595)	0	0	0
2019/01/15	R214 01/08/2019	10.33	Put	Bond Future	1,782.4300	1.7824	1,809.3300	1.8093	1.509	0	0	0
2019/01/15	R214 01/08/2019	10.34	Call	Bond Future	4,783.9500	4.7839	4,708.0500	4.7081	(1.587)	0	0	0
2019/01/15	R214 01/08/2019	10.32	Call	Bond Future	4,696.4700	4.6965	4,621.1400	4.6211	(1.604)	0	0	0
2019/01/15	R214 01/08/2019	10.32	Put	Bond Future	1,801.3400	1.8013	1,828.5300	1.8285	1.509	0	0	0
2019/01/15	R248 07/02/2019	9.06	Put	Bond Future	6,876.0600	6.8761	6,999.7300	6.9997	1.799	0	0	0
2019/01/15	R248 07/02/2019			Bond Future	9.7975	93.9525	9.8120	93.8264	0.147	0.0000	0.0000	107,243
2019/01/15	R248 07/02/2019	9.06	Call	Bond Future	8.8100	0.0088	6.4300	0.0064	(27.015)	0	0	0
2019/01/15	R248 07/02/2019	9.05	Put	Bond Future	6,974.4500	6.9745	7,098.3300	7.0983	1.776	0	0	0
2019/01/15	R248 07/02/2019	9.07	Call	Bond Future	9.8000	0.0098	7.1900	0.0072	(26.633)	0	0	0
2019/01/15	R248 07/02/2019	9.07	Put	Bond Future	6,777.9300	6.7779	6,901.3700	6.9014	1.821	0	0	0
2019/01/15	R248 07/02/2019	9.05	Call	Bond Future	7.9100	0.0079	5.7400	0.0057	(27.434)	0	0	0
2019/01/15	R248 02/05/2019	9.90	Put	Bond Future	2,492.1000	2.4921	2,538.8000	2.5388	1.874	0	0	0
2019/01/15	R248 02/05/2019			Bond Future	9.8465	91.1546	9.8613	91.0263	0.151	0.0000	0.0000	6
2019/01/15	R248 02/05/2019	9.90	Call	Bond Future	2,953.0600	2.9531	2,871.4200	2.8714	(2.765)	0	0	0
2019/01/15	R248 02/05/2019	9.91	Call	Bond Future	3,000.2900	3.0003	2,918.0100	2.9180	(2.742)	0	0	0
2019/01/15	R248 02/05/2019	9.89	Put	Bond Future	2,531.0400	2.5310	2,578.3900	2.5784	1.871	0	0	0
2019/01/15	R248 02/05/2019	9.91	Put	Bond Future	2,453.6500	2.4537	2,499.7100	2.4997	1.877	0	0	0
2019/01/15	R248 02/05/2019	9.89	Call	Bond Future	2,906.1700	2.9062	2,825.1800	2.8252	(2.787)	0	0	0
2019/01/15	R248 01/08/2019	10.35	Call	Bond Future	5,838.8800	5.8389	5,742.0100	5.7420	(1.659)	0	0	0
2019/01/15	R248 01/08/2019	10.34	Put	Bond Future	2,106.1000	2.1061	2,140.5900	2.1406	1.638	0	0	0
2019/01/15	R248 01/08/2019			Bond Future	9.8948	92.9310	9.9101	92.8000	0.155	0.0000	0.0000	0
2019/01/15	R248 01/08/2019	10.36	Call	Bond Future	5,894.2800	5.8943	5,797.0300	5.7970	(1.650)	0	0	0
2019/01/15	R248 01/08/2019	10.36	Put	Bond Future	2,057.8000	2.0578	2,091.5300	2.0915	1.639	0	0	0
2019/01/15	R248 01/08/2019	10.35	Put	Bond Future	2,081.8100	2.0818	2,115.9200	2.1159	1.638	0	0	0
2019/01/15	R248 01/08/2019	10.34	Call	Bond Future	5,783.6400	5.7836	5,687.1500	5.6872	(1.668)	0	0	0

Total

982298