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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/01/2019 TO 23/01/2019

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
2019/01/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	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
2019/01/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	2025	07/02/2019			Bond Future	133.5932	133.5932	133.5302	133.5302	(0.047)	0.0000	0.0000	355
2019/01/23	2025	02/05/2019			Bond Future	135.9155	135.9155	135.8501	135.8501	(0.048)	0.0000	0.0000	520
2019/01/23	2025	01/08/2019			Bond Future	138.5252	138.5252	138.4577	138.4577	(0.049)	0.0000	0.0000	0
2019/01/23	2029	07/02/2019			Bond Future	101.6725	101.6725	101.6826	101.6826	0.010	0.0000	0.0000	80
2019/01/23	2029	02/05/2019			Bond Future	102.3670	102.3670	102.3764	102.3764	0.009	0.0000	0.0000	2,954
2019/01/23	2029	01/08/2019			Bond Future	104.3679	104.3679	104.3768	104.3768	0.008	0.0000	0.0000	0
2019/01/23	2030	07/02/2019	8.62	Call	Bond Future	1.0300	0.0010	0.3800	0.0004	(63.107)	0	0	0
2019/01/23	2030	07/02/2019	10.20	Put	Bond Future	3.9200	0.0039	2.2300	0.0022	(43.112)	0	0	3,960
2019/01/23	2030	07/02/2019			Bond Future	9.3641	91.0318	9.3719	90.9823	0.083	0.0000	0.0000	43,052
2019/01/23	2030	07/02/2019	9.68	Put	Bond Future	147.7800	0.1478	124.9000	0.1249	(15.482)	0	0	0
2019/01/23	2030	07/02/2019	9.68	Call	Bond Future	2,120.9900	2.1210	2,048.6200	2.0486	(3.412)	0	0	3,960
2019/01/23	2030	07/02/2019	9.18	Put	Bond Future	1,454.9100	1.4549	1,452.1000	1.4521	(0.193)	0	0	0
2019/01/23	2030	07/02/2019	9.18	Call	Bond Future	277.7100	0.2777	225.4100	0.2254	(18.833)	0	0	3,960
2019/01/23	2030	07/02/2019	8.63	Call	Bond Future	1.1800	0.0012	0.4500	0.0005	(61.864)	0	0	0
2019/01/23	2030	07/02/2019	8.62	Put	Bond Future	4,887.1700	4.8872	4,936.0100	4.9360	0.999	0	0	0
2019/01/23	2030	07/02/2019	10.20	Call	Bond Future	5,101.0300	5.1010	5,049.8500	5.0499	(1.003)	0	0	0
2019/01/23	2030	07/02/2019	8.90	Call	Bond Future	30.5000	0.0305	18.6900	0.0187	(38.721)	0	0	1,320
2019/01/23	2030	07/02/2019	8.63	Put	Bond Future	4,819.3600	4.8194	4,868.1200	4.8681	1.012	0	0	0
2019/01/23	2030	07/02/2019	8.64	Call	Bond Future	1.3600	0.0014	0.5300	0.0005	(61.029)	0	0	0
2019/01/23	2030	07/02/2019	8.64	Put	Bond Future	4,751.6300	4.7516	4,800.2900	4.8003	1.024	0	0	0
2019/01/23	2030	07/02/2019	9.60	Put	Bond Future	231.9300	0.2319	204.3000	0.2043	(11.913)	0	0	0
2019/01/23	2030	07/02/2019	9.60	Call	Bond Future	1,710.9400	1.7109	1,633.8200	1.6338	(4.507)	0	0	1,320
2019/01/23	2030	07/02/2019	9.40	Put	Bond Future	624.9600	0.6250	595.9600	0.5960	(4.640)	0	0	0
2019/01/23	2030	07/02/2019	9.40	Call	Bond Future	852.1600	0.8522	773.6700	0.7737	(9.211)	0	0	0
2019/01/23	2030	07/02/2019	8.70	Put	Bond Future	4,347.2300	4.3472	4,395.0300	4.3950	1.100	0	0	0
2019/01/23	2030	07/02/2019	8.70	Call	Bond Future	3.0200	0.0030	1.3300	0.0013	(55.960)	0	0	0
2019/01/23	2030	07/02/2019	8.90	Put	Bond Future	3,037.6700	3.0377	3,075.3500	3.0754	1.240	0	0	0
2019/01/23	2030	02/05/2019	8.90	Put	Bond Future	3,948.1800	3.9482	3,880.1500	3.8801	(1.723)	0	0	0
2019/01/23	2030	02/05/2019	9.41	Call	Bond Future	1,805.5600	1.8056	1,649.7700	1.6498	(8.628)	0	0	0
2019/01/23	2030	02/05/2019			Bond Future	9.4268	92.5934	9.4351	92.5422	0.087	0.0000	0.0000	36,027
2019/01/23	2030	02/05/2019	9.39	Call	Bond Future	1,741.8600	1.7419	1,587.1200	1.5871	(8.884)	0	0	0
2019/01/23	2030	02/05/2019	9.39	Put	Bond Future	1,971.8700	1.9719	1,868.3500	1.8684	(5.250)	0	0	0
2019/01/23	2030	02/05/2019	10.20	Call	Bond Future	5,159.7400	5.1597	5,013.0200	5.0130	(2.844)	0	0	0
2019/01/23	2030	02/05/2019	10.20	Put	Bond Future	597.9000	0.5079	412.4000	0.4124	(18.803)	0	0	3,000
2019/01/23	2030	02/05/2019	8.90	Call	Bond Future	583.1500	0.5831	463.9000	0.4639	(20.449)	0	0	3,000
2019/01/23	2030	02/05/2019	9.41	Put	Bond Future	1,910.6000	1.9106	1,806.0300	1.8060	(5.473)	0	0	0
2019/01/23	2030	02/05/2019	9.40	Call	Bond Future	1,773.5500	1.7735	1,618.2700	1.6183	(8.755)	0	0	3,000
2019/01/23	2030	02/05/2019	9.40	Put	Bond Future	1,941.0500	1.9410	1,836.9900	1.8370	(5.361)	0	0	0
2019/01/23	2030	01/08/2019	9.91	Put	Bond Future	1,515.9200	1.5159	1,512.1600	1.5122	(0.248)	0	0	0
2019/01/23	2030	01/08/2019			Bond Future	9.4885	90.3760	9.4971	90.3231	0.091	0.0000	0.0000	0
2019/01/23	2030	01/08/2019	9.91	Call	Bond Future	4,046.3100	4.0463	3,989.7100	3.9897	(1.399)	0	0	0
2019/01/23	2030	01/08/2019	9.92	Call	Bond Future	4,087.3000	4.0873	4,030.8500	4.0308	(1.381)	0	0	0

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2019/01/23	2030	01/08/2019	9.90	Put	Bond Future	1,533.7500	1.5338	1,530.0900	1.5301	(0.239)	0	0	0
2019/01/23	2030	01/08/2019	9.92	Put	Bond Future	1,498.0400	1.4980	1,494.4300	1.4944	(0.241)	0	0	0
2019/01/23	2030	01/08/2019	9.90	Call	Bond Future	4,005.2100	4.0052	3,948.7100	3.9487	(1.411)	0	0	0
2019/01/23	2032	07/02/2019	8.81	Call	Bond Future	0.6800	0.0007	0.2400	0.0002	(64.706)	0	0	0
2019/01/23	2032	07/02/2019	8.80	Put	Bond Future	5,690.6500	5.6907	5,742.1600	5.7422	0.905	0	0	0
2019/01/23	2032	07/02/2019			Bond Future	9.5948	93.1202	9.6024	93.0683	0.079	0.0000	0.0000	30,777
2019/01/23	2032	07/02/2019	8.82	Call	Bond Future	0.7900	0.0008	0.2800	0.0003	(64.557)	0	0	0
2019/01/23	2032	07/02/2019	8.82	Put	Bond Future	5,541.6100	5.5416	5,593.0000	5.5930	0.927	0	0	0
2019/01/23	2032	07/02/2019	8.81	Put	Bond Future	5,616.0800	5.6161	5,667.5400	5.6675	0.916	0	0	0
2019/01/23	2032	07/02/2019	8.80	Call	Bond Future	0.5900	0.0006	0.2000	0.0002	(66.102)	0	0	0
2019/01/23	2032	02/05/2019	9.62	Put	Bond Future	2,184.7000	2.1847	2,064.4900	2.0645	(5.502)	0	0	0
2019/01/23	2032	02/05/2019	9.61	Call	Bond Future	1,896.5200	1.8965	1,723.1000	1.7231	(9.144)	0	0	0
2019/01/23	2032	02/05/2019			Bond Future	9.6575	90.5616	9.6655	90.5078	0.082	0.0000	0.0000	29,102
2019/01/23	2032	02/05/2019	9.62	Call	Bond Future	1,930.6500	1.9306	1,756.6600	1.7567	(9.012)	0	0	0
2019/01/23	2032	02/05/2019	9.61	Put	Bond Future	2,218.4600	2.2185	2,098.8200	2.0988	(5.393)	0	0	0
2019/01/23	2032	02/05/2019	9.63	Call	Bond Future	1,964.9000	1.9649	1,790.7500	1.7907	(8.863)	0	0	0
2019/01/23	2032	02/05/2019	9.63	Put	Bond Future	2,151.1400	2.1511	2,030.7700	2.0308	(5.596)	0	0	0
2019/01/23	2032	01/08/2019	10.10	Call	Bond Future	4,242.6600	4.2427	4,184.8300	4.1848	(1.363)	0	0	0
2019/01/23	2032	01/08/2019	10.11	Put	Bond Future	1,725.2800	1.7253	1,722.7600	1.7228	(0.146)	0	0	0
2019/01/23	2032	01/08/2019			Bond Future	9.7174	92.3105	9.7257	92.2551	0.086	0.0000	0.0000	0
2019/01/23	2032	01/08/2019	10.10	Put	Bond Future	1,745.5600	1.7456	1,743.1600	1.7432	(0.137)	0	0	0
2019/01/23	2032	01/08/2019	10.11	Call	Bond Future	4,286.3300	4.2863	4,228.3800	4.2284	(1.352)	0	0	0
2019/01/23	2032	01/08/2019	10.09	Call	Bond Future	4,199.4000	4.1994	4,141.6900	4.1417	(1.374)	0	0	0
2019/01/23	2032	01/08/2019	10.09	Put	Bond Future	1,766.3200	1.7663	1,764.0400	1.7640	(0.129)	0	0	0
2019/01/23	2033	07/02/2019			Bond Future	104.4938	104.4938	104.3792	104.3792	(0.110)	0.0000	0.0000	120
2019/01/23	2033	02/05/2019			Bond Future	105.1652	105.1652	105.0477	105.0477	(0.112)	0.0000	0.0000	5,970
2019/01/23	2033	01/08/2019			Bond Future	107.2207	107.2207	107.1002	107.1002	(0.112)	0.0000	0.0000	0
2019/01/23	2037	07/02/2019	9.06	Put	Bond Future	6,072.7700	6.0728	6,247.0300	6.2470	2.870	0	0	0
2019/01/23	2037	07/02/2019	9.05	Call	Bond Future	1.0300	0.0010	0.3000	0.0003	(70.874)	0	0	0
2019/01/23	2037	07/02/2019			Bond Future	9.8139	89.2813	9.8368	89.1062	0.233	0.0000	0.0000	38,993
2019/01/23	2037	07/02/2019	9.06	Call	Bond Future	1.2000	0.0012	0.3500	0.0004	(70.833)	0	0	0
2019/01/23	2037	07/02/2019	9.05	Put	Bond Future	6,157.3100	6.1573	6,331.6900	6.3317	2.832	0	0	0
2019/01/23	2037	07/02/2019	9.07	Call	Bond Future	1.3800	0.0014	0.4200	0.0004	(69.565)	0	0	0
2019/01/23	2037	07/02/2019	9.07	Put	Bond Future	5,988.3600	5.9884	6,162.5100	6.1625	2.908	0	0	0
2019/01/23	2037	02/05/2019	9.81	Put	Bond Future	2,565.2900	2.5653	2,495.9700	2.4960	(2.702)	0	0	0
2019/01/23	2037	02/05/2019			Bond Future	9.8765	90.8129	9.9002	90.6340	0.240	0.0000	0.0000	40,791
2019/01/23	2037	02/05/2019	9.80	Call	Bond Future	2,022.6800	2.0227	1,775.7800	1.7758	(12.207)	0	0	0
2019/01/23	2037	02/05/2019	9.80	Put	Bond Future	2,604.4600	2.6045	2,536.5200	2.5365	(2.609)	0	0	0
2019/01/23	2037	02/05/2019	9.81	Call	Bond Future	2,059.8800	2.0599	1,811.6000	1.8116	(12.053)	0	0	0
2019/01/23	2037	02/05/2019	9.79	Call	Bond Future	1,986.0300	1.9860	1,740.3500	1.7403	(12.370)	0	0	0
2019/01/23	2037	02/05/2019	9.79	Put	Bond Future	2,644.2800	2.6443	2,577.5600	2.5776	(2.523)	0	0	0
2019/01/23	2037	01/08/2019	10.31	Call	Bond Future	4,802.6700	4.8027	4,559.4700	4.5595	(5.064)	0	0	0
2019/01/23	2037	01/08/2019			Bond Future	9.9393	88.3108	9.9638	88.1278	0.247	0.0000	0.0000	0
2019/01/23	2037	01/08/2019	10.29	Call	Bond Future	4,706.9400	4.7069	4,465.1100	4.4651	(5.138)	0	0	0
2019/01/23	2037	01/08/2019	10.29	Put	Bond Future	2,145.7600	2.1458	2,086.9300	2.0869	(2.742)	0	0	0

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2019/01/23	2037	01/08/2019	10.31	Put	Bond Future	2,098.8900	2.0989	2,038.6900	2.0387	(2.868)	0	0	0
2019/01/23	2037	01/08/2019	10.30	Call	Bond Future	4,754.7200	4.7547	4,512.2000	4.5122	(5.101)	0	0	0
2019/01/23	2037	01/08/2019	10.30	Put	Bond Future	2,122.2000	2.1222	2,062.6800	2.0627	(2.805)	0	0	0
2019/01/23	2038	07/02/2019			Bond Future	121.9520	121.9520	121.7820	121.7820	(0.139)	0.0000	0.0000	2,995
2019/01/23	2038	02/05/2019			Bond Future	124.0718	124.0718	123.8977	123.8977	(0.140)	0.0000	0.0000	9,441
2019/01/23	2038	01/08/2019			Bond Future	126.4443	126.4443	126.2660	126.2660	(0.141)	0.0000	0.0000	0
2019/01/23	2040	07/02/2019	9.13	Call	Bond Future	1.2300	0.0012	0.3000	0.0003	(75.610)	0	0	0
2019/01/23	2040	07/02/2019	9.11	Put	Bond Future	6,780.7300	6.7807	6,968.1600	6.9682	2.764	0	0	0
2019/01/23	2040	07/02/2019			Bond Future	9.8888	92.4914	9.9117	92.3033	0.232	0.0000	0.0000	18,370
2019/01/23	2040	07/02/2019	9.13	Put	Bond Future	6,597.1600	6.5972	6,784.3600	6.7844	2.838	0	0	0
2019/01/23	2040	07/02/2019	9.11	Call	Bond Future	0.9200	0.0009	0.2200	0.0002	(76.087)	0	0	0
2019/01/23	2040	07/02/2019	9.12	Put	Bond Future	6,688.8600	6.6889	6,876.1900	6.8762	2.801	0	0	0
2019/01/23	2040	07/02/2019	9.12	Call	Bond Future	1.0600	0.0011	0.2600	0.0003	(75.472)	0	0	0
2019/01/23	2040	02/05/2019	9.60	Call	Bond Future	1,251.6000	1.2516	1,016.4000	1.0164	(18.792)	0	0	1,150
2019/01/23	2040	02/05/2019	9.89	Call	Bond Future	2,252.1800	2.2522	1,983.1900	1.9832	(11.944)	0	0	0
2019/01/23	2040	02/05/2019	9.88	Put	Bond Future	2,793.0300	2.7930	2,717.2900	2.7173	(2.712)	0	0	0
2019/01/23	2040	02/05/2019			Bond Future	9.9511	94.0780	9.9748	93.8858	0.238	0.0000	0.0000	12,233
2019/01/23	2040	02/05/2019	10.20	Put	Bond Future	1,699.2200	1.6992	1,577.2200	1.5772	(7.180)	0	0	0
2019/01/23	2040	02/05/2019	10.20	Call	Bond Future	3,687.7700	3.6878	3,373.5700	3.3736	(8.520)	0	0	1,150
2019/01/23	2040	02/05/2019	9.60	Put	Bond Future	4,178.4200	4.1784	4,135.4200	4.1354	(1.029)	0	0	0
2019/01/23	2040	02/05/2019	9.90	Call	Bond Future	2,292.4300	2.2924	2,022.2400	2.0222	(11.786)	0	0	0
2019/01/23	2040	02/05/2019	9.90	Put	Bond Future	2,709.1400	2.7091	2,631.1500	2.6312	(2.879)	0	0	0
2019/01/23	2040	02/05/2019	9.89	Put	Bond Future	2,750.8400	2.7508	2,674.0500	2.6740	(2.792)	0	0	0
2019/01/23	2040	02/05/2019	9.88	Call	Bond Future	2,212.3000	2.2123	1,944.3600	1.9444	(12.111)	0	0	0
2019/01/23	2040	01/08/2019	10.36	Call	Bond Future	4,946.1400	4.9461	4,796.1000	4.7961	(3.033)	0	0	0
2019/01/23	2040	01/08/2019	10.37	Put	Bond Future	2,205.7400	2.2057	2,251.6700	2.2517	2.082	0	0	0
2019/01/23	2040	01/08/2019			Bond Future	10.0137	91.3886	10.0382	91.1920	0.245	0.0000	0.0000	0
2019/01/23	2040	01/08/2019	10.36	Put	Bond Future	2,231.5400	2.2315	2,278.0500	2.2781	2.084	0	0	0
2019/01/23	2040	01/08/2019	10.37	Call	Bond Future	4,996.7900	4.9968	4,846.1700	4.8462	(3.014)	0	0	0
2019/01/23	2040	01/08/2019	10.38	Call	Bond Future	5,047.8400	5.0478	4,896.6500	4.8967	(2.995)	0	0	0
2019/01/23	2040	01/08/2019	10.38	Put	Bond Future	2,180.4600	2.1805	2,225.8200	2.2258	2.080	0	0	0
2019/01/23	2044	07/02/2019	9.18	Put	Bond Future	6,503.1000	6.5031	6,651.7600	6.6518	2.286	0	0	0
2019/01/23	2044	07/02/2019			Bond Future	9.9133	89.5968	9.9313	89.4468	0.181	0.0000	0.0000	32,430
2019/01/23	2044	07/02/2019	9.17	Call	Bond Future	1.5600	0.0016	0.4000	0.0004	(74.359)	0	0	0
2019/01/23	2044	07/02/2019	9.17	Put	Bond Future	6,596.9200	6.5969	6,745.7500	6.7458	2.256	0	0	0
2019/01/23	2044	07/02/2019	9.18	Call	Bond Future	1.8000	0.0018	0.4700	0.0005	(73.889)	0	0	0
2019/01/23	2044	07/02/2019	9.16	Call	Bond Future	1.3500	0.0014	0.3500	0.0004	(74.074)	0	0	0
2019/01/23	2044	07/02/2019	9.16	Put	Bond Future	6,690.9200	6.6909	6,839.9100	6.8399	2.227	0	0	0
2019/01/23	2044	02/05/2019	9.90	Call	Bond Future	2,175.6200	2.1756	1,993.5000	1.9935	(8.371)	0	0	0
2019/01/23	2044	02/05/2019			Bond Future	9.9732	91.1337	9.9918	90.9803	0.186	0.0000	0.0000	16,922
2019/01/23	2044	02/05/2019	9.90	Put	Bond Future	2,784.1400	2.7841	2,755.4100	2.7554	(1.032)	0	0	0
2019/01/23	2044	02/05/2019	9.91	Call	Bond Future	2,216.0900	2.2161	2,032.9900	2.0330	(8.262)	0	0	0
2019/01/23	2044	02/05/2019	9.92	Put	Bond Future	2,698.4600	2.6985	2,667.7900	2.6678	(1.137)	0	0	0
2019/01/23	2044	02/05/2019	9.91	Put	Bond Future	2,741.0400	2.7410	2,711.3300	2.7113	(1.084)	0	0	0
2019/01/23	2044	02/05/2019	9.92	Call	Bond Future	2,256.9400	2.2569	2,072.8800	2.0729	(8.155)	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
2019/01/23	2044	01/08/2019	10.40	Put	Bond Future	2,231.6200	2.2316	2,257.1100	2.2571	1.142	0	0	0
2019/01/23	2044	01/08/2019			Bond Future	10.0333	88.5127	10.0525	88.3558	0.192	0.0000	0.0000	0
2019/01/23	2044	01/08/2019	10.39	Call	Bond Future	5,093.5600	5.0936	4,962.5300	4.9625	(2.572)	0	0	0
2019/01/23	2044	01/08/2019	10.39	Put	Bond Future	2,257.5300	2.2575	2,283.4300	2.2834	1.147	0	0	0
2019/01/23	2044	01/08/2019	10.40	Call	Bond Future	5,144.9300	5.1449	5,013.4900	5.0135	(2.555)	0	0	0
2019/01/23	2044	01/08/2019	10.38	Call	Bond Future	5,042.1100	5.0421	4,911.5100	4.9115	(2.590)	0	0	0
2019/01/23	2044	01/08/2019	10.38	Put	Bond Future	2,283.4900	2.2835	2,309.8200	2.3098	1.153	0	0	0
2019/01/23	2046	07/02/2019			Bond Future	116.2980	116.2980	116.3108	116.3108	0.011	0.0000	0.0000	2,393
2019/01/23	2046	02/05/2019			Bond Future	116.6338	116.6338	116.6459	116.6459	0.010	0.0000	0.0000	10,458
2019/01/23	2046	01/08/2019			Bond Future	118.9135	118.9135	118.9251	118.9251	0.010	0.0000	0.0000	0
2019/01/23	2050	07/02/2019			Bond Future	120.7138	120.7138	120.7274	120.7274	0.011	0.0000	0.0000	3,083
2019/01/23	2050	02/05/2019			Bond Future	122.8121	122.8121	122.8248	122.8248	0.010	0.0000	0.0000	10,571
2019/01/23	2050	01/08/2019			Bond Future	123.3943	123.3943	123.4065	123.4065	0.010	0.0000	0.0000	0
2019/01/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	AL37	07/02/2019			Index Future	614.1230	614.1230	614.2380	614.2380	0.019	0.0000	0.0000	0
2019/01/23	AL37	02/05/2019			Index Future	624.6540	624.6540	624.7680	624.7680	0.018	0.0000	0.0000	0
2019/01/23	AL37	01/08/2019			Index Future	636.7110	636.7110	636.8260	636.8260	0.018	0.0000	0.0000	0
2019/01/23	AL7T	07/02/2019			Index Future	707.5510	707.5510	707.4370	707.4370	(0.016)	0.0000	0.0000	0
2019/01/23	AL7T	02/05/2019			Index Future	719.6840	719.6840	719.5650	719.5650	(0.017)	0.0000	0.0000	0
2019/01/23	AL7T	01/08/2019			Index Future	733.5740	733.5740	733.4530	733.4530	(0.016)	0.0000	0.0000	0
2019/01/23	ALBI	07/02/2019			Index Future	640.0230	640.0230	639.3630	639.3630	(0.103)	0.0000	0.0000	396
2019/01/23	ALBI	02/05/2019			Index Future	650.9980	650.9980	650.3240	650.3240	(0.104)	0.0000	0.0000	751
2019/01/23	ALBI	01/08/2019			Index Future	663.5630	663.5630	662.8750	662.8750	(0.104)	0.0000	0.0000	0
2019/01/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	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
2019/01/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	CS23	25/01/2023			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
2019/01/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/23	ES33	07/02/2019			Bond Future	11.0038	77.9269	11.0250	77.8038	0.192	0.0000	0.0000	0
2019/01/23	ES33	02/05/2019			Bond Future	11.1055	75.4732	11.1275	75.3473	0.198	0.0000	0.0000	350
2019/01/23	ES33	01/08/2019			Bond Future	11.2090	76.9307	11.2319	76.8018	0.204	0.0000	0.0000	0
2019/01/23	ES42	07/02/2019			Bond Future	11.2475	80.0425	11.2639	79.9345	0.145	0.0000	0.0000	0
2019/01/23	ES42	02/05/2019			Bond Future	11.3493	77.1551	11.3663	77.0445	0.150	0.0000	0.0000	4,919
2019/01/23	ES42	01/08/2019			Bond Future	11.4510	78.6456	11.4687	78.5323	0.155	0.0000	0.0000	0
2019/01/23	GOVI	07/02/2019	666.53	Put	GOVI	329,820.0000	32.9820	336,260.0000	33.6260	1.953	0	0	0
2019/01/23	GOVI	07/02/2019			GOVI	633.5480	633.5480	632.9040	632.9040	(0.102)	0.0000	0.0000	46
2019/01/23	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	07/02/2019	666.52	Put	GOVI	329,720.0000	32.9720	336,160.0000	33.6160	1.953	0	0	0
2019/01/23	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	07/02/2019	666.51	Put	GOVI	329,620.0000	32.9620	336,060.0000	33.6060	1.954	0	0	0
2019/01/23	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	02/05/2019	647.88	Put	GOVI	34,680.0000	3.4680	41,250.0000	4.1250	18.945	0	0	0
2019/01/23	GOVI	02/05/2019	647.86	Put	GOVI	34,480.0000	3.4480	41,050.0000	4.1050	19.055	0	0	0
2019/01/23	GOVI	02/05/2019			GOVI	644.4120	644.4120	643.7550	643.7550	(0.102)	0.0000	0.0000	436
2019/01/23	GOVI	02/05/2019	647.87	Put	GOVI	34,580.0000	3.4580	41,150.0000	4.1150	18.999	0	0	0
2019/01/23	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	01/08/2019	638.68	Call	GOVI	181,700.0000	18.1700	174,990.0000	17.4990	(3.693)	0	0	0
2019/01/23	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	01/08/2019			GOVI	656.8500	656.8500	656.1790	656.1790	(0.102)	0.0000	0.0000	0
2019/01/23	GOVI	01/08/2019	638.69	Call	GOVI	181,600.0000	18.1600	174,890.0000	17.4890	(3.695)	0	0	0
2019/01/23	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	GOVI	01/08/2019	638.67	Call	GOVI	181,800.0000	18.1800	175,090.0000	17.5090	(3.691)	0	0	0
2019/01/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/23	IGOV	07/02/2019			Index Future	256.9240	256.9240	256.8930	256.8930	(0.012)	0.0000	0.0000	105
2019/01/23	IGOV	02/05/2019			Index Future	261.3880	261.3880	261.3560	261.3560	(0.012)	0.0000	0.0000	715
2019/01/23	IGOV	01/08/2019			Index Future	266.4960	266.4960	266.4620	266.4620	(0.013)	0.0000	0.0000	0
2019/01/23	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/23	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/23	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2019/01/23	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/23	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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2019/01/23	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/01/23	IS02	20/12/2019			Interest Rate Swap	102.8300	102.8300	102.8300	102.8300	0.000	0.0000	0.0000	0
2019/01/23	IS02	23/03/2020			Interest Rate Swap	98.8600	98.8600	98.8500	98.8500	(0.010)	0.0000	0.0000	0
2019/01/23	IS02	22/06/2020			Interest Rate Swap	102.4400	102.4400	102.4300	102.4300	(0.010)	0.0000	0.0000	0
2019/01/23	IS02	21/09/2020			Interest Rate Swap	99.4400	99.4400	99.4200	99.4200	(0.020)	0.0000	0.0000	0
2019/01/23	IS05	17/12/2020			Interest Rate Swap	96.2600	96.2600	96.2200	96.2200	(0.042)	0.0000	0.0000	0
2019/01/23	IS05	16/03/2021			Interest Rate Swap	95.4500	95.4500	95.4000	95.4000	(0.052)	0.0000	0.0000	0
2019/01/23	IS05	15/06/2021			Interest Rate Swap	94.5900	94.5900	94.5400	94.5400	(0.053)	0.0000	0.0000	0
2019/01/23	IS05	21/09/2021			Interest Rate Swap	94.7000	94.7000	94.6500	94.6500	(0.053)	0.0000	0.0000	0
2019/01/23	IS05	21/12/2021			Interest Rate Swap	96.8500	96.8500	96.8100	96.8100	(0.041)	0.0000	0.0000	51
2019/01/23	IS05	15/03/2022			Interest Rate Swap	96.9600	96.9600	96.9200	96.9200	(0.041)	0.0000	0.0000	0
2019/01/23	IS05	21/06/2022			Interest Rate Swap	98.1200	98.1200	98.0800	98.0800	(0.041)	0.0000	0.0000	0
2019/01/23	IS05	20/09/2022			Interest Rate Swap	102.0400	102.0400	101.9900	101.9900	(0.049)	0.0000	0.0000	0
2019/01/23	IS05	20/12/2022			Interest Rate Swap	103.2700	103.2700	103.2200	103.2200	(0.048)	0.0000	0.0000	0
2019/01/23	IS05	22/03/2023			Interest Rate Swap	96.6200	96.6200	96.5700	96.5700	(0.052)	0.0000	0.0000	0
2019/01/23	IS05	20/06/2023			Interest Rate Swap	102.6600	102.6600	102.6100	102.6100	(0.049)	0.0000	0.0000	0
2019/01/23	IS05	19/09/2023			Interest Rate Swap	98.1400	98.1400	98.0900	98.0900	(0.051)	0.0000	0.0000	0
2019/01/23	IS10	17/12/2025			Interest Rate Swap	94.8200	94.8200	94.7300	94.7300	(0.095)	0.0000	0.0000	0
2019/01/23	IS10	16/03/2026			Interest Rate Swap	91.8100	91.8100	91.7200	91.7200	(0.098)	0.0000	0.0000	0
2019/01/23	IS10	15/06/2026			Interest Rate Swap	90.5400	90.5400	90.4600	90.4600	(0.088)	0.0000	0.0000	0
2019/01/23	IS10	21/09/2026			Interest Rate Swap	92.6900	92.6900	92.6200	92.6200	(0.076)	0.0000	0.0000	0
2019/01/23	IS10	21/12/2026			Interest Rate Swap	96.4800	96.4800	96.4200	96.4200	(0.062)	0.0000	0.0000	0
2019/01/23	IS10	15/03/2027			Interest Rate Swap	95.0600	95.0600	94.9900	94.9900	(0.074)	0.0000	0.0000	0
2019/01/23	IS10	21/06/2027			Interest Rate Swap	97.1300	97.1300	97.0800	97.0800	(0.051)	0.0000	0.0000	0
2019/01/23	IS10	20/09/2027			Interest Rate Swap	102.6100	102.6100	102.5500	102.5500	(0.058)	0.0000	0.0000	0
2019/01/23	IS10	20/12/2027			Interest Rate Swap	102.9700	102.9700	102.9200	102.9200	(0.049)	0.0000	0.0000	0
2019/01/23	IS10	22/03/2028			Interest Rate Swap	96.4800	96.4800	96.4300	96.4300	(0.052)	0.0000	0.0000	0
2019/01/23	IS10	20/06/2028			Interest Rate Swap	103.6900	103.6900	103.6500	103.6500	(0.039)	0.0000	0.0000	0
2019/01/23	IS10	19/09/2028			Interest Rate Swap	97.2600	97.2600	97.2100	97.2100	(0.051)	0.0000	0.0000	0
2019/01/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/23	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/23	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/23	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/23	R023	07/02/2019	10.59	Call	Bond Future	8,213.8600	8.2139	8,237.3700	8.2374	0.286	0	0	0
2019/01/23	R023	07/02/2019			Bond Future	8.0262	102.5881	8.0193	102.6116	(0.087)	0.0000	0.0000	46,371
2019/01/23	R023	07/02/2019	10.57	Call	Bond Future	8,153.0900	8.1531	8,176.6000	8.1766	0.288	0	0	0
2019/01/23	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R023	07/02/2019	10.58	Call	Bond Future	8,183.4800	8.1835	8,206.9900	8.2070	0.287	0	0	0
2019/01/23	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R023	02/05/2019	8.45	Call	Bond Future	1,538.9400	1.5389	1,554.1200	1.5541	0.986	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/23	R023	02/05/2019	8.44	Put	Bond Future	296.0900	0.2961	288.5400	0.2885	(2.550)	0	0	0
2019/01/23	R023	02/05/2019			Bond Future	8.0581	100.4193	8.0510	100.4422	(0.089)	0.0000	0.0000	50,363
2019/01/23	R023	02/05/2019	8.46	Call	Bond Future	1,564.4800	1.5645	1,579.6100	1.5796	0.967	0	0	0
2019/01/23	R023	02/05/2019	8.46	Put	Bond Future	283.9600	0.2840	276.1500	0.2761	(2.750)	0	0	0
2019/01/23	R023	02/05/2019	8.45	Put	Bond Future	290.0400	0.2900	282.2800	0.2823	(2.675)	0	0	0
2019/01/23	R023	02/05/2019	8.44	Call	Bond Future	1,513.3700	1.5134	1,528.7600	1.5288	1.017	0	0	0
2019/01/23	R023	01/08/2019	8.95	Call	Bond Future	2,961.7500	2.9618	3,001.4600	3.0015	1.341	0	0	0
2019/01/23	R023	01/08/2019			Bond Future	8.0720	102.3583	8.0645	102.3810	(0.093)	0.0000	0.0000	0
2019/01/23	R023	01/08/2019	8.93	Call	Bond Future	2,910.4300	2.9104	2,950.7400	2.9507	1.385	0	0	0
2019/01/23	R023	01/08/2019	8.93	Put	Bond Future	351.9400	0.3519	369.5500	0.3695	5.004	0	0	0
2019/01/23	R023	01/08/2019	8.95	Put	Bond Future	344.6000	0.3446	361.6100	0.3616	4.936	0	0	0
2019/01/23	R023	01/08/2019	8.94	Call	Bond Future	2,935.9600	2.9360	2,976.1800	2.9762	1.370	0	0	0
2019/01/23	R023	01/08/2019	8.94	Put	Bond Future	348.1400	0.3481	365.6600	0.3657	5.032	0	0	0
2019/01/23	R035	07/02/2019	8.98	Call	Bond Future	0.9000	0.0009	0.2800	0.0003	(68.889)	0	0	0
2019/01/23	R035	07/02/2019			Bond Future	9.7451	97.0478	9.7627	96.9141	0.180	0.0000	0.0000	21,630
2019/01/23	R035	07/02/2019	8.96	Call	Bond Future	0.6900	0.0007	0.2000	0.0002	(71.014)	0	0	0
2019/01/23	R035	07/02/2019	8.96	Put	Bond Future	6,274.0300	6.2740	6,407.2300	6.4072	2.123	0	0	0
2019/01/23	R035	07/02/2019	8.98	Put	Bond Future	6,106.7900	6.1068	6,239.8600	6.2399	2.179	0	0	0
2019/01/23	R035	07/02/2019	8.97	Call	Bond Future	0.7900	0.0008	0.2300	0.0002	(70.886)	0	0	0
2019/01/23	R035	07/02/2019	8.97	Put	Bond Future	6,190.3500	6.1903	6,323.4800	6.3235	2.151	0	0	0
2019/01/23	R035	02/05/2019	9.74	Put	Bond Future	2,511.4400	2.5114	2,486.7600	2.4868	(0.983)	0	0	0
2019/01/23	R035	02/05/2019			Bond Future	9.8055	94.2136	9.8238	94.0767	0.186	0.0000	0.0000	61,802
2019/01/23	R035	02/05/2019	9.74	Call	Bond Future	2,017.0000	2.0170	1,855.4400	1.8554	(8.010)	0	0	0
2019/01/23	R035	02/05/2019	9.75	Call	Bond Future	2,054.0700	2.0541	1,891.6600	1.8917	(7.907)	0	0	0
2019/01/23	R035	02/05/2019	9.75	Put	Bond Future	2,472.7900	2.4728	2,447.2600	2.4473	(1.032)	0	0	0
2019/01/23	R035	02/05/2019	9.73	Call	Bond Future	1,980.2800	1.9803	1,819.6000	1.8196	(8.114)	0	0	0
2019/01/23	R035	02/05/2019	9.73	Put	Bond Future	2,550.5300	2.5505	2,526.7300	2.5267	(0.933)	0	0	0
2019/01/23	R035	01/08/2019	10.23	Call	Bond Future	4,699.9100	4.6999	4,586.3600	4.5864	(2.416)	0	0	0
2019/01/23	R035	01/08/2019	10.22	Put	Bond Future	2,069.2100	2.0692	2,096.2400	2.0962	1.306	0	0	0
2019/01/23	R035	01/08/2019			Bond Future	9.8643	96.0328	9.8832	95.8927	0.192	0.0000	0.0000	0
2019/01/23	R035	01/08/2019	10.24	Call	Bond Future	4,747.7000	4.7477	4,633.7700	4.6338	(2.400)	0	0	0
2019/01/23	R035	01/08/2019	10.24	Put	Bond Future	2,022.3300	2.0223	2,048.5800	2.0486	1.298	0	0	0
2019/01/23	R035	01/08/2019	10.23	Put	Bond Future	2,045.5200	2.0455	2,072.1500	2.0722	1.302	0	0	0
2019/01/23	R035	01/08/2019	10.22	Call	Bond Future	4,652.5300	4.6525	4,539.3800	4.5394	(2.432)	0	0	0
2019/01/23	R186	07/02/2019	8.20	Call	Bond Future	2.0500	0.0021	1.0000	0.0010	(51.220)	0	0	0
2019/01/23	R186	07/02/2019	9.10	Put	Bond Future	173.7500	0.1738	141.0100	0.1410	(18.843)	0	0	1,000
2019/01/23	R186	07/02/2019	8.21	Put	Bond Future	3,893.0000	3.8930	3,878.0600	3.8781	(0.384)	0	0	0
2019/01/23	R186	07/02/2019	8.50	Call	Bond Future	61.8400	0.0618	46.2900	0.0463	(25.146)	0	0	1,000
2019/01/23	R186	07/02/2019	9.50	Call	Bond Future	3,740.9200	3.7409	3,750.3900	3.7504	0.253	0	0	0
2019/01/23	R186	07/02/2019	9.92	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	1,170
2019/01/23	R186	07/02/2019			Bond Future	8.8539	110.6829	8.8515	110.6967	(0.026)	0.0000	0.0000	77,211
2019/01/23	R186	07/02/2019	9.00	Call	Bond Future	1,166.0800	1.1661	1,136.7700	1.1368	(2.514)	0	0	0
2019/01/23	R186	07/02/2019	9.00	Put	Bond Future	307.4400	0.3074	264.3700	0.2644	(14.009)	0	0	7,500
2019/01/23	R186	07/02/2019	9.20	Put	Bond Future	92.5700	0.0926	70.1900	0.0702	(24.176)	0	0	0
2019/01/23	R186	07/02/2019	9.20	Call	Bond Future	2,112.1500	2.1122	2,103.5300	2.1035	(0.408)	0	0	3,000
2019/01/23	R186	07/02/2019	9.30	Call	Bond Future	2,640.6400	2.6406	2,640.4400	2.6404	(0.008)	0	0	0

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2019/01/23	R186	07/02/2019	9.30	Put	Bond Future	46.6900		0.0467	32.7300	0.0327	(29.899)	0	0	0
2019/01/23	R186	07/02/2019	9.38	Put	Bond Future	26.0600		0.0261	17.0200	0.0170	(34.689)	0	0	0
2019/01/23	R186	07/02/2019	9.38	Call	Bond Future	3,076.6200		3.0766	3,081.3400	3.0813	0.153	0	0	6,000
2019/01/23	R186	07/02/2019	8.20	Put	Bond Future	3,954.5300		3.9545	3,939.7200	3.9397	(0.375)	0	0	0
2019/01/23	R186	07/02/2019	9.10	Call	Bond Future	1,614.9000		1.6149	1,595.9200	1.5959	(1.175)	0	0	0
2019/01/23	R186	07/02/2019	8.21	Call	Bond Future	2.3500		0.0024	1.1700	0.0012	(50.213)	0	0	0
2019/01/23	R186	07/02/2019	8.30	Put	Bond Future	3,343.5900		3.3436	3,326.6700	3.3267	(0.506)	0	0	0
2019/01/23	R186	07/02/2019	8.50	Put	Bond Future	2,178.1800		2.1782	2,148.8700	2.1489	(1.346)	0	0	0
2019/01/23	R186	07/02/2019	9.50	Put	Bond Future	10.2500		0.0102	5.9600	0.0060	(41.854)	0	0	5,000
2019/01/23	R186	07/02/2019	9.92	Call	Bond Future	6,066.7000		6.0667	6,080.3600	6.0804	0.225	0	0	0
2019/01/23	R186	07/02/2019	9.23	Put	Bond Future	75.8200		0.0758	56.2300	0.0562	(25.838)	0	0	0
2019/01/23	R186	07/02/2019	9.23	Call	Bond Future	2,268.1400		2.2681	2,262.3100	2.2623	(0.257)	0	0	3,000
2019/01/23	R186	07/02/2019	8.22	Call	Bond Future	2.6800		0.0027	1.3500	0.0014	(49.627)	0	0	0
2019/01/23	R186	07/02/2019	8.22	Put	Bond Future	3,831.5400		3.8315	3,816.4500	3.8164	(0.394)	0	0	0
2019/01/23	R186	07/02/2019	9.27	Put	Bond Future	57.6500		0.0576	41.4200	0.0414	(28.153)	0	0	0
2019/01/23	R186	07/02/2019	9.27	Call	Bond Future	2,479.7100		2.4797	2,477.2400	2.4772	(0.100)	0	0	1,170
2019/01/23	R186	07/02/2019	8.30	Call	Bond Future	7.4900		0.0075	4.3300	0.0043	(42.190)	0	0	210
2019/01/23	R186	07/02/2019	9.90	Call	Bond Future	5,957.0700		5.9571	5,970.6900	5.9707	0.229	0	0	0
2019/01/23	R186	07/02/2019	9.90	Put	Bond Future	0.2100		0.0002	0.0700	0.0001	(66.667)	0	0	1,000
2019/01/23	R186	07/02/2019	8.77	Put	Bond Future	913.5400		0.9135	861.1900	0.8612	(5.730)	0	0	0
2019/01/23	R186	07/02/2019	8.77	Call	Bond Future	416.7200		0.4167	378.1300	0.3781	(9.260)	0	0	1,170
2019/01/23	R186	02/05/2019	10.07	Call	Bond Future	6,556.8800		6.5569	6,543.8800	6.5439	(0.198)	0	0	0
2019/01/23	R186	02/05/2019	9.75	Call	Bond Future	5,034.1200		5.0341	4,965.0100	4.9650	(1.373)	0	0	0
2019/01/23	R186	02/05/2019	9.96	Put	Bond Future	207.0700		0.2071	171.1300	0.1711	(17.356)	0	0	90
2019/01/23	R186	02/05/2019	9.25	Put	Bond Future	893.8900		0.8939	770.5600	0.7706	(13.797)	0	0	0
2019/01/23	R186	02/05/2019	8.65	Put	Bond Future	2,463.8900		2.4639	2,354.0900	2.3541	(4.456)	0	0	0
2019/01/23	R186	02/05/2019	9.01	Put	Bond Future	1,367.3200		1.3673	1,248.7800	1.2488	(8.670)	0	0	0
2019/01/23	R186	02/05/2019	9.02	Call	Bond Future	1,961.5600		1.9616	1,855.5400	1.8555	(5.405)	0	0	0
2019/01/23	R186	02/05/2019			Bond Future	8.9122		112.5816	8.9100	112.5944	(0.025)	0.0000	0.0000	33,779
2019/01/23	R186	02/05/2019	8.65	Call	Bond Future	941.5800		0.9416	844.6700	0.8447	(10.292)	0	0	3,250
2019/01/23	R186	02/05/2019	9.03	Call	Bond Future	1,995.8100		1.9958	1,889.4600	1.8895	(5.329)	0	0	0
2019/01/23	R186	02/05/2019	9.03	Put	Bond Future	1,321.1000		1.3211	1,201.8600	1.2019	(9.026)	0	0	0
2019/01/23	R186	02/05/2019	9.30	Call	Bond Future	3,017.7500		3.0177	2,910.0100	2.9100	(3.570)	0	0	200
2019/01/23	R186	02/05/2019	10.07	Put	Bond Future	154.1800		0.1542	128.2900	0.1283	(16.792)	0	0	200
2019/01/23	R186	02/05/2019	9.20	Put	Bond Future	978.9300		0.9789	855.4300	0.8554	(12.616)	0	0	0
2019/01/23	R186	02/05/2019	9.75	Put	Bond Future	350.6800		0.3507	268.6800	0.2687	(23.383)	0	0	7,000
2019/01/23	R186	02/05/2019	9.96	Call	Bond Future	6,023.0000		6.0230	5,999.9500	6.0000	(0.383)	0	0	0
2019/01/23	R186	02/05/2019	9.25	Call	Bond Future	2,814.5500		2.8145	2,704.1100	2.7041	(3.924)	0	0	3,250
2019/01/23	R186	02/05/2019	9.01	Call	Bond Future	1,927.8200		1.9278	1,822.1700	1.8222	(5.480)	0	0	0
2019/01/23	R186	02/05/2019	10.02	Put	Bond Future	176.5900		0.1766	148.2200	0.1482	(16.065)	0	0	3,250
2019/01/23	R186	02/05/2019	9.02	Put	Bond Future	1,343.9400		1.3439	1,225.0300	1.2250	(8.848)	0	0	0
2019/01/23	R186	02/05/2019	9.30	Put	Bond Future	816.5300		0.8165	695.9000	0.6959	(14.773)	0	0	0
2019/01/23	R186	02/05/2019	9.20	Call	Bond Future	2,618.0700		2.6181	2,507.4600	2.5075	(4.225)	0	0	90
2019/01/23	R186	02/05/2019	8.62	Put	Bond Future	2,576.7100		2.5767	2,467.9500	2.4679	(4.221)	0	0	0
2019/01/23	R186	02/05/2019	8.62	Call	Bond Future	878.4900		0.8785	782.6200	0.7826	(10.913)	0	0	90
2019/01/23	R186	02/05/2019	8.70	Put	Bond Future	2,282.9900		2.2830	2,172.1700	2.1722	(4.854)	0	0	0
2019/01/23	R186	02/05/2019	8.70	Call	Bond Future	1,053.0600		1.0531	955.1300	0.9551	(9.300)	0	0	200
2019/01/23	R186	02/05/2019	9.00	Put	Bond Future	1,390.8000		1.3908	1,272.8700	1.2729	(8.479)	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
2019/01/23	R186	02/05/2019	9.00	Call	Bond Future	1,894.1400		1.8941	1,789.1000	1.7891	(5.546)	0	0	7,000
2019/01/23	R186	02/05/2019	8.50	Put	Bond Future	3,059.5600		3.0596	2,956.5600	2.9566	(3.366)	0	0	0
2019/01/23	R186	02/05/2019	8.50	Call	Bond Future	654.0400		0.6540	563.9300	0.5639	(13.777)	0	0	7,000
2019/01/23	R186	02/05/2019	8.80	Put	Bond Future	1,949.4100		1.9494	1,835.7100	1.8357	(5.833)	0	0	0
2019/01/23	R186	02/05/2019	8.80	Call	Bond Future	1,301.2200		1.3012	1,200.4100	1.2004	(7.747)	0	0	7,500
2019/01/23	R186	02/05/2019	10.02	Call	Bond Future	6,313.1200		6.3131	6,297.6400	6.2976	(0.245)	0	0	0
2019/01/23	R186	01/08/2019	10.08	Put	Bond Future	548.4300		0.5484	531.0100	0.5310	(3.176)	0	0	6,000
2019/01/23	R186	01/08/2019	9.54	Call	Bond Future	4,225.7300		4.2257	4,216.0500	4.2161	(0.229)	0	0	0
2019/01/23	R186	01/08/2019			Bond Future	8.9646		109.4544	8.9624	109.4668	(0.025)	0.0000	0.0000	0
2019/01/23	R186	01/08/2019	9.05	Put	Bond Future	1,951.7400		1.9517	1,924.7500	1.9247	(1.383)	0	0	0
2019/01/23	R186	01/08/2019	9.05	Call	Bond Future	2,427.7600		2.4278	2,413.1800	2.4132	(0.601)	0	0	6,000
2019/01/23	R186	01/08/2019	9.52	Call	Bond Future	4,143.9200		4.1439	4,134.0100	4.1340	(0.239)	0	0	0
2019/01/23	R186	01/08/2019	9.52	Put	Bond Future	1,095.5800		1.0956	1,073.2600	1.0733	(2.037)	0	0	0
2019/01/23	R186	01/08/2019	8.30	Put	Bond Future	4,461.5600		4.4616	4,438.4100	4.4384	(0.519)	0	0	0
2019/01/23	R186	01/08/2019	8.30	Call	Bond Future	661.3700		0.6614	650.6300	0.6506	(1.624)	0	0	6,000
2019/01/23	R186	01/08/2019	10.08	Call	Bond Future	6,558.3200		6.5583	6,553.3100	6.5533	(0.076)	0	0	0
2019/01/23	R186	01/08/2019	9.54	Put	Bond Future	1,069.7100		1.0697	1,047.6200	1.0476	(2.065)	0	0	0
2019/01/23	R186	01/08/2019	9.53	Call	Bond Future	4,184.7700		4.1848	4,174.9800	4.1750	(0.234)	0	0	0
2019/01/23	R186	01/08/2019	9.53	Put	Bond Future	1,082.5700		1.0826	1,060.3700	1.0604	(2.051)	0	0	0
2019/01/23	R197	07/02/2019			Bond Future	300.5351		300.5351	300.5582	300.5582	0.008	0.0000	0.0000	5
2019/01/23	R197	02/05/2019			Bond Future	305.7591		305.7591	305.7798	305.7798	0.007	0.0000	0.0000	2,350
2019/01/23	R197	01/08/2019			Bond Future	304.1777		304.1777	304.1969	304.1969	0.006	0.0000	0.0000	0
2019/01/23	R202	07/02/2019			Bond Future	235.1389		235.1389	235.1628	235.1628	0.010	0.0000	0.0000	948
2019/01/23	R202	02/05/2019			Bond Future	239.2262		239.2262	239.2484	239.2484	0.009	0.0000	0.0000	8,266
2019/01/23	R202	01/08/2019			Bond Future	239.8877		239.8877	239.9088	239.9088	0.009	0.0000	0.0000	0
2019/01/23	R207	07/02/2019	6.52	Call	Bond Future	265.0100		0.2650	252.5300	0.2525	(4.709)	0	0	0
2019/01/23	R207	07/02/2019	6.51	Put	Bond Future	0.1400		0.0001	0.0800	0.0001	(42.857)	0	0	0
2019/01/23	R207	07/02/2019			Bond Future	6.2220		101.4617	6.2360	101.4492	0.224	0.0000	0.0000	15,739
2019/01/23	R207	07/02/2019	6.53	Call	Bond Future	273.8600		0.2739	261.3800	0.2614	(4.557)	0	0	0
2019/01/23	R207	07/02/2019	6.53	Put	Bond Future	0.0900		0.0001	0.0400	0.0000	(55.556)	0	0	0
2019/01/23	R207	07/02/2019	6.52	Put	Bond Future	0.1100		0.0001	0.0600	0.0001	(45.455)	0	0	0
2019/01/23	R207	07/02/2019	6.51	Call	Bond Future	256.1700		0.2562	243.6800	0.2437	(4.876)	0	0	0
2019/01/23	R207	02/05/2019	7.63	Call	Bond Future	1,226.0800		1.2261	1,212.4300	1.2124	(1.113)	0	0	0
2019/01/23	R207	02/05/2019			Bond Future	5.7950		103.2021	5.8152	103.1885	0.349	0.0000	0.0000	1,699
2019/01/23	R207	02/05/2019	7.61	Call	Bond Future	1,212.8500		1.2128	1,199.2000	1.1992	(1.125)	0	0	0
2019/01/23	R207	02/05/2019	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R207	02/05/2019	7.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R207	02/05/2019	7.62	Call	Bond Future	1,219.4700		1.2195	1,205.8200	1.2058	(1.119)	0	0	0
2019/01/23	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R207	01/08/2019	7.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R207	01/08/2019	7.33	Call	Bond Future	1,192.8400		1.1928	1,178.2600	1.1783	(1.222)	0	0	0
2019/01/23	R207	01/08/2019			Bond Future	4.5974		101.5528	4.6304	101.5382	0.718	0.0000	0.0000	0
2019/01/23	R207	01/08/2019	7.34	Call	Bond Future	1,197.1600		1.1972	1,182.5800	1.1826	(1.218)	0	0	0
2019/01/23	R207	01/08/2019	7.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R207	01/08/2019	7.35	Call	Bond Future	1,201.4700		1.2015	1,186.8900	1.1869	(1.214)	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
2019/01/23	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/23	R208	07/02/2019	7.07	Call	Bond Future	52.6900	0.0527	62.5700	0.0626	18.751	0	0	0
2019/01/23	R208	07/02/2019	7.08	Put	Bond Future	140.3100	0.1403	131.9300	0.1319	(5.972)	0	0	0
2019/01/23	R208	07/02/2019	7.06	Put	Bond Future	163.4600	0.1635	154.4500	0.1545	(5.512)	0	0	0
2019/01/23	R208	07/02/2019			Bond Future	7.1210	101.7709	7.1114	101.7895	(0.135)	0.0000	0.0000	14,729
2019/01/23	R208	07/02/2019	7.07	Put	Bond Future	151.5800	0.1516	142.8700	0.1429	(5.746)	0	0	0
2019/01/23	R208	07/02/2019	7.08	Call	Bond Future	60.8000	0.0608	71.0100	0.0710	16.793	0	0	0
2019/01/23	R208	07/02/2019	7.06	Call	Bond Future	45.1800	0.0452	54.7600	0.0548	21.204	0	0	0
2019/01/23	R208	02/05/2019	8.03	Put	Bond Future	31.9200	0.0319	28.1900	0.0282	(11.685)	0	0	0
2019/01/23	R208	02/05/2019	8.02	Call	Bond Future	1,674.1000	1.6741	1,688.1700	1.6882	0.840	0	0	0
2019/01/23	R208	02/05/2019			Bond Future	7.0684	100.1163	7.0581	100.1342	(0.145)	0.0000	0.0000	6,772
2019/01/23	R208	02/05/2019	8.03	Call	Bond Future	1,690.0000	1.6900	1,704.1700	1.7042	0.838	0	0	0
2019/01/23	R208	02/05/2019	8.02	Put	Bond Future	33.0800	0.0331	29.2500	0.0292	(11.578)	0	0	0
2019/01/23	R208	02/05/2019	8.04	Call	Bond Future	1,705.9300	1.7059	1,720.1900	1.7202	0.836	0	0	0
2019/01/23	R208	02/05/2019	8.04	Put	Bond Future	30.8000	0.0308	27.1600	0.0272	(11.818)	0	0	0
2019/01/23	R208	01/08/2019	8.16	Call	Bond Future	1,888.3200	1.8883	1,907.2500	1.9072	1.002	0	0	0
2019/01/23	R208	01/08/2019	8.17	Put	Bond Future	47.3700	0.0474	48.7200	0.0487	2.850	0	0	0
2019/01/23	R208	01/08/2019			Bond Future	6.9448	102.0496	6.9334	102.0672	(0.165)	0.0000	0.0000	0
2019/01/23	R208	01/08/2019	8.16	Put	Bond Future	48.5900	0.0486	49.9500	0.0500	2.799	0	0	0
2019/01/23	R208	01/08/2019	8.17	Call	Bond Future	1,902.0500	1.9021	1,920.9700	1.9210	0.995	0	0	0
2019/01/23	R208	01/08/2019	8.15	Call	Bond Future	1,874.6100	1.8746	1,893.5600	1.8936	1.011	0	0	0
2019/01/23	R208	01/08/2019	8.15	Put	Bond Future	49.8300	0.0498	51.2100	0.0512	2.769	0	0	0
2019/01/23	R209	07/02/2019	10.20	Put	Bond Future	54.6800	0.0547	37.6000	0.0376	(31.236)	0	0	4,000
2019/01/23	R209	07/02/2019	8.97	Put	Bond Future	4,860.3500	4.8604	5,007.7000	5.0077	3.032	0	0	0
2019/01/23	R209	07/02/2019			Bond Future	9.6829	73.8690	9.7059	73.7200	0.237	0.0000	0.0000	21,458
2019/01/23	R209	07/02/2019	8.96	Call	Bond Future	1.9200	0.0019	0.5100	0.0005	(73.438)	0	0	0
2019/01/23	R209	07/02/2019	8.96	Put	Bond Future	4,931.6000	4.9316	5,079.1400	5.0791	2.992	0	0	0
2019/01/23	R209	07/02/2019	10.20	Call	Bond Future	3,300.3700	3.3004	3,134.3400	3.1343	(5.031)	0	0	0
2019/01/23	R209	07/02/2019	8.97	Call	Bond Future	2.1900	0.0022	0.5900	0.0006	(73.059)	0	0	0
2019/01/23	R209	07/02/2019	9.54	Put	Bond Future	1,329.9000	1.3299	1,368.0800	1.3681	2.871	0	0	0
2019/01/23	R209	07/02/2019	9.54	Call	Bond Future	393.0500	0.3930	282.2800	0.2823	(28.182)	0	0	4,000
2019/01/23	R209	07/02/2019	9.04	Put	Bond Future	4,365.6500	4.3656	4,510.8300	4.5108	3.326	0	0	0
2019/01/23	R209	07/02/2019	9.04	Call	Bond Future	5.4200	0.0054	1.6500	0.0017	(69.557)	0	0	4,000
2019/01/23	R209	07/02/2019	8.95	Call	Bond Future	1.6800	0.0017	0.4400	0.0004	(73.810)	0	0	0
2019/01/23	R209	07/02/2019	8.95	Put	Bond Future	5,002.9800	5.0030	5,150.6900	5.1507	2.952	0	0	0
2019/01/23	R209	02/05/2019	9.70	Put	Bond Future	2,057.5400	2.0575	2,051.3700	2.0514	(0.300)	0	0	0
2019/01/23	R209	02/05/2019			Bond Future	9.7374	71.9876	9.7612	71.8354	0.243	0.0000	0.0000	96,969
2019/01/23	R209	02/05/2019	9.69	Call	Bond Future	1,784.1500	1.7841	1,626.7100	1.6267	(8.824)	0	0	0
2019/01/23	R209	02/05/2019	9.69	Put	Bond Future	2,090.0700	2.0901	2,084.8000	2.0848	(0.252)	0	0	0
2019/01/23	R209	02/05/2019	9.70	Call	Bond Future	1,816.2600	1.8163	1,657.9200	1.6579	(8.718)	0	0	0
2019/01/23	R209	02/05/2019	10.50	Call	Bond Future	5,204.2500	5.2042	5,021.4100	5.0214	(3.513)	0	0	0
2019/01/23	R209	02/05/2019	10.71	Call	Bond Future	6,246.8300	6.2468	6,067.4900	6.0675	(2.871)	0	0	0
2019/01/23	R209	02/05/2019	9.68	Call	Bond Future	1,752.3500	1.7524	1,595.8100	1.5958	(8.933)	0	0	0
2019/01/23	R209	02/05/2019	9.68	Put	Bond Future	2,123.0000	2.1230	2,118.6300	2.1186	(0.206)	0	0	0
2019/01/23	R209	02/05/2019	9.95	Put	Bond Future	1,368.0100	1.3680	1,343.0300	1.3430	(1.826)	0	0	0
2019/01/23	R209	02/05/2019	9.95	Call	Bond Future	2,715.4400	2.7154	2,538.2900	2.5383	(6.524)	0	0	760

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2019/01/23	R209	02/05/2019	10.50	Put	Bond Future	539.7200	0.5397	509.0500	0.5091	(5.683)	0	0	11,560
2019/01/23	R209	02/05/2019	9.35	Put	Bond Future	3,424.7400	3.4247	3,460.4300	3.4604	1.042	0	0	0
2019/01/23	R209	02/05/2019	9.35	Call	Bond Future	869.2200	0.8692	752.7400	0.7527	(13.401)	0	0	760
2019/01/23	R209	02/05/2019	10.71	Put	Bond Future	377.1500	0.3772	349.9800	0.3500	(7.204)	0	0	760
2019/01/23	R209	01/08/2019	10.15	Put	Bond Future	1,769.7200	1.7697	1,806.8100	1.8068	2.096	0	0	0
2019/01/23	R209	01/08/2019	10.17	Call	Bond Future	4,093.1400	4.0931	3,973.6600	3.9737	(2.919)	0	0	0
2019/01/23	R209	01/08/2019			Bond Future	9.7894	73.3779	9.8139	73.2222	0.250	0.0000	0.0000	0
2019/01/23	R209	01/08/2019	10.15	Call	Bond Future	4,011.5400	4.0115	3,892.9600	3.8930	(2.956)	0	0	0
2019/01/23	R209	01/08/2019	10.17	Put	Bond Future	1,730.0300	1.7300	1,766.2200	1.7662	2.092	0	0	0
2019/01/23	R209	01/08/2019	10.16	Put	Bond Future	1,749.6700	1.7497	1,786.3100	1.7863	2.094	0	0	0
2019/01/23	R209	01/08/2019	10.16	Call	Bond Future	4,052.1700	4.0522	3,933.1400	3.9331	(2.937)	0	0	0
2019/01/23	R210	07/02/2019			Bond Future	188.0226	188.0226	188.1917	188.1917	0.090	0.0000	0.0000	2,020
2019/01/23	R210	02/05/2019			Bond Future	188.7356	188.7356	188.9058	188.9058	0.090	0.0000	0.0000	1,268
2019/01/23	R210	01/08/2019			Bond Future	192.4247	192.4247	192.5971	192.5971	0.090	0.0000	0.0000	0
2019/01/23	R212	07/02/2019			Bond Future	156.2724	156.2724	156.2838	156.2838	0.007	0.0000	0.0000	3,450
2019/01/23	R212	02/05/2019			Bond Future	158.9889	158.9889	158.9989	158.9989	0.006	0.0000	0.0000	1,526
2019/01/23	R212	01/08/2019			Bond Future	162.0252	162.0252	162.0344	162.0344	0.006	0.0000	0.0000	0
2019/01/23	R213	07/02/2019	8.68	Call	Bond Future	0.5300	0.0005	0.1800	0.0002	(66.038)	0	0	0
2019/01/23	R213	07/02/2019			Bond Future	9.4746	85.6312	9.4822	85.5837	0.080	0.0000	0.0000	14,981
2019/01/23	R213	07/02/2019	8.68	Put	Bond Future	5,154.7600	5.1548	5,201.8400	5.2018	0.913	0	0	0
2019/01/23	R213	07/02/2019	8.69	Call	Bond Future	0.6100	0.0006	0.2100	0.0002	(65.574)	0	0	0
2019/01/23	R213	07/02/2019	8.70	Put	Bond Future	5,019.9600	5.0200	5,066.9400	5.0669	0.936	0	0	0
2019/01/23	R213	07/02/2019	8.69	Put	Bond Future	5,087.3200	5.0873	5,134.3500	5.1343	0.924	0	0	0
2019/01/23	R213	07/02/2019	8.70	Call	Bond Future	0.7000	0.0007	0.2500	0.0003	(64.286)	0	0	0
2019/01/23	R213	02/05/2019	9.49	Call	Bond Future	1,690.6400	1.6906	1,586.8300	1.5868	(6.140)	0	0	0
2019/01/23	R213	02/05/2019	9.48	Put	Bond Future	1,980.1300	1.9801	1,925.6800	1.9257	(2.750)	0	0	0
2019/01/23	R213	02/05/2019			Bond Future	9.5320	83.5517	9.5400	83.5026	0.084	0.0000	0.0000	18,463
2019/01/23	R213	02/05/2019	9.50	Call	Bond Future	1,721.4800	1.7215	1,617.1800	1.6172	(6.059)	0	0	0
2019/01/23	R213	02/05/2019	9.50	Put	Bond Future	1,918.1900	1.9182	1,862.9200	1.8629	(2.881)	0	0	0
2019/01/23	R213	02/05/2019	9.49	Put	Bond Future	1,948.9700	1.9490	1,894.1900	1.8942	(2.811)	0	0	0
2019/01/23	R213	02/05/2019	9.48	Call	Bond Future	1,660.1100	1.6601	1,556.6300	1.5566	(6.233)	0	0	0
2019/01/23	R213	01/08/2019	9.99	Put	Bond Future	1,594.0800	1.5941	1,591.5100	1.5915	(0.161)	0	0	0
2019/01/23	R213	01/08/2019	9.98	Call	Bond Future	3,943.9800	3.9440	3,890.9200	3.8909	(1.345)	0	0	0
2019/01/23	R213	01/08/2019			Bond Future	9.5869	85.1650	9.5953	85.1144	0.087	0.0000	0.0000	0
2019/01/23	R213	01/08/2019	9.99	Call	Bond Future	3,984.0000	3.9840	3,930.8400	3.9308	(1.334)	0	0	0
2019/01/23	R213	01/08/2019	9.98	Put	Bond Future	1,612.2100	1.6122	1,609.7400	1.6097	(0.153)	0	0	0
2019/01/23	R213	01/08/2019	10.00	Call	Bond Future	4,024.3900	4.0244	3,971.1300	3.9711	(1.323)	0	0	0
2019/01/23	R213	01/08/2019	10.00	Put	Bond Future	1,576.3800	1.5764	1,573.7100	1.5737	(0.169)	0	0	0
2019/01/23	R214	07/02/2019	9.05	Put	Bond Future	5,879.1100	5.8791	5,998.7600	5.9988	2.035	0	0	0
2019/01/23	R214	07/02/2019			Bond Future	9.8685	72.9056	9.8863	72.7856	0.181	0.0000	0.0000	13,957
2019/01/23	R214	07/02/2019	9.04	Call	Bond Future	0.4600	0.0005	0.1300	0.0001	(71.739)	0	0	0
2019/01/23	R214	07/02/2019	9.04	Put	Bond Future	5,955.6300	5.9556	6,075.3400	6.0753	2.010	0	0	0
2019/01/23	R214	07/02/2019	9.05	Call	Bond Future	0.5400	0.0005	0.1500	0.0002	(72.222)	0	0	0
2019/01/23	R214	07/02/2019	9.03	Call	Bond Future	0.4000	0.0004	0.1100	0.0001	(72.500)	0	0	0

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2019/01/23	R214	07/02/2019	9.03	Put	Bond Future	6,032.2900	6.0323	6,152.0400	6.1520	1.985	0	0	0
2019/01/23	R214	02/05/2019	9.87	Call	Bond Future	1,920.9600	1.9210	1,708.1200	1.7081	(11.080)	0	0	0
2019/01/23	R214	02/05/2019	9.85	Call	Bond Future	1,854.9800	1.8550	1,643.8800	1.6439	(11.380)	0	0	0
2019/01/23	R214	02/05/2019			Bond Future	9.9225	70.8613	9.9409	70.7385	0.186	0.0000	0.0000	16,395
2019/01/23	R214	02/05/2019	9.85	Put	Bond Future	2,341.4200	2.3414	2,253.1200	2.2531	(3.771)	0	0	0
2019/01/23	R214	02/05/2019	9.87	Put	Bond Future	2,272.6700	2.2727	2,182.6300	2.1826	(3.962)	0	0	0
2019/01/23	R214	02/05/2019	9.86	Call	Bond Future	1,887.8900	1.8879	1,675.8400	1.6758	(11.232)	0	0	0
2019/01/23	R214	02/05/2019	9.86	Put	Bond Future	2,306.9100	2.3069	2,217.6600	2.2177	(3.869)	0	0	0
2019/01/23	R214	01/08/2019	10.34	Put	Bond Future	1,847.3000	1.8473	1,865.4900	1.8655	0.985	0	0	0
2019/01/23	R214	01/08/2019			Bond Future	9.9751	72.2295	9.9941	72.1039	0.191	0.0000	0.0000	0
2019/01/23	R214	01/08/2019	10.33	Call	Bond Future	4,152.0600	4.1521	4,044.9100	4.0449	(2.581)	0	0	0
2019/01/23	R214	01/08/2019	10.33	Put	Bond Future	1,868.2100	1.8682	1,886.7300	1.8867	0.991	0	0	0
2019/01/23	R214	01/08/2019	10.34	Call	Bond Future	4,193.7500	4.1938	4,086.2700	4.0863	(2.563)	0	0	0
2019/01/23	R214	01/08/2019	10.32	Call	Bond Future	4,110.7100	4.1107	4,003.8800	4.0039	(2.599)	0	0	0
2019/01/23	R214	01/08/2019	10.32	Put	Bond Future	1,889.5500	1.8896	1,908.3900	1.9084	0.997	0	0	0
2019/01/23	R248	07/02/2019	9.06	Put	Bond Future	7,700.0300	7.7000	7,852.6400	7.8526	1.982	0	0	0
2019/01/23	R248	07/02/2019			Bond Future	9.8936	93.1200	9.9114	92.9672	0.180	0.0000	0.0000	84,393
2019/01/23	R248	07/02/2019	9.06	Call	Bond Future	0.3600	0.0004	0.0800	0.0001	(77.778)	0	0	0
2019/01/23	R248	07/02/2019	9.05	Put	Bond Future	7,799.2600	7.7993	7,951.9200	7.9519	1.957	0	0	0
2019/01/23	R248	07/02/2019	9.07	Call	Bond Future	0.4200	0.0004	0.1000	0.0001	(76.190)	0	0	0
2019/01/23	R248	07/02/2019	9.07	Put	Bond Future	7,600.9700	7.6010	7,753.5400	7.7535	2.007	0	0	0
2019/01/23	R248	07/02/2019	9.05	Call	Bond Future	0.3000	0.0003	0.0700	0.0001	(76.667)	0	0	0
2019/01/23	R248	02/05/2019	9.90	Put	Bond Future	2,816.1000	2.8161	2,705.0300	2.7050	(3.944)	0	0	0
2019/01/23	R248	02/05/2019			Bond Future	9.9482	90.2820	9.9666	90.1255	0.185	0.0000	0.0000	89,832
2019/01/23	R248	02/05/2019	9.90	Call	Bond Future	2,404.4300	2.4044	2,136.9100	2.1369	(11.126)	0	0	0
2019/01/23	R248	02/05/2019	9.91	Call	Bond Future	2,447.1300	2.4471	2,178.6400	2.1786	(10.972)	0	0	0
2019/01/23	R248	02/05/2019	9.89	Put	Bond Future	2,859.6100	2.8596	2,749.5500	2.7495	(3.849)	0	0	0
2019/01/23	R248	02/05/2019	9.91	Put	Bond Future	2,773.1200	2.7731	2,661.0800	2.6611	(4.040)	0	0	0
2019/01/23	R248	02/05/2019	9.89	Call	Bond Future	2,362.1100	2.3621	2,095.6000	2.0956	(11.283)	0	0	0
2019/01/23	R248	01/08/2019	10.35	Call	Bond Future	5,177.6400	5.1776	5,038.9000	5.0389	(2.680)	0	0	0
2019/01/23	R248	01/08/2019	10.34	Put	Bond Future	2,353.3500	2.3534	2,375.0900	2.3751	0.924	0	0	0
2019/01/23	R248	01/08/2019			Bond Future	10.0015	92.0252	10.0205	91.8652	0.190	0.0000	0.0000	0
2019/01/23	R248	01/08/2019	10.36	Call	Bond Future	5,230.3500	5.2303	5,091.2000	5.0912	(2.660)	0	0	0
2019/01/23	R248	01/08/2019	10.36	Put	Bond Future	2,299.6600	2.2997	2,320.5600	2.3206	0.909	0	0	0
2019/01/23	R248	01/08/2019	10.35	Put	Bond Future	2,326.3600	2.3264	2,347.6700	2.3477	0.916	0	0	0
2019/01/23	R248	01/08/2019	10.34	Call	Bond Future	5,125.1000	5.1251	4,986.7900	4.9868	(2.699)	0	0	0

Total

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