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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/02/2019 TO 13/02/2019

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
2019/02/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	2025	02/05/2019			Bond Future	135.7308	135.7308	135.7093	135.7093	(0.016)	0.0000	0.0000	691
2019/02/13	2025	01/08/2019			Bond Future	136.8843	136.8843	136.8616	136.8616	(0.017)	0.0000	0.0000	0
2019/02/13	2025	07/11/2019			Bond Future	139.8300	139.8300	139.8093	139.8093	(0.015)	0.0000	0.0000	0
2019/02/13	2029	02/05/2019			Bond Future	102.2054	102.2054	102.0971	102.0971	(0.106)	0.0000	0.0000	3,020
2019/02/13	2029	01/08/2019			Bond Future	104.1712	104.1712	104.0603	104.0603	(0.107)	0.0000	0.0000	0
2019/02/13	2029	07/11/2019			Bond Future	105.3100	105.3100	105.1937	105.1937	(0.110)	0.0000	0.0000	0
2019/02/13	2030	02/05/2019	9.41	Call	Bond Future	1,749.8100	1.7498	1,375.4800	1.3755	(21.393)	0	0	0
2019/02/13	2030	02/05/2019	8.90	Put	Bond Future	3,443.8700	3.4439	4,019.9500	4.0200	16.728	0	0	0
2019/02/13	2030	02/05/2019			Bond Future	9.3623	92.9970	9.4786	92.2715	1.242	0.0000	0.0000	47,446
2019/02/13	2030	02/05/2019	9.39	Call	Bond Future	1,681.6800	1.6817	1,316.4800	1.3165	(21.716)	0	0	0
2019/02/13	2030	02/05/2019	9.39	Put	Bond Future	1,508.1500	1.5081	1,868.4100	1.8684	23.888	0	0	0
2019/02/13	2030	02/05/2019	10.20	Call	Bond Future	5,334.1000	5.3341	4,702.4200	4.7024	(11.842)	0	0	0
2019/02/13	2030	02/05/2019	10.20	Put	Bond Future	278.7200	0.2787	372.5000	0.3725	33.647	0	0	3,000
2019/02/13	2030	02/05/2019	9.41	Put	Bond Future	1,451.3100	1.4513	1,802.4400	1.8024	24.194	0	0	0
2019/02/13	2030	02/05/2019	8.90	Call	Bond Future	482.3800	0.4824	333.0000	0.3330	(30.967)	0	0	3,000
2019/02/13	2030	02/05/2019	9.40	Call	Bond Future	1,715.5600	1.7156	1,345.8000	1.3458	(21.553)	0	0	3,000
2019/02/13	2030	02/05/2019	9.40	Put	Bond Future	1,479.5200	1.4795	1,835.2200	1.8352	24.042	0	0	0
2019/02/13	2030	01/08/2019	9.15	Put	Bond Future	3,310.1500	3.3101	3,710.0800	3.7101	12.082	0	0	0
2019/02/13	2030	01/08/2019	9.91	Put	Bond Future	1,334.4400	1.3344	1,491.8000	1.4918	11.792	0	0	0
2019/02/13	2030	01/08/2019			Bond Future	9.4262	90.7582	9.5471	90.0184	1.283	0.0000	0.0000	0
2019/02/13	2030	01/08/2019	8.35	Put	Bond Future	7,213.3800	7.2134	7,872.1900	7.8722	9.133	0	0	0
2019/02/13	2030	01/08/2019	8.35	Call	Bond Future	257.3400	0.2573	176.3500	0.1764	(31.472)	0	0	2,025
2019/02/13	2030	01/08/2019	9.92	Call	Bond Future	4,289.7500	4.2898	3,705.0100	3.7050	(13.631)	0	0	0
2019/02/13	2030	01/08/2019	9.90	Put	Bond Future	1,350.8200	1.3508	1,510.5000	1.5105	11.821	0	0	0
2019/02/13	2030	01/08/2019	9.15	Call	Bond Future	1,589.4800	1.5895	1,249.6100	1.2496	(21.382)	0	0	2,025
2019/02/13	2030	01/08/2019	9.91	Call	Bond Future	4,247.0600	4.2471	3,664.6200	3.6646	(13.714)	0	0	0
2019/02/13	2030	01/08/2019	9.92	Put	Bond Future	1,318.2600	1.3183	1,473.3200	1.4733	11.762	0	0	0
2019/02/13	2030	01/08/2019	9.90	Call	Bond Future	4,204.5100	4.2045	3,624.3900	3.6244	(13.798)	0	0	0
2019/02/13	2030	07/11/2019	9.49	Put	Bond Future	0.0000	0.0000	689.8500	0.6898	100.000	0	0	0
2019/02/13	2030	07/11/2019			Bond Future	9.4800	9.4800	9.6049	91.9358	1.318	0.0000	0.0000	0
2019/02/13	2030	07/11/2019	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2030	07/11/2019	9.48	Put	Bond Future	0.0000	0.0000	750.2300	0.7502	100.000	0	0	0
2019/02/13	2030	07/11/2019	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2030	07/11/2019	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2030	07/11/2019	9.47	Put	Bond Future	0.0000	0.0000	810.6500	0.8106	100.000	0	0	0
2019/02/13	2032	02/05/2019	9.62	Put	Bond Future	1,717.3600	1.7174	2,032.4700	2.0325	18.349	0	0	0
2019/02/13	2032	02/05/2019	9.61	Call	Bond Future	1,905.1400	1.9051	1,475.1100	1.4751	(22.572)	0	0	0
2019/02/13	2032	02/05/2019			Bond Future	9.5869	91.0407	9.6977	90.2903	1.156	0.0000	0.0000	43,453
2019/02/13	2032	02/05/2019	9.62	Call	Bond Future	1,942.4000	1.9424	1,507.1200	1.5071	(22.409)	0	0	0
2019/02/13	2032	02/05/2019	9.61	Put	Bond Future	1,747.9900	1.7480	2,068.3500	2.0684	18.327	0	0	0
2019/02/13	2032	02/05/2019	9.63	Call	Bond Future	1,980.1800	1.9802	1,539.3600	1.5394	(22.262)	0	0	0

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2019/02/13	2032	02/05/2019	9.63	Put	Bond Future	1,687.3300	1.6873	1,996.9000	1.9969	18.347	0	0	0
2019/02/13	2032	01/08/2019	10.10	Call	Bond Future	4,481.4800	4.4815	3,894.9500	3.8950	(13.088)	0	0	0
2019/02/13	2032	01/08/2019	10.11	Put	Bond Future	1,506.2000	1.5062	1,682.4600	1.6825	11.702	0	0	0
2019/02/13	2032	01/08/2019			Bond Future	9.6486	92.7702	9.7634	92.0049	1.190	0.0000	0.0000	0
2019/02/13	2032	01/08/2019	10.10	Put	Bond Future	1,524.7500	1.5247	1,703.4700	1.7035	11.721	0	0	0
2019/02/13	2032	01/08/2019	10.11	Call	Bond Future	4,526.8800	4.5269	3,937.8900	3.9379	(13.011)	0	0	0
2019/02/13	2032	01/08/2019	10.09	Call	Bond Future	4,435.9900	4.4360	3,852.1800	3.8522	(13.161)	0	0	0
2019/02/13	2032	01/08/2019	10.09	Put	Bond Future	1,543.2800	1.5433	1,724.7200	1.7247	11.757	0	0	0
2019/02/13	2032	07/11/2019	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2032	07/11/2019	9.70	Put	Bond Future	0.0000	0.0000	828.7700	0.8288	100.000	0	0	0
2019/02/13	2032	07/11/2019			Bond Future	9.7100	9.7100	9.8263	89.8007	1.198	0.0000	0.0000	0
2019/02/13	2032	07/11/2019	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2032	07/11/2019	9.72	Put	Bond Future	0.0000	0.0000	696.8500	0.6969	100.000	0	0	0
2019/02/13	2032	07/11/2019	9.71	Put	Bond Future	0.0000	0.0000	762.7800	0.7628	100.000	0	0	0
2019/02/13	2032	07/11/2019	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2033	02/05/2019			Bond Future	104.7725	104.7725	104.7563	104.7563	(0.016)	0.0000	0.0000	6,090
2019/02/13	2033	01/08/2019			Bond Future	106.7875	106.7875	106.7703	106.7703	(0.016)	0.0000	0.0000	0
2019/02/13	2033	07/11/2019			Bond Future	107.9000	107.9000	107.8859	107.8859	(0.013)	0.0000	0.0000	0
2019/02/13	2037	02/05/2019	9.81	Put	Bond Future	2,098.0100	2.0980	2,473.7300	2.4737	17.908	0	0	0
2019/02/13	2037	02/05/2019			Bond Future	9.8374	91.1094	9.9327	90.3896	0.968	0.0000	0.0000	58,355
2019/02/13	2037	02/05/2019	9.80	Call	Bond Future	1,850.7300	1.8507	1,511.0500	1.5110	(18.354)	0	0	0
2019/02/13	2037	02/05/2019	9.80	Put	Bond Future	2,136.0000	2.1360	2,516.1800	2.5162	17.799	0	0	0
2019/02/13	2037	02/05/2019	9.81	Call	Bond Future	1,889.1100	1.8891	1,544.9700	1.5450	(18.217)	0	0	0
2019/02/13	2037	02/05/2019	9.79	Call	Bond Future	1,812.9400	1.8129	1,477.7200	1.4777	(18.490)	0	0	0
2019/02/13	2037	02/05/2019	9.79	Put	Bond Future	2,174.6800	2.1747	2,559.3200	2.5593	17.687	0	0	0
2019/02/13	2037	01/08/2019	10.31	Call	Bond Future	4,821.6200	4.8216	4,244.3300	4.2443	(11.973)	0	0	0
2019/02/13	2037	01/08/2019			Bond Future	9.9027	88.5845	10.0012	87.8504	0.994	0.0000	0.0000	0
2019/02/13	2037	01/08/2019	10.29	Call	Bond Future	4,723.5600	4.7236	4,151.4500	4.1514	(12.112)	0	0	0
2019/02/13	2037	01/08/2019	10.29	Put	Bond Future	1,888.6100	1.8886	2,050.6000	2.0506	8.577	0	0	0
2019/02/13	2037	01/08/2019	10.31	Put	Bond Future	1,844.0700	1.8441	2,000.8800	2.0009	8.503	0	0	0
2019/02/13	2037	01/08/2019	10.30	Call	Bond Future	4,772.5100	4.7725	4,197.7900	4.1978	(12.042)	0	0	0
2019/02/13	2037	01/08/2019	10.30	Put	Bond Future	1,866.2200	1.8662	2,025.6000	2.0256	8.540	0	0	0
2019/02/13	2037	07/11/2019	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2037	07/11/2019			Bond Future	9.9600	9.9600	10.0613	89.7218	1.017	0.0000	0.0000	0
2019/02/13	2037	07/11/2019	9.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2037	07/11/2019	9.95	Put	Bond Future	0.0000	0.0000	820.2400	0.8202	100.000	0	0	0
2019/02/13	2037	07/11/2019	9.97	Put	Bond Future	0.0000	0.0000	671.9500	0.6719	100.000	0	0	0
2019/02/13	2037	07/11/2019	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2037	07/11/2019	9.96	Put	Bond Future	0.0000	0.0000	746.0500	0.7461	100.000	0	0	0
2019/02/13	2038	02/05/2019			Bond Future	123.6176	123.6176	123.6003	123.6003	(0.014)	0.0000	0.0000	10,004
2019/02/13	2038	01/08/2019			Bond Future	124.3560	124.3560	124.3378	124.3378	(0.015)	0.0000	0.0000	0
2019/02/13	2038	07/11/2019			Bond Future	127.0400	127.0400	127.0159	127.0159	(0.019)	0.0000	0.0000	0
2019/02/13	2040	02/05/2019	9.89	Call	Bond Future	2,048.4300	2.0484	1,631.1500	1.6312	(20.371)	0	0	0
2019/02/13	2040	02/05/2019	9.88	Put	Bond Future	2,311.4300	2.3114	2,630.0200	2.6300	13.783	0	0	0

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2019/02/13	2040	02/05/2019	9.60	Call	Bond Future	1,044.3500	1.0444	753.5700	0.7536	(27.843)	0	0	1,150
2019/02/13	2040	02/05/2019			Bond Future	9.9171	94.3546	10.0072	93.6234	0.908	0.0000	0.0000	25,708
2019/02/13	2040	02/05/2019	9.90	Call	Bond Future	2,089.8300	2.0898	1,668.0900	1.6681	(20.181)	0	0	0
2019/02/13	2040	02/05/2019	9.90	Put	Bond Future	2,229.9400	2.2299	2,539.4100	2.5394	13.878	0	0	0
2019/02/13	2040	02/05/2019	10.20	Put	Bond Future	1,277.2200	1.2772	1,444.7200	1.4447	13.114	0	0	0
2019/02/13	2040	02/05/2019	10.20	Call	Bond Future	3,542.3700	3.5424	2,978.6600	2.9787	(15.913)	0	0	1,150
2019/02/13	2040	02/05/2019	9.60	Put	Bond Future	3,694.5700	3.6946	4,135.0000	4.1350	11.921	0	0	0
2019/02/13	2040	02/05/2019	9.89	Put	Bond Future	2,270.4900	2.2705	2,584.4200	2.5844	13.827	0	0	0
2019/02/13	2040	02/05/2019	9.88	Call	Bond Future	2,007.3000	2.0073	1,594.6800	1.5947	(20.556)	0	0	0
2019/02/13	2040	01/08/2019	10.36	Call	Bond Future	5,055.7700	5.0558	4,460.6300	4.4606	(11.772)	0	0	0
2019/02/13	2040	01/08/2019	10.37	Put	Bond Future	2,064.3700	2.0644	2,212.1400	2.2121	7.158	0	0	0
2019/02/13	2040	01/08/2019			Bond Future	9.9823	91.6410	10.0753	90.8953	0.932	0.0000	0.0000	0
2019/02/13	2040	01/08/2019	10.36	Put	Bond Future	2,088.7200	2.0887	2,239.3200	2.2393	7.210	0	0	0
2019/02/13	2040	01/08/2019	10.37	Call	Bond Future	5,107.8700	5.1079	4,509.9000	4.5099	(11.707)	0	0	0
2019/02/13	2040	01/08/2019	10.38	Call	Bond Future	5,160.1300	5.1601	4,559.5900	4.5596	(11.638)	0	0	0
2019/02/13	2040	01/08/2019	10.38	Put	Bond Future	2,040.3000	2.0403	2,185.5000	2.1855	7.117	0	0	0
2019/02/13	2040	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2040	07/11/2019	10.04	Put	Bond Future	0.0000	0.0000	755.6900	0.7557	100.000	0	0	0
2019/02/13	2040	07/11/2019			Bond Future	10.0400	10.0400	10.1354	92.8316	0.950	0.0000	0.0000	0
2019/02/13	2040	07/11/2019	10.03	Put	Bond Future	0.0000	0.0000	835.4900	0.8355	100.000	0	0	0
2019/02/13	2040	07/11/2019	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2040	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2040	07/11/2019	10.05	Put	Bond Future	0.0000	0.0000	676.0100	0.6760	100.000	0	0	0
2019/02/13	2044	02/05/2019	9.90	Call	Bond Future	2,044.8400	2.0448	1,617.1900	1.6172	(20.914)	0	0	0
2019/02/13	2044	02/05/2019			Bond Future	9.9397	91.4110	10.0299	90.6673	0.907	0.0000	0.0000	34,764
2019/02/13	2044	02/05/2019	9.90	Put	Bond Future	2,376.0800	2.3761	2,692.1700	2.6922	13.303	0	0	0
2019/02/13	2044	02/05/2019	9.91	Call	Bond Future	2,086.5900	2.0866	1,654.2000	1.6542	(20.722)	0	0	0
2019/02/13	2044	02/05/2019	9.92	Put	Bond Future	2,293.0200	2.2930	2,599.4900	2.5995	13.365	0	0	0
2019/02/13	2044	02/05/2019	9.91	Put	Bond Future	2,334.2600	2.3343	2,645.6100	2.6456	13.338	0	0	0
2019/02/13	2044	02/05/2019	9.92	Call	Bond Future	2,128.7800	2.1288	1,691.5100	1.6915	(20.541)	0	0	0
2019/02/13	2044	01/08/2019	9.86	Put	Bond Future	3,928.3200	3.9283	4,251.0300	4.2510	8.215	0	0	0
2019/02/13	2044	01/08/2019	10.53	Call	Bond Future	5,964.8700	5.9649	5,309.4500	5.3095	(10.988)	0	0	0
2019/02/13	2044	01/08/2019	10.40	Put	Bond Future	2,096.5300	2.0965	2,231.1900	2.2312	6.423	0	0	0
2019/02/13	2044	01/08/2019			Bond Future	10.0023	88.7666	10.0953	88.0082	0.930	0.0000	0.0000	0
2019/02/13	2044	01/08/2019	10.39	Call	Bond Future	5,211.0200	5.2110	4,590.0500	4.5900	(11.916)	0	0	0
2019/02/13	2044	01/08/2019	10.39	Put	Bond Future	2,121.0300	2.1210	2,258.4600	2.2585	6.479	0	0	0
2019/02/13	2044	01/08/2019	9.86	Call	Bond Future	2,746.4900	2.7465	2,310.8000	2.3108	(15.864)	0	0	100
2019/02/13	2044	01/08/2019	10.53	Put	Bond Future	1,803.5600	1.8036	1,906.5400	1.9065	5.710	0	0	100
2019/02/13	2044	01/08/2019	10.40	Call	Bond Future	5,263.8000	5.2638	4,640.0600	4.6401	(11.850)	0	0	0
2019/02/13	2044	01/08/2019	9.36	Put	Bond Future	6,718.1000	6.7181	7,194.7700	7.1948	7.095	0	0	0
2019/02/13	2044	01/08/2019	9.36	Call	Bond Future	1,168.2700	1.1683	886.5400	0.8865	(24.115)	0	0	100
2019/02/13	2044	01/08/2019	10.38	Call	Bond Future	5,158.4100	5.1584	4,539.9900	4.5400	(11.989)	0	0	0
2019/02/13	2044	01/08/2019	10.38	Put	Bond Future	2,145.8300	2.1458	2,285.8100	2.2858	6.523	0	0	0
2019/02/13	2044	07/11/2019	10.07	Put	Bond Future	0.0000	0.0000	669.1700	0.6692	100.000	0	0	0
2019/02/13	2044	07/11/2019			Bond Future	10.0600	10.0600	10.1530	89.8830	0.925	0.0000	0.0000	0
2019/02/13	2044	07/11/2019	10.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2044	07/11/2019	10.06	Put	Bond Future	0.0000	0.0000	750.3600	0.7504	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/13	2044	07/11/2019	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2044	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	2044	07/11/2019	10.05	Put	Bond Future	0.0000	0.0000	831.6700	0.8317	100.000	0	0	0
2019/02/13	2046	02/05/2019			Bond Future	116.5687	116.5687	116.3314	116.3314	(0.204)	0.0000	0.0000	12,517
2019/02/13	2046	01/08/2019			Bond Future	118.8108	118.8108	118.5683	118.5683	(0.204)	0.0000	0.0000	0
2019/02/13	2046	07/11/2019			Bond Future	119.6300	119.6300	119.3813	119.3813	(0.208)	0.0000	0.0000	0
2019/02/13	2050	02/05/2019			Bond Future	122.8597	122.8597	122.2054	122.2054	(0.533)	0.0000	0.0000	10,644
2019/02/13	2050	01/08/2019			Bond Future	123.4048	123.4048	122.7372	122.7372	(0.541)	0.0000	0.0000	0
2019/02/13	2050	07/11/2019			Bond Future	126.0600	126.0600	125.3808	125.3808	(0.539)	0.0000	0.0000	0
2019/02/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	AL37	02/05/2019			Index Future	626.5080	626.5080	625.5960	625.5960	(0.146)	0.0000	0.0000	0
2019/02/13	AL37	01/08/2019			Index Future	638.4040	638.4040	637.4730	637.4730	(0.146)	0.0000	0.0000	0
2019/02/13	AL37	07/11/2019			Index Future	652.0000	652.0000	651.0420	651.0420	(0.147)	0.0000	0.0000	0
2019/02/13	AL7T	02/05/2019			Index Future	722.3810	722.3810	718.0100	718.0100	(0.605)	0.0000	0.0000	0
2019/02/13	AL7T	01/08/2019			Index Future	736.0980	736.0980	731.6420	731.6420	(0.605)	0.0000	0.0000	0
2019/02/13	AL7T	07/11/2019			Index Future	751.7700	751.7700	747.2150	747.2150	(0.606)	0.0000	0.0000	0
2019/02/13	ALBI	02/05/2019			Index Future	653.1810	653.1810	648.8260	648.8260	(0.667)	0.0000	0.0000	885
2019/02/13	ALBI	01/08/2019			Index Future	665.5830	665.5830	661.1450	661.1450	(0.667)	0.0000	0.0000	0
2019/02/13	ALBI	07/11/2019			Index Future	679.7500	679.7500	675.2170	675.2170	(0.667)	0.0000	0.0000	0
2019/02/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/13	CS33	15/09/2033			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
2019/02/13	ES33	02/05/2019			Bond Future	11.0497	75.7941	11.1436	75.2555	0.850	0.0000	0.0000	350
2019/02/13	ES33	01/08/2019			Bond Future	11.1554	77.2338	11.2528	76.6844	0.873	0.0000	0.0000	0
2019/02/13	ES33	07/11/2019			Bond Future	11.2700	11.2700	11.3666	74.5204	0.857	0.0000	0.0000	0
2019/02/13	ES42	02/05/2019			Bond Future	11.3102	77.4107	11.3992	76.8318	0.787	0.0000	0.0000	4,919
2019/02/13	ES42	01/08/2019			Bond Future	11.4143	78.8815	11.5065	78.2911	0.808	0.0000	0.0000	0
2019/02/13	ES42	07/11/2019			Bond Future	11.5300	11.5300	11.6187	75.6917	0.769	0.0000	0.0000	0
2019/02/13	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	02/05/2019	647.88	Put	GOVI	12,780.0000	1.2780	57,880.0000	5.7880	352.895	0	0	0
2019/02/13	GOVI	02/05/2019	647.86	Put	GOVI	12,580.0000	1.2580	57,680.0000	5.7680	358.506	0	0	0
2019/02/13	GOVI	02/05/2019			GOVI	646.6020	646.6020	642.0920	642.0920	(0.697)	0.0000	0.0000	441
2019/02/13	GOVI	02/05/2019	647.87	Put	GOVI	12,680.0000	1.2680	57,780.0000	5.7780	355.678	0	0	0
2019/02/13	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	01/08/2019	638.68	Call	GOVI	201,990.0000	20.1990	156,030.0000	15.6030	(22.754)	0	0	0
2019/02/13	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	01/08/2019			GOVI	658.8790	658.8790	654.2830	654.2830	(0.698)	0.0000	0.0000	0
2019/02/13	GOVI	01/08/2019	638.69	Call	GOVI	201,890.0000	20.1890	155,930.0000	15.5930	(22.765)	0	0	0
2019/02/13	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	01/08/2019	638.67	Call	GOVI	202,090.0000	20.2090	156,130.0000	15.6130	(22.742)	0	0	0
2019/02/13	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	07/11/2019			GOVI	672.9100	672.9100	668.2090	668.2090	(0.699)	0.0000	0.0000	0
2019/02/13	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	46,910.0000	4.6910	100.000	0	0	0
2019/02/13	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	47,110.0000	4.7110	100.000	0	0	0
2019/02/13	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	47,010.0000	4.7010	100.000	0	0	0
2019/02/13	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/13	IGOV	02/05/2019			Index Future	260.9720	260.9720	260.5790	260.5790	(0.151)	0.0000	0.0000	737
2019/02/13	IGOV	01/08/2019			Index Future	265.9900	265.9900	265.5890	265.5890	(0.151)	0.0000	0.0000	0
2019/02/13	IGOV	07/11/2019			Index Future	271.7200	271.7200	271.3080	271.3080	(0.152)	0.0000	0.0000	0
2019/02/13	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/13	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/13	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2019/02/13	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/13	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/13	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8800	101.8800	0.010	0.0000	0.0000	0
2019/02/13	IS02	20/12/2019			Interest Rate Swap	102.8200	102.8200	102.8300	102.8300	0.010	0.0000	0.0000	0
2019/02/13	IS02	23/03/2020			Interest Rate Swap	98.8300	98.8300	98.8400	98.8400	0.010	0.0000	0.0000	0
2019/02/13	IS02	22/06/2020			Interest Rate Swap	102.3900	102.3900	102.4100	102.4100	0.020	0.0000	0.0000	0

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2019/02/13	IS02	21/09/2020			Interest Rate Swap	99.3700	99.3700	99.4000	99.4000	0.030	0.0000	0.0000	0
2019/02/13	IS05	17/12/2020			Interest Rate Swap	96.1500	96.1500	96.1900	96.1900	0.042	0.0000	0.0000	0
2019/02/13	IS05	16/03/2021			Interest Rate Swap	95.3000	95.3000	95.3500	95.3500	0.052	0.0000	0.0000	0
2019/02/13	IS05	15/06/2021			Interest Rate Swap	94.4300	94.4300	94.4900	94.4900	0.064	0.0000	0.0000	0
2019/02/13	IS05	21/09/2021			Interest Rate Swap	94.5400	94.5400	94.6100	94.6100	0.074	0.0000	0.0000	0
2019/02/13	IS05	21/12/2021			Interest Rate Swap	96.6800	96.6800	96.7700	96.7700	0.093	0.0000	0.0000	51
2019/02/13	IS05	15/03/2022			Interest Rate Swap	96.7700	96.7700	96.8700	96.8700	0.103	0.0000	0.0000	0
2019/02/13	IS05	21/06/2022			Interest Rate Swap	97.9100	97.9100	98.0300	98.0300	0.123	0.0000	0.0000	0
2019/02/13	IS05	20/09/2022			Interest Rate Swap	101.7900	101.7900	101.9300	101.9300	0.138	0.0000	0.0000	0
2019/02/13	IS05	20/12/2022			Interest Rate Swap	102.9900	102.9900	103.1600	103.1600	0.165	0.0000	0.0000	0
2019/02/13	IS05	22/03/2023			Interest Rate Swap	96.3000	96.3000	96.4900	96.4900	0.197	0.0000	0.0000	0
2019/02/13	IS05	20/06/2023			Interest Rate Swap	102.3200	102.3200	102.5200	102.5200	0.195	0.0000	0.0000	0
2019/02/13	IS05	19/09/2023			Interest Rate Swap	97.7700	97.7700	97.9800	97.9800	0.215	0.0000	0.0000	0
2019/02/13	IS10	17/12/2025			Interest Rate Swap	94.2800	94.2800	94.5800	94.5800	0.318	0.0000	0.0000	0
2019/02/13	IS10	16/03/2026			Interest Rate Swap	91.2600	91.2600	91.5600	91.5600	0.329	0.0000	0.0000	0
2019/02/13	IS10	15/06/2026			Interest Rate Swap	89.9900	89.9900	90.3000	90.3000	0.344	0.0000	0.0000	0
2019/02/13	IS10	21/09/2026			Interest Rate Swap	92.1600	92.1600	92.4600	92.4600	0.326	0.0000	0.0000	0
2019/02/13	IS10	21/12/2026			Interest Rate Swap	95.9700	95.9700	96.2800	96.2800	0.323	0.0000	0.0000	0
2019/02/13	IS10	15/03/2027			Interest Rate Swap	94.5400	94.5400	94.8500	94.8500	0.328	0.0000	0.0000	0
2019/02/13	IS10	21/06/2027			Interest Rate Swap	96.6200	96.6200	96.9500	96.9500	0.342	0.0000	0.0000	0
2019/02/13	IS10	20/09/2027			Interest Rate Swap	102.1000	102.1000	102.4500	102.4500	0.343	0.0000	0.0000	0
2019/02/13	IS10	20/12/2027			Interest Rate Swap	102.4700	102.4700	102.8300	102.8300	0.351	0.0000	0.0000	0
2019/02/13	IS10	22/03/2028			Interest Rate Swap	95.9600	95.9600	96.3300	96.3300	0.386	0.0000	0.0000	0
2019/02/13	IS10	20/06/2028			Interest Rate Swap	103.1900	103.1900	103.5500	103.5500	0.349	0.0000	0.0000	0
2019/02/13	IS10	19/09/2028			Interest Rate Swap	96.7300	96.7300	97.1000	97.1000	0.383	0.0000	0.0000	0
2019/02/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/13	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/13	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/13	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/13	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/13	R023	02/05/2019	8.45	Call	Bond Future	1,728.3100	1.7283	1,595.5700	1.5956	(7.680)	0	0	0
2019/02/13	R023	02/05/2019	8.44	Put	Bond Future	193.0800	0.1931	191.6600	0.1917	(0.735)	0	0	0
2019/02/13	R023	02/05/2019			Bond Future	7.9677	100.7103	8.0083	100.5793	0.510	0.0000	0.0000	69,199
2019/02/13	R023	02/05/2019	8.46	Call	Bond Future	1,755.2200	1.7552	1,622.2800	1.6223	(7.574)	0	0	0
2019/02/13	R023	02/05/2019	8.46	Put	Bond Future	183.6800	0.1837	181.7200	0.1817	(1.067)	0	0	0
2019/02/13	R023	02/05/2019	8.45	Put	Bond Future	188.3900	0.1884	186.6300	0.1866	(0.934)	0	0	0
2019/02/13	R023	02/05/2019	8.44	Call	Bond Future	1,701.3800	1.7014	1,568.9800	1.5690	(7.782)	0	0	0
2019/02/13	R023	01/08/2019	8.95	Call	Bond Future	3,141.7700	3.1418	3,018.1800	3.0182	(3.934)	0	0	0
2019/02/13	R023	01/08/2019			Bond Future	7.9847	102.6231	8.0289	102.4889	0.553	0.0000	0.0000	0
2019/02/13	R023	01/08/2019	8.93	Call	Bond Future	3,093.1700	3.0932	2,966.1000	2.9661	(4.108)	0	0	0
2019/02/13	R023	01/08/2019	8.93	Put	Bond Future	269.8100	0.2698	276.9600	0.2770	2.650	0	0	0

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2019/02/13	R023	01/08/2019	8.95	Put	Bond Future	259.7500	0.2598	270.3800	0.2704	4.092	0	0	0
2019/02/13	R023	01/08/2019	8.94	Call	Bond Future	3,117.4300	3.1174	2,992.1200	2.9921	(4.020)	0	0	0
2019/02/13	R023	01/08/2019	8.94	Put	Bond Future	264.7400	0.2647	273.6500	0.2736	3.366	0	0	0
2019/02/13	R023	07/11/2019	7.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R023	07/11/2019			Bond Future	7.9900	7.9900	8.0343	100.7350	0.554	0.0000	0.0000	0
2019/02/13	R023	07/11/2019	7.98	Put	Bond Future	0.0000	0.0000	154.0200	0.1540	100.000	0	0	0
2019/02/13	R023	07/11/2019	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R023	07/11/2019	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R023	07/11/2019	8.00	Put	Bond Future	0.0000	0.0000	97.2200	0.0972	100.000	0	0	0
2019/02/13	R023	07/11/2019	7.99	Put	Bond Future	0.0000	0.0000	125.6200	0.1256	100.000	0	0	0
2019/02/13	R035	02/05/2019	9.74	Put	Bond Future	2,062.4100	2.0624	2,372.0100	2.3720	15.012	0	0	0
2019/02/13	R035	02/05/2019			Bond Future	9.7549	94.5951	9.8497	93.8826	0.971	0.0000	0.0000	76,709
2019/02/13	R035	02/05/2019	9.74	Call	Bond Future	1,949.4700	1.9495	1,546.5800	1.5466	(20.667)	0	0	0
2019/02/13	R035	02/05/2019	9.75	Call	Bond Future	1,988.3600	1.9884	1,581.0100	1.5810	(20.487)	0	0	0
2019/02/13	R035	02/05/2019	9.75	Put	Bond Future	2,025.5800	2.0256	2,330.7200	2.3307	15.064	0	0	0
2019/02/13	R035	02/05/2019	9.73	Call	Bond Future	1,910.8100	1.9108	1,512.5800	1.5126	(20.841)	0	0	0
2019/02/13	R035	02/05/2019	9.73	Put	Bond Future	2,099.5600	2.0996	2,413.8200	2.4138	14.968	0	0	0
2019/02/13	R035	01/08/2019	10.23	Call	Bond Future	4,878.0800	4.8781	4,301.3900	4.3014	(11.822)	0	0	0
2019/02/13	R035	01/08/2019	10.22	Put	Bond Future	1,886.5500	1.8866	2,039.1700	2.0392	8.090	0	0	0
2019/02/13	R035	01/08/2019			Bond Future	9.8161	96.3918	9.9140	95.6651	0.998	0.0000	0.0000	0
2019/02/13	R035	01/08/2019	10.24	Call	Bond Future	4,927.2200	4.9272	4,348.0000	4.3480	(11.756)	0	0	0
2019/02/13	R035	01/08/2019	10.24	Put	Bond Future	1,842.8700	1.8429	1,990.4100	1.9904	8.006	0	0	0
2019/02/13	R035	01/08/2019	10.23	Put	Bond Future	1,864.7100	1.8647	2,014.7800	2.0148	8.048	0	0	0
2019/02/13	R035	01/08/2019	10.22	Call	Bond Future	4,828.8500	4.8288	4,254.7100	4.2547	(11.890)	0	0	0
2019/02/13	R035	07/11/2019	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R035	07/11/2019	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R035	07/11/2019	9.87	Put	Bond Future	0.0000	0.0000	797.2900	0.7973	100.000	0	0	0
2019/02/13	R035	07/11/2019			Bond Future	9.8800	9.8800	9.9790	93.1946	1.002	0.0000	0.0000	0
2019/02/13	R035	07/11/2019	9.89	Put	Bond Future	0.0000	0.0000	650.2100	0.6502	100.000	0	0	0
2019/02/13	R035	07/11/2019	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R035	07/11/2019	9.88	Put	Bond Future	0.0000	0.0000	723.7100	0.7237	100.000	0	0	0
2019/02/13	R186	02/05/2019	9.02	Call	Bond Future	1,965.7900	1.9658	1,606.2200	1.6062	(18.291)	0	0	0
2019/02/13	R186	02/05/2019	9.01	Put	Bond Future	972.2300	0.9722	1,203.2100	1.2032	23.758	0	0	0
2019/02/13	R186	02/05/2019	10.07	Call	Bond Future	6,859.0800	6.8591	6,295.0200	6.2950	(8.224)	0	0	0
2019/02/13	R186	02/05/2019	9.96	Put	Bond Future	88.0900	0.0881	119.5800	0.1196	35.748	0	0	90
2019/02/13	R186	02/05/2019	9.75	Call	Bond Future	5,253.5500	5.2536	4,722.7700	4.7228	(10.103)	0	0	0
2019/02/13	R186	02/05/2019	9.25	Put	Bond Future	570.2400	0.5702	724.0800	0.7241	26.978	0	0	0
2019/02/13	R186	02/05/2019	8.65	Put	Bond Future	1,995.7100	1.9957	2,367.5300	2.3675	18.631	0	0	0
2019/02/13	R186	02/05/2019			Bond Future	8.8435	112.9779	8.9454	112.3912	1.152	0.0000	0.0000	70,365
2019/02/13	R186	02/05/2019	9.03	Call	Bond Future	2,002.6600	2.0027	1,639.6600	1.6397	(18.126)	0	0	0
2019/02/13	R186	02/05/2019	9.03	Put	Bond Future	931.6300	0.9316	1,155.3200	1.1553	24.011	0	0	0
2019/02/13	R186	02/05/2019	8.65	Call	Bond Future	869.7200	0.8697	654.8500	0.6548	(24.706)	0	0	3,250
2019/02/13	R186	02/05/2019	9.02	Put	Bond Future	951.8500	0.9519	1,178.9700	1.1790	23.861	0	0	0
2019/02/13	R186	02/05/2019	9.01	Call	Bond Future	1,929.0500	1.9291	1,573.3400	1.5733	(18.440)	0	0	0
2019/02/13	R186	02/05/2019	9.30	Call	Bond Future	3,106.3000	3.1063	2,659.6600	2.6597	(14.379)	0	0	200
2019/02/13	R186	02/05/2019	10.07	Put	Bond Future	60.0600	0.0601	82.6900	0.0827	37.679	0	0	200

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2019/02/13	R186	02/05/2019	9.96	Call	Bond Future	6,300.3400	6.3003	5,745.1400	5.7451	(8.812)	0	0	0
2019/02/13	R186	02/05/2019	9.20	Put	Bond Future	639.6300	0.6396	807.9100	0.8079	26.309	0	0	0
2019/02/13	R186	02/05/2019	9.75	Put	Bond Future	173.7900	0.1738	229.7000	0.2297	32.171	0	0	7,000
2019/02/13	R186	02/05/2019	10.02	Put	Bond Future	71.6500	0.0717	98.0200	0.0980	36.804	0	0	3,250
2019/02/13	R186	02/05/2019	9.25	Call	Bond Future	2,887.2200	2.8872	2,454.3700	2.4544	(14.992)	0	0	3,250
2019/02/13	R186	02/05/2019	8.90	Call	Bond Future	1,554.6800	1.5547	1,240.6000	1.2406	(20.202)	0	0	0
2019/02/13	R186	02/05/2019	8.70	Put	Bond Future	1,820.8800	1.8209	2,173.0400	2.1730	19.340	0	0	0
2019/02/13	R186	02/05/2019	8.70	Call	Bond Future	987.2700	0.9873	752.7400	0.7527	(23.755)	0	0	200
2019/02/13	R186	02/05/2019	9.30	Put	Bond Future	508.7600	0.5088	648.8100	0.6488	27.528	0	0	0
2019/02/13	R186	02/05/2019	9.20	Call	Bond Future	2,675.0900	2.6751	2,256.6800	2.2567	(15.641)	0	0	90
2019/02/13	R186	02/05/2019	8.62	Put	Bond Future	2,105.6000	2.1056	2,489.0300	2.4890	18.210	0	0	0
2019/02/13	R186	02/05/2019	8.62	Call	Bond Future	803.7000	0.8037	600.4400	0.6004	(25.291)	0	0	90
2019/02/13	R186	02/05/2019	8.50	Put	Bond Future	2,581.9400	2.5819	3,009.7900	3.0098	16.571	0	0	0
2019/02/13	R186	02/05/2019	8.50	Call	Bond Future	572.7400	0.5727	413.9000	0.4139	(27.733)	0	0	7,000
2019/02/13	R186	02/05/2019	9.00	Put	Bond Future	993.1700	0.9932	1,227.6300	1.2276	23.607	0	0	0
2019/02/13	R186	02/05/2019	9.00	Call	Bond Future	1,892.8300	1.8928	1,540.6000	1.5406	(18.609)	0	0	7,000
2019/02/13	R186	02/05/2019	10.02	Call	Bond Future	6,604.5000	6.6045	6,044.1800	6.0442	(8.484)	0	0	0
2019/02/13	R186	02/05/2019	8.80	Put	Bond Future	1,503.6900	1.5037	1,815.9200	1.8159	20.764	0	0	0
2019/02/13	R186	02/05/2019	8.80	Call	Bond Future	1,251.8200	1.2518	977.3600	0.9774	(21.925)	0	0	7,500
2019/02/13	R186	02/05/2019	9.05	Call	Bond Future	2,077.4900	2.0775	1,707.5400	1.7075	(17.808)	0	0	0
2019/02/13	R186	02/05/2019	9.05	Put	Bond Future	892.4200	0.8924	1,109.1600	1.1092	24.287	0	0	3,250
2019/02/13	R186	02/05/2019	8.90	Put	Bond Future	1,228.8000	1.2288	1,501.4100	1.5014	22.185	0	0	4,250
2019/02/13	R186	01/08/2019	10.08	Put	Bond Future	400.7700	0.4008	484.7600	0.4848	20.957	0	0	6,000
2019/02/13	R186	01/08/2019	9.54	Call	Bond Future	4,451.8700	4.4519	3,930.6400	3.9306	(11.708)	0	0	0
2019/02/13	R186	01/08/2019			Bond Future	8.8987	109.8236	9.0057	109.2251	1.202	0.0000	0.0000	0
2019/02/13	R186	01/08/2019	8.30	Put	Bond Future	4,137.0300	4.1370	4,541.2200	4.5412	9.770	0	0	0
2019/02/13	R186	01/08/2019	8.30	Call	Bond Future	706.0100	0.7060	511.6600	0.5117	(27.528)	0	0	6,000
2019/02/13	R186	01/08/2019	9.05	Put	Bond Future	1,715.2700	1.7153	1,911.1800	1.9112	11.422	0	0	0
2019/02/13	R186	01/08/2019	9.05	Call	Bond Future	2,560.4600	2.5605	2,157.8300	2.1578	(15.725)	0	0	6,000
2019/02/13	R186	01/08/2019	9.52	Call	Bond Future	4,367.4100	4.3674	3,849.3400	3.8493	(11.862)	0	0	0
2019/02/13	R186	01/08/2019	9.52	Put	Bond Future	949.9000	0.9499	1,030.3700	1.0304	8.471	0	0	0
2019/02/13	R186	01/08/2019	10.08	Call	Bond Future	6,779.8300	6.7798	6,265.2800	6.2653	(7.589)	0	0	0
2019/02/13	R186	01/08/2019	9.54	Put	Bond Future	926.6800	0.9267	1,003.9900	1.0040	8.343	0	0	0
2019/02/13	R186	01/08/2019	9.53	Call	Bond Future	4,409.5900	4.4096	3,889.9300	3.8899	(11.785)	0	0	0
2019/02/13	R186	01/08/2019	9.53	Put	Bond Future	938.2200	0.9382	1,017.1000	1.0171	8.407	0	0	0
2019/02/13	R186	07/11/2019	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R186	07/11/2019			Bond Future	8.9500	8.9500	9.0575	111.5513	1.202	0.0000	0.0000	0
2019/02/13	R186	07/11/2019	8.94	Put	Bond Future	0.0000	0.0000	637.6400	0.6376	100.000	0	0	0
2019/02/13	R186	07/11/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R186	07/11/2019	8.96	Put	Bond Future	0.0000	0.0000	528.8000	0.5288	100.000	0	0	0
2019/02/13	R186	07/11/2019	8.95	Put	Bond Future	0.0000	0.0000	583.2100	0.5832	100.000	0	0	0
2019/02/13	R186	07/11/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R197	02/05/2019			Bond Future	305.0328	305.0328	304.9805	304.9805	(0.017)	0.0000	0.0000	2,350
2019/02/13	R197	01/08/2019			Bond Future	303.3433	303.3433	303.2884	303.2884	(0.018)	0.0000	0.0000	0
2019/02/13	R197	07/11/2019			Bond Future	309.8800	309.8800	309.8211	309.8211	(0.019)	0.0000	0.0000	0
2019/02/13	R202	02/05/2019			Bond Future	238.5021	238.5021	237.6445	237.6445	(0.360)	0.0000	0.0000	8,966

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2019/02/13	R202	01/08/2019			Bond Future	239.0756	239.0756	238.2003	238.2003	(0.366)	0.0000	0.0000	0
2019/02/13	R202	07/11/2019			Bond Future	244.2300	244.2300	243.3307	243.3307	(0.368)	0.0000	0.0000	0
2019/02/13	R207	02/05/2019	7.63	Call	Bond Future	810.0200	0.8100	773.8100	0.7738	(4.470)	0	0	0
2019/02/13	R207	02/05/2019			Bond Future	6.4134	102.7861	6.4674	102.7499	0.842	0.0000	0.0000	6,924
2019/02/13	R207	02/05/2019	7.61	Call	Bond Future	796.7900	0.7968	760.5800	0.7606	(4.544)	0	0	0
2019/02/13	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R207	02/05/2019	7.62	Call	Bond Future	803.4100	0.8034	767.2000	0.7672	(4.507)	0	0	0
2019/02/13	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R207	01/08/2019	7.34	Put	Bond Future	0.0300	0.0000	0.1600	0.0002	433.333	0	0	0
2019/02/13	R207	01/08/2019	7.33	Call	Bond Future	736.7400	0.7367	699.3400	0.6993	(5.076)	0	0	0
2019/02/13	R207	01/08/2019			Bond Future	5.6347	101.0967	5.7205	101.0592	1.522	0.0000	0.0000	0
2019/02/13	R207	01/08/2019	7.34	Call	Bond Future	741.0500	0.7411	703.6500	0.7036	(5.047)	0	0	0
2019/02/13	R207	01/08/2019	7.33	Put	Bond Future	0.0400	0.0000	0.1700	0.0002	325.000	0	0	0
2019/02/13	R207	01/08/2019	7.35	Call	Bond Future	745.3600	0.7454	707.9500	0.7080	(5.019)	0	0	0
2019/02/13	R207	01/08/2019	7.35	Put	Bond Future	0.0300	0.0000	0.1500	0.0002	400.000	0	0	0
2019/02/13	R207	07/11/2019	2.08	Put	Bond Future	0.0000	0.0000	37.1200	0.0371	100.000	0	0	0
2019/02/13	R207	07/11/2019			Bond Future	2.0700	2.0700	2.2858	103.2113	10.427	0.0000	0.0000	0
2019/02/13	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R207	07/11/2019	2.07	Put	Bond Future	0.0000	0.0000	38.9200	0.0389	100.000	0	0	0
2019/02/13	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R207	07/11/2019	2.06	Put	Bond Future	0.0000	0.0000	40.7300	0.0407	100.000	0	0	0
2019/02/13	R208	02/05/2019	8.03	Put	Bond Future	14.3300	0.0143	18.5700	0.0186	29.588	0	0	0
2019/02/13	R208	02/05/2019	8.02	Call	Bond Future	1,559.2900	1.5593	1,523.2600	1.5233	(2.311)	0	0	0
2019/02/13	R208	02/05/2019			Bond Future	7.1239	100.0195	7.1472	99.9791	0.326	0.0000	0.0000	13,813
2019/02/13	R208	02/05/2019	8.03	Call	Bond Future	1,575.6500	1.5756	1,539.4600	1.5395	(2.297)	0	0	0
2019/02/13	R208	02/05/2019	8.02	Put	Bond Future	15.0300	0.0150	19.4300	0.0194	29.275	0	0	0
2019/02/13	R208	02/05/2019	8.04	Call	Bond Future	1,592.0300	1.5920	1,555.6900	1.5557	(2.283)	0	0	0
2019/02/13	R208	02/05/2019	8.04	Put	Bond Future	13.6600	0.0137	17.7500	0.0177	29.941	0	0	0
2019/02/13	R208	01/08/2019	8.16	Call	Bond Future	1,754.2600	1.7543	1,718.5700	1.7186	(2.034)	0	0	0
2019/02/13	R208	01/08/2019	8.17	Put	Bond Future	43.5200	0.0435	49.5500	0.0496	13.856	0	0	0
2019/02/13	R208	01/08/2019			Bond Future	7.0299	101.9194	7.0572	101.8775	0.389	0.0000	0.0000	0
2019/02/13	R208	01/08/2019	8.16	Put	Bond Future	44.7300	0.0447	50.8800	0.0509	13.749	0	0	0
2019/02/13	R208	01/08/2019	8.17	Call	Bond Future	1,768.0000	1.7680	1,732.1900	1.7322	(2.025)	0	0	0
2019/02/13	R208	01/08/2019	8.15	Call	Bond Future	1,740.5400	1.7405	1,704.9800	1.7050	(2.043)	0	0	0
2019/02/13	R208	01/08/2019	8.15	Put	Bond Future	45.9600	0.0460	52.2400	0.0522	13.664	0	0	0
2019/02/13	R208	07/11/2019	6.82	Put	Bond Future	0.0000	0.0000	51.6900	0.0517	100.000	0	0	0
2019/02/13	R208	07/11/2019	6.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R208	07/11/2019			Bond Future	6.8300	6.8300	6.8598	100.6403	0.436	0.0000	0.0000	0
2019/02/13	R208	07/11/2019	6.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R208	07/11/2019	6.84	Put	Bond Future	0.0000	0.0000	25.7200	0.0257	100.000	0	0	0
2019/02/13	R208	07/11/2019	6.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R208	07/11/2019	6.83	Put	Bond Future	0.0000	0.0000	38.7000	0.0387	100.000	0	0	0
2019/02/13	R209	02/05/2019	9.70	Put	Bond Future	1,737.8000	1.7378	1,991.5700	1.9916	14.603	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
2019/02/13	R209	02/05/2019			Bond Future	9.7047	72.1985	9.8000	71.5870	0.982	0.0000	0.0000	102,737
2019/02/13	R209	02/05/2019	9.69	Call	Bond Future	1,674.2000	1.6742	1,320.4300	1.3204	(21.131)	0	0	0
2019/02/13	R209	02/05/2019	9.69	Put	Bond Future	1,769.2600	1.7693	2,026.9700	2.0270	14.566	0	0	0
2019/02/13	R209	02/05/2019	10.50	Call	Bond Future	5,251.9800	5.2520	4,677.7000	4.6777	(10.935)	0	0	0
2019/02/13	R209	02/05/2019	10.71	Call	Bond Future	6,299.0500	6.2990	5,736.8400	5.7368	(8.925)	0	0	0
2019/02/13	R209	02/05/2019	9.70	Call	Bond Future	1,707.3800	1.7074	1,349.6700	1.3497	(20.951)	0	0	0
2019/02/13	R209	02/05/2019	10.50	Put	Bond Future	376.5900	0.3766	413.7900	0.4138	9.878	0	0	11,560
2019/02/13	R209	02/05/2019	9.35	Put	Bond Future	3,105.5400	3.1055	3,493.9200	3.4939	12.506	0	0	0
2019/02/13	R209	02/05/2019	9.35	Call	Bond Future	760.8800	0.7609	537.7800	0.5378	(29.321)	0	0	760
2019/02/13	R209	02/05/2019	10.71	Put	Bond Future	218.5100	0.2185	267.7800	0.2678	22.548	0	0	760
2019/02/13	R209	02/05/2019	9.68	Call	Bond Future	1,641.3500	1.6413	1,291.5600	1.2916	(21.311)	0	0	0
2019/02/13	R209	02/05/2019	9.68	Put	Bond Future	1,801.1400	1.8011	2,062.8300	2.0628	14.529	0	0	0
2019/02/13	R209	02/05/2019	9.95	Put	Bond Future	1,098.8300	1.0988	1,249.3900	1.2494	13.702	0	0	0
2019/02/13	R209	02/05/2019	9.95	Call	Bond Future	2,657.1200	2.6571	2,196.2000	2.1962	(17.347)	0	0	760
2019/02/13	R209	01/08/2019	10.15	Put	Bond Future	1,654.7700	1.6548	1,785.4400	1.7854	7.897	0	0	0
2019/02/13	R209	01/08/2019	10.17	Call	Bond Future	4,172.1200	4.1721	3,675.1800	3.6752	(11.911)	0	0	0
2019/02/13	R209	01/08/2019			Bond Future	9.7593	73.5699	9.8575	72.9464	1.006	0.0000	0.0000	0
2019/02/13	R209	01/08/2019	10.15	Call	Bond Future	4,088.6500	4.0887	3,595.7900	3.5958	(12.054)	0	0	0
2019/02/13	R209	01/08/2019	10.17	Put	Bond Future	1,616.9500	1.6169	1,743.5400	1.7435	7.829	0	0	0
2019/02/13	R209	01/08/2019	10.16	Put	Bond Future	1,635.6600	1.6357	1,764.3800	1.7644	7.870	0	0	0
2019/02/13	R209	01/08/2019	10.16	Call	Bond Future	4,130.2200	4.1302	3,635.4100	3.6354	(11.980)	0	0	0
2019/02/13	R209	07/11/2019	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R209	07/11/2019			Bond Future	9.8100	9.8100	9.9124	71.3456	1.044	0.0000	0.0000	0
2019/02/13	R209	07/11/2019	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R209	07/11/2019	9.80	Put	Bond Future	0.0000	0.0000	706.7900	0.7068	100.000	0	0	0
2019/02/13	R209	07/11/2019	9.82	Put	Bond Future	0.0000	0.0000	580.3300	0.5803	100.000	0	0	0
2019/02/13	R209	07/11/2019	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R209	07/11/2019	9.81	Put	Bond Future	0.0000	0.0000	643.5200	0.6435	100.000	0	0	0
2019/02/13	R210	02/05/2019			Bond Future	188.5368	188.5368	188.3563	188.3563	(0.096)	0.0000	0.0000	2,448
2019/02/13	R210	01/08/2019			Bond Future	192.1631	192.1631	191.9780	191.9780	(0.096)	0.0000	0.0000	0
2019/02/13	R210	07/11/2019			Bond Future	193.6600	193.6600	193.4742	193.4742	(0.096)	0.0000	0.0000	0
2019/02/13	R212	02/05/2019			Bond Future	158.7991	158.7991	158.7268	158.7268	(0.046)	0.0000	0.0000	4,973
2019/02/13	R212	01/08/2019			Bond Future	159.6332	159.6332	159.5586	159.5586	(0.047)	0.0000	0.0000	0
2019/02/13	R212	07/11/2019			Bond Future	163.0700	163.0700	162.9953	162.9953	(0.046)	0.0000	0.0000	0
2019/02/13	R213	02/05/2019	9.49	Call	Bond Future	1,647.2500	1.6472	1,276.1600	1.2762	(22.528)	0	0	0
2019/02/13	R213	02/05/2019	9.48	Put	Bond Future	1,597.2400	1.5972	1,877.1900	1.8772	17.527	0	0	0
2019/02/13	R213	02/05/2019			Bond Future	9.4772	83.8893	9.5825	83.2425	1.111	0.0000	0.0000	27,886
2019/02/13	R213	02/05/2019	9.50	Call	Bond Future	1,679.8500	1.6799	1,304.5300	1.3045	(22.342)	0	0	0
2019/02/13	R213	02/05/2019	9.50	Put	Bond Future	1,538.9500	1.5390	1,810.4200	1.8104	17.640	0	0	0
2019/02/13	R213	02/05/2019	9.49	Put	Bond Future	1,567.9700	1.5680	1,843.6700	1.8437	17.583	0	0	0
2019/02/13	R213	02/05/2019	9.48	Call	Bond Future	1,614.8300	1.6148	1,247.9900	1.2480	(22.717)	0	0	0
2019/02/13	R213	01/08/2019	9.99	Put	Bond Future	1,437.4600	1.4375	1,567.6900	1.5677	9.060	0	0	0
2019/02/13	R213	01/08/2019	9.98	Call	Bond Future	4,103.5500	4.1036	3,576.3700	3.5764	(12.847)	0	0	0
2019/02/13	R213	01/08/2019			Bond Future	9.5345	85.4826	9.6436	84.8229	1.144	0.0000	0.0000	0
2019/02/13	R213	01/08/2019	9.99	Call	Bond Future	4,144.9700	4.1450	3,615.5600	3.6156	(12.772)	0	0	0

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2019/02/13	R213	01/08/2019	9.98	Put	Bond Future	1,454.1900	1.4542	1,586.6500	1.5866	9.109	0	0	0
2019/02/13	R213	01/08/2019	10.00	Call	Bond Future	4,186.5200	4.1865	3,655.1100	3.6551	(12.693)	0	0	0
2019/02/13	R213	01/08/2019	10.00	Put	Bond Future	1,420.9200	1.4209	1,549.1500	1.5491	9.024	0	0	0
2019/02/13	R213	07/11/2019	9.59	Put	Bond Future	0.0000	0.0000	683.2100	0.6832	100.000	0	0	0
2019/02/13	R213	07/11/2019	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R213	07/11/2019			Bond Future	9.5900	9.5900	9.7048	83.0738	1.197	0.0000	0.0000	0
2019/02/13	R213	07/11/2019	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R213	07/11/2019	9.58	Put	Bond Future	0.0000	0.0000	743.0700	0.7431	100.000	0	0	0
2019/02/13	R213	07/11/2019	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R213	07/11/2019	9.60	Put	Bond Future	0.0000	0.0000	623.4200	0.6234	100.000	0	0	0
2019/02/13	R214	02/05/2019	9.87	Call	Bond Future	1,729.8600	1.7299	1,382.1400	1.3821	(20.101)	0	0	0
2019/02/13	R214	02/05/2019	9.85	Call	Bond Future	1,662.5600	1.6626	1,322.4300	1.3224	(20.458)	0	0	0
2019/02/13	R214	02/05/2019			Bond Future	9.8940	71.0518	9.9837	70.4552	0.906	0.0000	0.0000	24,306
2019/02/13	R214	02/05/2019	9.85	Put	Bond Future	1,958.4900	1.9585	2,214.9800	2.2150	13.096	0	0	0
2019/02/13	R214	02/05/2019	9.87	Put	Bond Future	1,891.0600	1.8911	2,139.9600	2.1400	13.162	0	0	0
2019/02/13	R214	02/05/2019	9.86	Call	Bond Future	1,696.1000	1.6961	1,352.1000	1.3521	(20.282)	0	0	0
2019/02/13	R214	02/05/2019	9.86	Put	Bond Future	1,924.6100	1.9246	2,177.2300	2.1772	13.126	0	0	0
2019/02/13	R214	01/08/2019	10.34	Put	Bond Future	1,739.3300	1.7393	1,858.5800	1.8586	6.856	0	0	0
2019/02/13	R214	01/08/2019			Bond Future	9.9492	72.4013	10.0415	71.7928	0.928	0.0000	0.0000	0
2019/02/13	R214	01/08/2019	10.33	Call	Bond Future	4,214.9600	4.2150	3,727.8000	3.7278	(11.558)	0	0	0
2019/02/13	R214	01/08/2019	10.33	Put	Bond Future	1,759.3800	1.7594	1,880.7000	1.8807	6.896	0	0	0
2019/02/13	R214	01/08/2019	10.34	Call	Bond Future	4,257.5100	4.2575	3,768.2800	3.7683	(11.491)	0	0	0
2019/02/13	R214	01/08/2019	10.32	Call	Bond Future	4,172.3700	4.1724	3,687.2900	3.6873	(11.626)	0	0	0
2019/02/13	R214	01/08/2019	10.32	Put	Bond Future	1,779.4800	1.7795	1,902.8800	1.9029	6.935	0	0	0
2019/02/13	R214	07/11/2019	10.02	Put	Bond Future	0.0000	0.0000	520.1300	0.5201	100.000	0	0	0
2019/02/13	R214	07/11/2019			Bond Future	10.0100	10.0100	10.0998	70.0203	0.897	0.0000	0.0000	0
2019/02/13	R214	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R214	07/11/2019	10.01	Put	Bond Future	0.0000	0.0000	585.7500	0.5858	100.000	0	0	0
2019/02/13	R214	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R214	07/11/2019	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R214	07/11/2019	10.00	Put	Bond Future	0.0000	0.0000	651.4600	0.6515	100.000	0	0	0
2019/02/13	R248	02/05/2019	9.90	Put	Bond Future	2,282.5900	2.2826	2,583.5300	2.5835	13.184	0	0	0
2019/02/13	R248	02/05/2019			Bond Future	9.9041	90.6583	9.9938	89.8956	0.905	0.0000	0.0000	110,079
2019/02/13	R248	02/05/2019	9.90	Call	Bond Future	2,247.2700	2.2473	1,785.5300	1.7855	(20.547)	0	0	0
2019/02/13	R248	02/05/2019	9.91	Call	Bond Future	2,291.7700	2.2918	1,825.2400	1.8252	(20.357)	0	0	0
2019/02/13	R248	02/05/2019	9.89	Put	Bond Future	2,324.3500	2.3244	2,630.1200	2.6301	13.155	0	0	0
2019/02/13	R248	02/05/2019	9.91	Put	Bond Future	2,241.4100	2.2414	2,537.5600	2.5376	13.213	0	0	0
2019/02/13	R248	02/05/2019	9.89	Call	Bond Future	2,203.2000	2.2032	1,746.2900	1.7463	(20.738)	0	0	0
2019/02/13	R248	01/08/2019	10.35	Call	Bond Future	5,364.2500	5.3642	4,718.6500	4.7187	(12.035)	0	0	0
2019/02/13	R248	01/08/2019	10.34	Put	Bond Future	2,183.2600	2.1833	2,318.3700	2.3184	6.188	0	0	0
2019/02/13	R248	01/08/2019			Bond Future	9.9595	92.3802	10.0519	91.6023	0.928	0.0000	0.0000	0
2019/02/13	R248	01/08/2019	10.36	Call	Bond Future	5,418.7000	5.4187	4,770.2800	4.7703	(11.966)	0	0	0
2019/02/13	R248	01/08/2019	10.36	Put	Bond Future	2,133.0400	2.1330	2,262.5000	2.2625	6.069	0	0	0
2019/02/13	R248	01/08/2019	10.35	Put	Bond Future	2,158.0000	2.1580	2,290.2800	2.2903	6.130	0	0	0
2019/02/13	R248	01/08/2019	10.34	Call	Bond Future	5,309.9800	5.3100	4,667.2100	4.6672	(12.105)	0	0	0
2019/02/13	R248	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/02/13	R248	07/11/2019	10.01	Put	Bond Future	0.0000	0.0000	835.9600	0.8360	100.000	0	0	0
2019/02/13	R248	07/11/2019			Bond Future	10.0200	10.0200	10.1104	89.1089	0.902	0.0000	0.0000	0
2019/02/13	R248	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/13	R248	07/11/2019	10.03	Put	Bond Future	0.0000	0.0000	668.2700	0.6683	100.000	0	0	0
2019/02/13	R248	07/11/2019	10.02	Put	Bond Future	0.0000	0.0000	752.0400	0.7520	100.000	0	0	0
2019/02/13	R248	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **874940**