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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2019 TO 11/03/2019

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
2019/03/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/03/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	2025	02/05/2019			Bond Future	134.1132	134.1132	134.2001	134.2001	0.065	0.0000	0.0000	691
2019/03/11	2025	01/08/2019			Bond Future	135.2163	135.2163	135.3045	135.3045	0.065	0.0000	0.0000	0
2019/03/11	2025	07/11/2019			Bond Future	138.0967	138.0967	138.1866	138.1866	0.065	0.0000	0.0000	0
2019/03/11	2029	02/05/2019			Bond Future	100.6303	100.6303	100.6130	100.6130	(0.017)	0.0000	0.0000	3,020
2019/03/11	2029	01/08/2019			Bond Future	102.5512	102.5512	102.5333	102.5333	(0.017)	0.0000	0.0000	0
2019/03/11	2029	07/11/2019			Bond Future	103.6282	103.6282	103.6097	103.6097	(0.018)	0.0000	0.0000	0
2019/03/11	2030	02/05/2019	9.41	Call	Bond Future	2,017.3400	2.0173	2,008.0100	2.0080	(0.462)	0	0	0
2019/03/11	2030	02/05/2019	8.90	Put	Bond Future	2,524.2600	2.5243	2,468.7400	2.4687	(2.199)	0	0	0
2019/03/11	2030	02/05/2019			Bond Future	9.2153	93.9252	9.2094	93.9624	(0.064)	0.0000	0.0000	45,502
2019/03/11	2030	02/05/2019	9.39	Call	Bond Future	1,935.4200	1.9354	1,925.1600	1.9252	(0.530)	0	0	0
2019/03/11	2030	02/05/2019	9.39	Put	Bond Future	833.6900	0.8337	786.1800	0.7862	(5.699)	0	0	0
2019/03/11	2030	02/05/2019	10.20	Call	Bond Future	6,061.9300	6.0619	6,087.3200	6.0873	0.419	0	0	0
2019/03/11	2030	02/05/2019	10.20	Put	Bond Future	78.3500	0.0784	66.4900	0.0665	(15.137)	0	0	3,000
2019/03/11	2030	02/05/2019	9.41	Put	Bond Future	790.6400	0.7906	744.0600	0.7441	(5.891)	0	0	0
2019/03/11	2030	02/05/2019	8.90	Call	Bond Future	490.9700	0.4910	472.7000	0.4727	(3.721)	0	0	3,000
2019/03/11	2030	02/05/2019	9.40	Call	Bond Future	1,976.1900	1.9762	1,966.3800	1.9664	(0.496)	0	0	3,000
2019/03/11	2030	02/05/2019	9.40	Put	Bond Future	811.9500	0.8119	764.8900	0.7649	(5.796)	0	0	0
2019/03/11	2030	01/08/2019	9.15	Put	Bond Future	2,605.2000	2.6052	2,562.3200	2.5623	(1.646)	0	0	0
2019/03/11	2030	01/08/2019	9.91	Put	Bond Future	917.2300	0.9172	888.3700	0.8884	(3.146)	0	0	0
2019/03/11	2030	01/08/2019			Bond Future	9.2757	91.6903	9.2697	91.7279	(0.065)	0.0000	0.0000	0
2019/03/11	2030	01/08/2019	8.35	Put	Bond Future	6,312.9600	6.3130	6,269.6400	6.2696	(0.686)	0	0	0
2019/03/11	2030	01/08/2019	8.35	Call	Bond Future	288.9800	0.2890	283.3400	0.2833	(1.952)	0	0	2,025
2019/03/11	2030	01/08/2019	9.92	Call	Bond Future	4,807.9800	4.8080	4,817.0200	4.8170	0.188	0	0	0
2019/03/11	2030	01/08/2019	9.90	Put	Bond Future	930.1900	0.9302	901.1400	0.9011	(3.123)	0	0	0
2019/03/11	2030	01/08/2019	9.15	Call	Bond Future	1,816.5900	1.8166	1,811.3900	1.8114	(0.286)	0	0	2,025
2019/03/11	2030	01/08/2019	9.91	Call	Bond Future	4,761.9100	4.7619	4,770.7300	4.7707	0.185	0	0	0
2019/03/11	2030	01/08/2019	9.92	Put	Bond Future	904.4300	0.9044	875.7900	0.8758	(3.167)	0	0	0
2019/03/11	2030	01/08/2019	9.90	Call	Bond Future	4,715.9400	4.7159	4,724.5700	4.7246	0.183	0	0	0
2019/03/11	2030	07/11/2019	9.49	Put	Bond Future	2,417.4200	2.4174	2,383.3600	2.3834	(1.409)	0	0	0
2019/03/11	2030	07/11/2019			Bond Future	9.3262	93.6212	9.3200	93.6595	(0.067)	0.0000	0.0000	0
2019/03/11	2030	07/11/2019	9.48	Call	Bond Future	3,377.1500	3.3771	3,381.2900	3.3813	0.123	0	0	0
2019/03/11	2030	07/11/2019	9.48	Put	Bond Future	2,442.0300	2.4420	2,407.8300	2.4078	(1.400)	0	0	0
2019/03/11	2030	07/11/2019	9.49	Call	Bond Future	3,412.9200	3.4129	3,417.2000	3.4172	0.125	0	0	0
2019/03/11	2030	07/11/2019	9.47	Call	Bond Future	3,341.8500	3.3419	3,345.8600	3.3459	0.120	0	0	0
2019/03/11	2030	07/11/2019	9.47	Put	Bond Future	2,467.1500	2.4672	2,432.8200	2.4328	(1.391)	0	0	0
2019/03/11	2032	02/05/2019	9.62	Put	Bond Future	946.6800	0.9467	881.0800	0.8811	(6.929)	0	0	0
2019/03/11	2032	02/05/2019	9.61	Call	Bond Future	2,104.1200	2.1041	2,113.6600	2.1137	0.453	0	0	0
2019/03/11	2032	02/05/2019			Bond Future	9.4446	92.0167	9.4336	92.0926	(0.116)	0.0000	0.0000	43,357
2019/03/11	2032	02/05/2019	9.62	Call	Bond Future	2,147.7300	2.1477	2,158.0000	2.1580	0.478	0	0	0
2019/03/11	2032	02/05/2019	9.61	Put	Bond Future	970.9600	0.9710	904.6300	0.9046	(6.831)	0	0	0
2019/03/11	2032	02/05/2019	9.63	Call	Bond Future	2,191.8900	2.1919	2,202.8900	2.2029	0.502	0	0	0

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2019/03/11	2032	02/05/2019	9.63	Put	Bond Future	923.0300	0.9230	858.1600	0.8582	(7.028)	0	0	0
2019/03/11	2032	01/08/2019	10.10	Call	Bond Future	5,005.0800	5.0051	5,040.5200	5.0405	0.708	0	0	0
2019/03/11	2032	01/08/2019	10.11	Put	Bond Future	1,052.6300	1.0526	1,011.3100	1.0113	(3.925)	0	0	0
2019/03/11	2032	01/08/2019			Bond Future	9.5034	93.7510	9.4921	93.8281	(0.119)	0.0000	0.0000	0
2019/03/11	2032	01/08/2019	10.10	Put	Bond Future	1,067.5300	1.0675	1,025.8700	1.0259	(3.902)	0	0	0
2019/03/11	2032	01/08/2019	10.11	Call	Bond Future	5,054.1300	5.0541	5,089.9100	5.0899	0.708	0	0	0
2019/03/11	2032	01/08/2019	10.09	Call	Bond Future	4,955.9600	4.9560	4,991.0700	4.9911	0.708	0	0	0
2019/03/11	2032	01/08/2019	10.09	Put	Bond Future	1,082.4300	1.0824	1,040.4400	1.0404	(3.879)	0	0	0
2019/03/11	2032	07/11/2019	9.71	Call	Bond Future	3,719.7900	3.7198	3,744.9400	3.7449	0.676	0	0	0
2019/03/11	2032	07/11/2019	9.70	Put	Bond Future	2,749.8200	2.7498	2,696.1600	2.6962	(1.951)	0	0	0
2019/03/11	2032	07/11/2019			Bond Future	9.5598	91.5618	9.5481	91.6403	(0.123)	0.0000	0.0000	0
2019/03/11	2032	07/11/2019	9.72	Call	Bond Future	3,757.9200	3.7579	3,783.3400	3.7833	0.676	0	0	0
2019/03/11	2032	07/11/2019	9.72	Put	Bond Future	2,693.6900	2.6937	2,640.5600	2.6406	(1.972)	0	0	0
2019/03/11	2032	07/11/2019	9.71	Put	Bond Future	2,721.4900	2.7215	2,668.0900	2.6681	(1.962)	0	0	0
2019/03/11	2032	07/11/2019	9.70	Call	Bond Future	3,682.1300	3.6821	3,707.0200	3.7070	0.676	0	0	0
2019/03/11	2033	02/05/2019			Bond Future	102.5489	102.5489	102.5928	102.5928	0.043	0.0000	0.0000	6,090
2019/03/11	2033	01/08/2019			Bond Future	104.5064	104.5064	104.5509	104.5509	0.043	0.0000	0.0000	0
2019/03/11	2033	07/11/2019			Bond Future	105.5487	105.5487	105.5940	105.5940	0.043	0.0000	0.0000	0
2019/03/11	2037	02/05/2019	9.81	Put	Bond Future	1,252.6700	1.2527	1,189.7100	1.1897	(5.026)	0	0	0
2019/03/11	2037	02/05/2019			Bond Future	9.6957	92.1973	9.6899	92.2425	(0.060)	0.0000	0.0000	54,434
2019/03/11	2037	02/05/2019	9.80	Call	Bond Future	2,085.9000	2.0859	2,067.7300	2.0677	(0.871)	0	0	0
2019/03/11	2037	02/05/2019	9.80	Put	Bond Future	1,283.3100	1.2833	1,219.8800	1.2199	(4.943)	0	0	0
2019/03/11	2037	02/05/2019	9.81	Call	Bond Future	2,131.6300	2.1316	2,113.9300	2.1139	(0.830)	0	0	0
2019/03/11	2037	02/05/2019	9.79	Call	Bond Future	2,040.6500	2.0406	2,022.0300	2.0220	(0.912)	0	0	0
2019/03/11	2037	02/05/2019	9.79	Put	Bond Future	1,314.5300	1.3145	1,250.6500	1.2506	(4.860)	0	0	0
2019/03/11	2037	01/08/2019	10.31	Call	Bond Future	5,377.3400	5.3773	5,385.3600	5.3854	0.149	0	0	0
2019/03/11	2037	01/08/2019			Bond Future	9.7582	89.6795	9.7521	89.7255	(0.062)	0.0000	0.0000	0
2019/03/11	2037	01/08/2019	10.29	Call	Bond Future	5,270.8300	5.2708	5,278.3500	5.2784	0.143	0	0	0
2019/03/11	2037	01/08/2019	10.29	Put	Bond Future	1,340.9000	1.3409	1,302.4500	1.3025	(2.867)	0	0	0
2019/03/11	2037	01/08/2019	10.31	Put	Bond Future	1,304.8100	1.3048	1,266.8600	1.2669	(2.908)	0	0	0
2019/03/11	2037	01/08/2019	10.30	Call	Bond Future	5,324.1100	5.3241	5,331.8700	5.3319	0.146	0	0	0
2019/03/11	2037	01/08/2019	10.30	Put	Bond Future	1,322.8400	1.3228	1,284.6300	1.2846	(2.888)	0	0	0
2019/03/11	2037	07/11/2019	9.97	Call	Bond Future	4,262.6000	4.2626	4,267.0500	4.2670	0.104	0	0	0
2019/03/11	2037	07/11/2019			Bond Future	9.8130	91.5682	9.8068	91.6149	(0.063)	0.0000	0.0000	0
2019/03/11	2037	07/11/2019	9.95	Call	Bond Future	4,178.1300	4.1781	4,182.2500	4.1823	0.099	0	0	0
2019/03/11	2037	07/11/2019	9.95	Put	Bond Future	3,152.0000	3.1520	3,109.4100	3.1094	(1.351)	0	0	0
2019/03/11	2037	07/11/2019	9.97	Put	Bond Future	3,088.1800	3.0882	3,045.9200	3.0459	(1.368)	0	0	0
2019/03/11	2037	07/11/2019	9.96	Call	Bond Future	4,220.4200	4.2204	4,224.7100	4.2247	0.102	0	0	0
2019/03/11	2037	07/11/2019	9.96	Put	Bond Future	3,120.1000	3.1201	3,077.6800	3.0777	(1.360)	0	0	0
2019/03/11	2038	02/05/2019			Bond Future	122.4508	122.4508	122.4302	122.4302	(0.017)	0.0000	0.0000	10,812
2019/03/11	2038	01/08/2019			Bond Future	123.1491	123.1491	123.1277	123.1277	(0.017)	0.0000	0.0000	0
2019/03/11	2038	07/11/2019			Bond Future	125.7725	125.7725	125.7505	125.7505	(0.018)	0.0000	0.0000	0
2019/03/11	2040	02/05/2019	9.89	Call	Bond Future	2,256.9700	2.2570	2,262.1900	2.2622	0.231	0	0	0
2019/03/11	2040	02/05/2019	9.88	Put	Bond Future	1,428.6700	1.4287	1,341.9800	1.3420	(6.068)	0	0	0

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2019/03/11	2040	02/05/2019	9.60	Call	Bond Future	1,076.7500	1.0767	1,065.0800	1.0651	(1.084)	0	0	1,150
2019/03/11	2040	02/05/2019			Bond Future	9.7857	95.4385	9.7748	95.5296	(0.112)	0.0000	0.0000	25,025
2019/03/11	2040	02/05/2019	9.90	Call	Bond Future	2,305.8600	2.3059	2,311.8800	2.3119	0.261	0	0	0
2019/03/11	2040	02/05/2019	9.90	Put	Bond Future	1,362.0800	1.3621	1,276.9700	1.2770	(6.249)	0	0	0
2019/03/11	2040	02/05/2019	10.20	Put	Bond Future	644.3600	0.6444	584.9600	0.5850	(9.218)	0	0	0
2019/03/11	2040	02/05/2019	10.20	Call	Bond Future	3,993.4000	3.9934	4,025.1300	4.0251	0.795	0	0	1,150
2019/03/11	2040	02/05/2019	9.60	Put	Bond Future	2,643.0800	2.6431	2,540.2800	2.5403	(3.889)	0	0	0
2019/03/11	2040	02/05/2019	9.89	Put	Bond Future	1,395.1400	1.3951	1,309.2300	1.3092	(6.158)	0	0	0
2019/03/11	2040	02/05/2019	9.88	Call	Bond Future	2,208.4300	2.2084	2,212.8700	2.2129	0.201	0	0	0
2019/03/11	2040	01/08/2019	10.36	Call	Bond Future	5,571.5700	5.5716	5,609.6100	5.6096	0.683	0	0	0
2019/03/11	2040	01/08/2019	10.37	Put	Bond Future	1,493.8600	1.4939	1,439.6700	1.4397	(3.628)	0	0	0
2019/03/11	2040	01/08/2019			Bond Future	9.8484	92.7315	9.8371	92.8241	(0.114)	0.0000	0.0000	0
2019/03/11	2040	01/08/2019	10.36	Put	Bond Future	1,514.0700	1.5141	1,459.4800	1.4595	(3.606)	0	0	0
2019/03/11	2040	01/08/2019	10.37	Call	Bond Future	5,627.8100	5.6278	5,666.2500	5.6663	0.683	0	0	0
2019/03/11	2040	01/08/2019	10.38	Call	Bond Future	5,684.2100	5.6842	5,723.0400	5.7230	0.683	0	0	0
2019/03/11	2040	01/08/2019	10.38	Put	Bond Future	1,473.9300	1.4739	1,420.1300	1.4201	(3.650)	0	0	0
2019/03/11	2040	07/11/2019	10.03	Call	Bond Future	4,386.8400	4.3868	4,416.4500	4.4164	0.675	0	0	0
2019/03/11	2040	07/11/2019	10.04	Put	Bond Future	3,334.7200	3.3347	3,270.2900	3.2703	(1.932)	0	0	0
2019/03/11	2040	07/11/2019			Bond Future	9.9037	94.6845	9.8921	94.7788	(0.117)	0.0000	0.0000	0
2019/03/11	2040	07/11/2019	10.03	Put	Bond Future	3,369.4200	3.3694	3,304.6800	3.3047	(1.921)	0	0	0
2019/03/11	2040	07/11/2019	10.04	Call	Bond Future	4,431.9400	4.4319	4,461.8600	4.4619	0.675	0	0	0
2019/03/11	2040	07/11/2019	10.05	Call	Bond Future	4,476.9200	4.4769	4,507.1700	4.5072	0.676	0	0	0
2019/03/11	2040	07/11/2019	10.05	Put	Bond Future	3,300.0200	3.3000	3,235.9200	3.2359	(1.942)	0	0	0
2019/03/11	2044	02/05/2019	9.90	Call	Bond Future	2,389.0800	2.3891	2,395.9400	2.3959	0.287	0	0	0
2019/03/11	2044	02/05/2019			Bond Future	9.7785	92.7678	9.7676	92.8608	(0.111)	0.0000	0.0000	37,216
2019/03/11	2044	02/05/2019	9.90	Put	Bond Future	1,363.5400	1.3635	1,277.4000	1.2774	(6.317)	0	0	0
2019/03/11	2044	02/05/2019	9.91	Call	Bond Future	2,440.1000	2.4401	2,447.7900	2.4478	0.315	0	0	0
2019/03/11	2044	02/05/2019	9.92	Put	Bond Future	1,298.9300	1.2989	1,214.4700	1.2145	(6.502)	0	0	0
2019/03/11	2044	02/05/2019	9.91	Put	Bond Future	1,330.9900	1.3310	1,245.6800	1.2457	(6.410)	0	0	0
2019/03/11	2044	02/05/2019	9.92	Call	Bond Future	2,491.4700	2.4915	2,500.0100	2.5000	0.343	0	0	0
2019/03/11	2044	01/08/2019	9.86	Put	Bond Future	2,981.3500	2.9813	2,905.1500	2.9051	(2.556)	0	0	0
2019/03/11	2044	01/08/2019	10.53	Call	Bond Future	6,740.6000	6.7406	6,786.6400	6.7866	0.683	0	0	0
2019/03/11	2044	01/08/2019	10.40	Put	Bond Future	1,440.9300	1.4409	1,387.4100	1.3874	(3.714)	0	0	0
2019/03/11	2044	01/08/2019			Bond Future	9.8377	90.1357	9.8265	90.2302	(0.114)	0.0000	0.0000	0
2019/03/11	2044	01/08/2019	10.39	Call	Bond Future	5,919.4900	5.9195	5,960.0400	5.9600	0.685	0	0	0
2019/03/11	2044	01/08/2019	10.39	Put	Bond Future	1,460.4400	1.4604	1,406.5300	1.4065	(3.691)	0	0	0
2019/03/11	2044	01/08/2019	9.86	Call	Bond Future	3,168.5800	3.1686	3,186.8400	3.1868	0.576	0	0	100
2019/03/11	2044	01/08/2019	10.53	Put	Bond Future	1,210.2300	1.2102	1,161.8100	1.1618	(4.001)	0	0	100
2019/03/11	2044	01/08/2019	10.40	Call	Bond Future	5,977.2600	5.9773	6,018.2000	6.0182	0.685	0	0	0
2019/03/11	2044	01/08/2019	9.36	Put	Bond Future	5,530.1100	5.5301	5,437.8900	5.4379	(1.668)	0	0	0
2019/03/11	2044	01/08/2019	9.36	Call	Bond Future	1,349.3400	1.3493	1,351.5800	1.3516	0.166	0	0	100
2019/03/11	2044	01/08/2019	10.38	Call	Bond Future	5,861.8600	5.8619	5,902.0000	5.9020	0.685	0	0	0
2019/03/11	2044	01/08/2019	10.38	Put	Bond Future	1,480.2200	1.4802	1,425.9000	1.4259	(3.670)	0	0	0
2019/03/11	2044	07/11/2019	10.07	Put	Bond Future	3,258.0700	3.2581	3,193.8200	3.1938	(1.972)	0	0	0
2019/03/11	2044	07/11/2019			Bond Future	9.8899	92.0340	9.8783	92.1302	(0.117)	0.0000	0.0000	0
2019/03/11	2044	07/11/2019	10.06	Call	Bond Future	4,693.0900	4.6931	4,724.7700	4.7248	0.675	0	0	0
2019/03/11	2044	07/11/2019	10.06	Put	Bond Future	3,292.4900	3.2925	3,227.9100	3.2279	(1.961)	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
2019/03/11	2044	07/11/2019	10.07	Call	Bond Future	4,739.8600	4.7399	4,771.8700	4.7719	0.675	0	0	0
2019/03/11	2044	07/11/2019	10.05	Call	Bond Future	4,646.5000	4.6465	4,677.8600	4.6779	0.675	0	0	0
2019/03/11	2044	07/11/2019	10.05	Put	Bond Future	3,327.2100	3.3272	3,262.3100	3.2623	(1.951)	0	0	0
2019/03/11	2046	02/05/2019			Bond Future	115.3642	115.3642	115.3443	115.3443	(0.017)	0.0000	0.0000	12,523
2019/03/11	2046	01/08/2019			Bond Future	117.5664	117.5664	117.5460	117.5460	(0.017)	0.0000	0.0000	0
2019/03/11	2046	07/11/2019			Bond Future	118.3305	118.3305	118.3094	118.3094	(0.018)	0.0000	0.0000	0
2019/03/11	2050	02/05/2019			Bond Future	121.0038	121.0038	120.9835	120.9835	(0.017)	0.0000	0.0000	10,684
2019/03/11	2050	01/08/2019			Bond Future	121.4960	121.4960	121.4748	121.4748	(0.017)	0.0000	0.0000	0
2019/03/11	2050	07/11/2019			Bond Future	124.0841	124.0841	124.0623	124.0623	(0.018)	0.0000	0.0000	0
2019/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	AL37	02/05/2019			Index Future	629.7620	629.7620	629.9100	629.9100	0.024	0.0000	0.0000	0
2019/03/11	AL37	01/08/2019			Index Future	641.6300	641.6300	641.7760	641.7760	0.023	0.0000	0.0000	0
2019/03/11	AL37	07/11/2019			Index Future	655.1350	655.1350	655.2800	655.2800	0.022	0.0000	0.0000	0
2019/03/11	AL7T	02/05/2019			Index Future	728.5210	728.5210	728.8390	728.8390	0.044	0.0000	0.0000	0
2019/03/11	AL7T	01/08/2019			Index Future	742.2510	742.2510	742.5690	742.5690	0.043	0.0000	0.0000	0
2019/03/11	AL7T	07/11/2019			Index Future	757.8730	757.8730	758.1940	758.1940	0.042	0.0000	0.0000	0
2019/03/11	ALBI	02/05/2019			Index Future	660.0920	660.0920	660.5260	660.5260	0.066	0.0000	0.0000	903
2019/03/11	ALBI	01/08/2019			Index Future	672.5320	672.5320	672.9690	672.9690	0.065	0.0000	0.0000	0
2019/03/11	ALBI	07/11/2019			Index Future	686.6870	686.6870	687.1300	687.1300	0.065	0.0000	0.0000	0
2019/03/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	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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2019/03/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/11	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
2019/03/11	ES33	02/05/2019			Bond Future	10.8885	76.7322	10.8821	76.7694	(0.058)	0.0000	0.0000	350
2019/03/11	ES33	01/08/2019			Bond Future	10.9904	78.1783	10.9839	78.2160	(0.059)	0.0000	0.0000	0
2019/03/11	ES33	07/11/2019			Bond Future	11.0973	76.0277	11.0905	76.0660	(0.061)	0.0000	0.0000	0
2019/03/11	ES42	02/05/2019			Bond Future	11.1506	78.4677	11.1391	78.5444	(0.103)	0.0000	0.0000	4,919
2019/03/11	ES42	01/08/2019			Bond Future	11.2509	79.9469	11.2391	80.0248	(0.105)	0.0000	0.0000	0
2019/03/11	ES42	07/11/2019			Bond Future	11.3561	77.3637	11.3439	77.4431	(0.108)	0.0000	0.0000	0
2019/03/11	GOVI	02/05/2019	647.87	Call	GOVI	58,100.0000	5.8100	62,590.0000	6.2590	7.728	0	0	0
2019/03/11	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	02/05/2019			GOVI	653.6800	653.6800	654.1290	654.1290	0.069	0.0000	0.0000	448
2019/03/11	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	02/05/2019	647.88	Call	GOVI	58,000.0000	5.8000	62,490.0000	6.2490	7.741	0	0	0
2019/03/11	GOVI	02/05/2019	647.86	Call	GOVI	58,200.0000	5.8200	62,690.0000	6.2690	7.715	0	0	0
2019/03/11	GOVI	01/08/2019	638.68	Call	GOVI	273,190.0000	27.3190	277,710.0000	27.7710	1.655	0	0	0
2019/03/11	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	01/08/2019			GOVI	665.9990	665.9990	666.4510	666.4510	0.068	0.0000	0.0000	0
2019/03/11	GOVI	01/08/2019	638.69	Call	GOVI	273,090.0000	27.3090	277,610.0000	27.7610	1.655	0	0	0
2019/03/11	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	01/08/2019	638.67	Call	GOVI	273,290.0000	27.3290	277,810.0000	27.7810	1.654	0	0	0
2019/03/11	GOVI	07/11/2019	672.90	Call	GOVI	71,160.0000	7.1160	75,740.0000	7.5740	6.436	0	0	0
2019/03/11	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	07/11/2019			GOVI	680.0160	680.0160	680.4740	680.4740	0.067	0.0000	0.0000	0
2019/03/11	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	07/11/2019	672.91	Call	GOVI	71,060.0000	7.1060	75,640.0000	7.5640	6.445	0	0	0
2019/03/11	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	GOVI	07/11/2019	672.92	Call	GOVI	70,960.0000	7.0960	75,540.0000	7.5540	6.454	0	0	0
2019/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/11	IGOV	02/05/2019			Index Future	257.7780	257.7780	257.6720	257.6720	(0.041)	0.0000	0.0000	735
2019/03/11	IGOV	01/08/2019			Index Future	262.6980	262.6980	262.5890	262.5890	(0.041)	0.0000	0.0000	0
2019/03/11	IGOV	07/11/2019			Index Future	268.2940	268.2940	268.1810	268.1810	(0.042)	0.0000	0.0000	0
2019/03/11	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/11	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/11	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/11	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/11	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/11	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/11	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/03/11	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7700	98.7700	(0.010)	0.0000	0.0000	0
2019/03/11	IS02	22/06/2020			Interest Rate Swap	102.3200	102.3200	102.3100	102.3100	(0.010)	0.0000	0.0000	0

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2019/03/11	IS02	21/09/2020			Interest Rate Swap	99.2800	99.2800	99.2700	99.2700	(0.010)	0.0000	0.0000	0
2019/03/11	IS05	17/12/2020			Interest Rate Swap	96.0400	96.0400	96.0100	96.0100	(0.031)	0.0000	0.0000	0
2019/03/11	IS05	16/03/2021			Interest Rate Swap	95.1700	95.1700	95.1300	95.1300	(0.042)	0.0000	0.0000	0
2019/03/11	IS05	15/06/2021			Interest Rate Swap	94.2600	94.2600	94.2100	94.2100	(0.053)	0.0000	0.0000	0
2019/03/11	IS05	21/09/2021			Interest Rate Swap	94.3300	94.3300	94.2700	94.2700	(0.064)	0.0000	0.0000	0
2019/03/11	IS05	21/12/2021			Interest Rate Swap	96.4300	96.4300	96.3700	96.3700	(0.062)	0.0000	0.0000	51
2019/03/11	IS05	15/03/2022			Interest Rate Swap	96.4900	96.4900	96.4300	96.4300	(0.062)	0.0000	0.0000	0
2019/03/11	IS05	21/06/2022			Interest Rate Swap	97.6000	97.6000	97.5300	97.5300	(0.072)	0.0000	0.0000	0
2019/03/11	IS05	20/09/2022			Interest Rate Swap	101.4700	101.4700	101.3900	101.3900	(0.079)	0.0000	0.0000	0
2019/03/11	IS05	20/12/2022			Interest Rate Swap	102.6600	102.6600	102.5700	102.5700	(0.088)	0.0000	0.0000	0
2019/03/11	IS05	22/03/2023			Interest Rate Swap	95.9500	95.9500	95.8500	95.8500	(0.104)	0.0000	0.0000	0
2019/03/11	IS05	20/06/2023			Interest Rate Swap	101.9600	101.9600	101.8500	101.8500	(0.108)	0.0000	0.0000	0
2019/03/11	IS05	19/09/2023			Interest Rate Swap	97.3900	97.3900	97.2600	97.2600	(0.133)	0.0000	0.0000	0
2019/03/11	IS10	17/12/2025			Interest Rate Swap	93.6700	93.6700	93.5000	93.5000	(0.181)	0.0000	0.0000	0
2019/03/11	IS10	16/03/2026			Interest Rate Swap	90.6200	90.6200	90.4400	90.4400	(0.199)	0.0000	0.0000	0
2019/03/11	IS10	15/06/2026			Interest Rate Swap	89.3300	89.3300	89.1400	89.1400	(0.213)	0.0000	0.0000	0
2019/03/11	IS10	21/09/2026			Interest Rate Swap	91.5000	91.5000	91.3000	91.3000	(0.219)	0.0000	0.0000	0
2019/03/11	IS10	21/12/2026			Interest Rate Swap	95.3100	95.3100	95.1100	95.1100	(0.210)	0.0000	0.0000	0
2019/03/11	IS10	15/03/2027			Interest Rate Swap	93.8600	93.8600	93.6500	93.6500	(0.224)	0.0000	0.0000	0
2019/03/11	IS10	21/06/2027			Interest Rate Swap	95.9400	95.9400	95.7400	95.7400	(0.208)	0.0000	0.0000	0
2019/03/11	IS10	20/09/2027			Interest Rate Swap	101.4300	101.4300	101.2300	101.2300	(0.197)	0.0000	0.0000	0
2019/03/11	IS10	20/12/2027			Interest Rate Swap	101.7900	101.7900	101.5900	101.5900	(0.196)	0.0000	0.0000	0
2019/03/11	IS10	22/03/2028			Interest Rate Swap	95.2500	95.2500	95.0500	95.0500	(0.210)	0.0000	0.0000	0
2019/03/11	IS10	20/06/2028			Interest Rate Swap	102.5000	102.5000	102.3000	102.3000	(0.195)	0.0000	0.0000	0
2019/03/11	IS10	19/09/2028			Interest Rate Swap	96.0300	96.0300	95.8000	95.8000	(0.240)	0.0000	0.0000	0
2019/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/11	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/11	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/11	R023	02/05/2019	8.45	Call	Bond Future	2,099.9100	2.0999	2,110.6100	2.1106	0.510	0	0	0
2019/03/11	R023	02/05/2019	8.44	Put	Bond Future	56.6100	0.0566	49.1300	0.0491	(13.213)	0	0	0
2019/03/11	R023	02/05/2019			Bond Future	7.8114	101.2156	7.8058	101.2336	(0.071)	0.0000	0.0000	66,540
2019/03/11	R023	02/05/2019	8.46	Call	Bond Future	2,129.7100	2.1297	2,140.5700	2.1406	0.510	0	0	0
2019/03/11	R023	02/05/2019	8.46	Put	Bond Future	52.9000	0.0529	45.7500	0.0458	(13.516)	0	0	0
2019/03/11	R023	02/05/2019	8.45	Put	Bond Future	54.7200	0.0547	47.4100	0.0474	(13.359)	0	0	0
2019/03/11	R023	02/05/2019	8.44	Call	Bond Future	2,070.1800	2.0702	2,080.7100	2.0807	0.509	0	0	0
2019/03/11	R023	01/08/2019	8.95	Call	Bond Future	3,528.5400	3.5285	3,539.4100	3.5394	0.308	0	0	0
2019/03/11	R023	01/08/2019			Bond Future	7.8208	103.1230	7.8149	103.1411	(0.076)	0.0000	0.0000	0
2019/03/11	R023	01/08/2019	8.93	Call	Bond Future	3,476.6100	3.4766	3,487.2700	3.4873	0.307	0	0	0
2019/03/11	R023	01/08/2019	8.93	Put	Bond Future	153.3500	0.1534	145.9300	0.1459	(4.839)	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
2019/03/11	R023	01/08/2019	8.95	Put	Bond Future	146.6200	0.1466	139.4100	0.1394	(4.917)	0	0	0
2019/03/11	R023	01/08/2019	8.94	Call	Bond Future	3,502.5500	3.5025	3,513.3100	3.5133	0.307	0	0	0
2019/03/11	R023	01/08/2019	8.94	Put	Bond Future	149.9600	0.1500	142.6400	0.1426	(4.881)	0	0	0
2019/03/11	R023	07/11/2019	7.98	Call	Bond Future	1,389.7300	1.3897	1,393.2500	1.3932	0.253	0	0	0
2019/03/11	R023	07/11/2019			Bond Future	7.8152	101.3586	7.8088	101.3768	(0.082)	0.0000	0.0000	0
2019/03/11	R023	07/11/2019	7.98	Put	Bond Future	920.1500	0.9202	905.4100	0.9054	(1.602)	0	0	0
2019/03/11	R023	07/11/2019	7.99	Call	Bond Future	1,407.9600	1.4080	1,411.5500	1.4116	0.255	0	0	0
2019/03/11	R023	07/11/2019	8.00	Call	Bond Future	1,426.6100	1.4266	1,430.2600	1.4303	0.256	0	0	0
2019/03/11	R023	07/11/2019	8.00	Put	Bond Future	900.2300	0.9002	885.6200	0.8856	(1.623)	0	0	0
2019/03/11	R023	07/11/2019	7.99	Put	Bond Future	909.9800	0.9100	895.3100	0.8953	(1.612)	0	0	0
2019/03/11	R035	02/05/2019	9.74	Put	Bond Future	1,212.9000	1.2129	1,166.0000	1.1660	(3.867)	0	0	0
2019/03/11	R035	02/05/2019			Bond Future	9.6081	95.7153	9.6074	95.7207	(0.007)	0.0000	0.0000	80,041
2019/03/11	R035	02/05/2019	9.74	Call	Bond Future	2,220.1300	2.2201	2,178.6200	2.1786	(1.870)	0	0	0
2019/03/11	R035	02/05/2019	9.75	Call	Bond Future	2,266.8100	2.2668	2,225.5100	2.2255	(1.822)	0	0	0
2019/03/11	R035	02/05/2019	9.75	Put	Bond Future	1,183.8600	1.1839	1,137.1700	1.1372	(3.944)	0	0	0
2019/03/11	R035	02/05/2019	9.73	Call	Bond Future	2,173.7700	2.1738	2,132.0700	2.1321	(1.918)	0	0	0
2019/03/11	R035	02/05/2019	9.73	Put	Bond Future	1,242.3500	1.2423	1,195.2600	1.1953	(3.790)	0	0	0
2019/03/11	R035	01/08/2019	10.23	Call	Bond Future	5,365.8100	5.3658	5,345.1700	5.3452	(0.385)	0	0	0
2019/03/11	R035	01/08/2019	10.22	Put	Bond Future	1,242.8100	1.2428	1,216.7300	1.2167	(2.098)	0	0	0
2019/03/11	R035	01/08/2019			Bond Future	9.6663	97.5191	9.6656	97.5244	(0.007)	0.0000	0.0000	0
2019/03/11	R035	01/08/2019	10.24	Call	Bond Future	5,419.2100	5.4192	5,398.6900	5.3987	(0.379)	0	0	0
2019/03/11	R035	01/08/2019	10.24	Put	Bond Future	1,207.6100	1.2076	1,181.7800	1.1818	(2.139)	0	0	0
2019/03/11	R035	01/08/2019	10.23	Put	Bond Future	1,225.1900	1.2252	1,199.2400	1.1992	(2.118)	0	0	0
2019/03/11	R035	01/08/2019	10.22	Call	Bond Future	5,312.3600	5.3124	5,291.5900	5.2916	(0.391)	0	0	0
2019/03/11	R035	07/11/2019	9.88	Call	Bond Future	4,161.4600	4.1615	4,142.6600	4.1427	(0.452)	0	0	0
2019/03/11	R035	07/11/2019	9.89	Call	Bond Future	4,203.7600	4.2038	4,185.0000	4.1850	(0.446)	0	0	0
2019/03/11	R035	07/11/2019	9.87	Put	Bond Future	3,045.7900	3.0458	3,021.7900	3.0218	(0.788)	0	0	0
2019/03/11	R035	07/11/2019			Bond Future	9.7254	95.0655	9.7247	95.0706	(0.007)	0.0000	0.0000	0
2019/03/11	R035	07/11/2019	9.89	Put	Bond Future	2,983.1200	2.9831	2,959.1900	2.9592	(0.802)	0	0	0
2019/03/11	R035	07/11/2019	9.87	Call	Bond Future	4,119.3500	4.1194	4,100.5200	4.1005	(0.457)	0	0	0
2019/03/11	R035	07/11/2019	9.88	Put	Bond Future	3,014.3200	3.0143	2,990.3500	2.9904	(0.795)	0	0	0
2019/03/11	R186	02/05/2019	9.02	Call	Bond Future	2,329.0600	2.3291	2,329.7600	2.3298	0.030	0	0	0
2019/03/11	R186	02/05/2019	9.01	Put	Bond Future	448.2100	0.4482	414.3000	0.4143	(7.566)	0	0	0
2019/03/11	R186	02/05/2019	10.07	Call	Bond Future	7,687.0200	7.6870	7,719.2800	7.7193	0.420	0	0	0
2019/03/11	R186	02/05/2019	9.96	Put	Bond Future	13.7000	0.0137	10.7300	0.0107	(21.679)	0	0	90
2019/03/11	R186	02/05/2019	9.75	Call	Bond Future	5,997.5900	5.9976	6,025.0600	6.0251	0.458	0	0	0
2019/03/11	R186	02/05/2019	9.25	Put	Bond Future	209.9300	0.2099	187.6900	0.1877	(10.594)	0	0	0
2019/03/11	R186	02/05/2019	8.65	Put	Bond Future	1,231.4500	1.2314	1,182.9800	1.1830	(3.936)	0	0	0
2019/03/11	R186	02/05/2019			Bond Future	8.6920	113.8581	8.6862	113.8923	(0.067)	0.0000	0.0000	88,063
2019/03/11	R186	02/05/2019	9.03	Call	Bond Future	2,373.1400	2.3731	2,374.3400	2.3743	0.051	0	0	0
2019/03/11	R186	02/05/2019	9.03	Put	Bond Future	421.8500	0.4219	388.9300	0.3889	(7.804)	0	0	0
2019/03/11	R186	02/05/2019	8.65	Call	Bond Future	985.7200	0.9857	971.3700	0.9714	(1.456)	0	0	3,250
2019/03/11	R186	02/05/2019	9.02	Put	Bond Future	434.8600	0.4349	401.4400	0.4014	(7.685)	0	0	0
2019/03/11	R186	02/05/2019	9.01	Call	Bond Future	2,285.2900	2.2853	2,285.5000	2.2855	0.009	0	0	0
2019/03/11	R186	02/05/2019	9.30	Call	Bond Future	3,656.1000	3.6561	3,670.1300	3.6701	0.384	0	0	200
2019/03/11	R186	02/05/2019	10.07	Put	Bond Future	7.7400	0.0077	5.8800	0.0059	(24.031)	0	0	200

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2019/03/11	R186	02/05/2019	9.96	Call	Bond Future	7,106.2100	7.1062	7,137.3600	7.1374	0.438	0	0	0
2019/03/11	R186	02/05/2019	9.20	Put	Bond Future	247.2500	0.2473	222.6900	0.2227	(9.933)	0	0	0
2019/03/11	R186	02/05/2019	9.75	Put	Bond Future	37.5700	0.0376	30.9200	0.0309	(17.700)	0	0	7,000
2019/03/11	R186	02/05/2019	10.02	Put	Bond Future	10.0700	0.0101	7.7600	0.0078	(22.939)	0	0	3,250
2019/03/11	R186	02/05/2019	9.25	Call	Bond Future	3,407.1700	3.4072	3,419.0500	3.4190	0.349	0	0	3,250
2019/03/11	R186	02/05/2019	8.90	Call	Bond Future	1,831.5900	1.8316	1,826.2800	1.8263	(0.290)	0	0	0
2019/03/11	R186	02/05/2019	8.70	Put	Bond Future	1,085.3000	1.0853	1,038.0700	1.0381	(4.352)	0	0	0
2019/03/11	R186	02/05/2019	8.70	Call	Bond Future	1,131.9500	1.1319	1,118.8400	1.1188	(1.158)	0	0	200
2019/03/11	R186	02/05/2019	9.30	Put	Bond Future	178.3000	0.1783	158.2100	0.1582	(11.268)	0	0	0
2019/03/11	R186	02/05/2019	9.20	Call	Bond Future	3,162.9700	3.1630	3,172.5300	3.1725	0.302	0	0	90
2019/03/11	R186	02/05/2019	8.62	Put	Bond Future	1,325.3700	1.3254	1,276.3200	1.2763	(3.701)	0	0	0
2019/03/11	R186	02/05/2019	8.62	Call	Bond Future	903.7300	0.9037	888.8000	0.8888	(1.652)	0	0	90
2019/03/11	R186	02/05/2019	8.50	Put	Bond Future	1,747.5900	1.7476	1,697.5000	1.6975	(2.866)	0	0	0
2019/03/11	R186	02/05/2019	8.50	Call	Bond Future	618.6500	0.6187	602.6800	0.6027	(2.581)	0	0	7,000
2019/03/11	R186	02/05/2019	9.00	Put	Bond Future	461.9100	0.4619	427.5000	0.4275	(7.450)	0	0	7,500
2019/03/11	R186	02/05/2019	9.00	Call	Bond Future	2,241.8300	2.2418	2,241.5400	2.2415	(0.013)	0	0	7,000
2019/03/11	R186	02/05/2019	10.02	Call	Bond Future	7,423.1800	7.4232	7,454.9900	7.4550	0.429	0	0	0
2019/03/11	R186	02/05/2019	8.80	Put	Bond Future	831.3900	0.8314	787.5700	0.7876	(5.271)	0	0	0
2019/03/11	R186	02/05/2019	8.80	Call	Bond Future	1,459.7800	1.4598	1,450.0800	1.4501	(0.664)	0	0	7,500
2019/03/11	R186	02/05/2019	9.05	Call	Bond Future	2,462.2900	2.4623	2,464.4900	2.4645	0.089	0	0	0
2019/03/11	R186	02/05/2019	9.05	Put	Bond Future	396.9600	0.3970	365.0400	0.3650	(8.041)	0	0	3,250
2019/03/11	R186	02/05/2019	8.90	Put	Bond Future	625.4500	0.6255	586.0200	0.5860	(6.304)	0	0	8,250
2019/03/11	R186	01/08/2019	10.08	Put	Bond Future	225.9700	0.2260	214.1000	0.2141	(5.253)	0	0	6,000
2019/03/11	R186	01/08/2019	9.54	Call	Bond Future	5,004.7600	5.0048	5,017.2600	5.0173	0.250	0	0	0
2019/03/11	R186	01/08/2019			Bond Future	8.7428	110.7042	8.7367	110.7386	(0.069)	0.0000	0.0000	10
2019/03/11	R186	01/08/2019	8.30	Put	Bond Future	3,377.6900	3.3777	3,337.2800	3.3373	(1.196)	0	0	0
2019/03/11	R186	01/08/2019	8.30	Call	Bond Future	827.2500	0.8272	821.3000	0.8213	(0.719)	0	0	6,000
2019/03/11	R186	01/08/2019	9.05	Put	Bond Future	1,221.2700	1.2213	1,190.0700	1.1901	(2.555)	0	0	0
2019/03/11	R186	01/08/2019	9.05	Call	Bond Future	2,947.0400	2.9470	2,950.3000	2.9503	0.111	0	0	6,000
2019/03/11	R186	01/08/2019	9.52	Call	Bond Future	4,914.4400	4.9144	4,926.5900	4.9266	0.247	0	0	0
2019/03/11	R186	01/08/2019	9.52	Put	Bond Future	616.3500	0.6163	594.0400	0.5940	(3.620)	0	0	0
2019/03/11	R186	01/08/2019	10.08	Call	Bond Future	7,485.6100	7.4856	7,508.2000	7.5082	0.302	0	0	0
2019/03/11	R186	01/08/2019	9.54	Put	Bond Future	598.9900	0.5990	577.0300	0.5770	(3.666)	0	0	0
2019/03/11	R186	01/08/2019	9.53	Call	Bond Future	4,959.5600	4.9596	4,971.8800	4.9719	0.248	0	0	0
2019/03/11	R186	01/08/2019	9.53	Put	Bond Future	607.6100	0.6076	585.4700	0.5855	(3.644)	0	0	0
2019/03/11	R186	07/11/2019	8.94	Call	Bond Future	2,907.7300	2.9077	2,912.5300	2.9125	0.165	0	0	0
2019/03/11	R186	07/11/2019			Bond Future	8.7854	113.0353	8.7790	113.0702	(0.072)	0.0000	0.0000	0
2019/03/11	R186	07/11/2019	8.94	Put	Bond Future	2,061.4100	2.0614	2,031.2200	2.0312	(1.465)	0	0	0
2019/03/11	R186	07/11/2019	8.95	Call	Bond Future	2,941.0500	2.9411	2,945.9700	2.9460	0.167	0	0	0
2019/03/11	R186	07/11/2019	8.96	Put	Bond Future	2,019.0200	2.0190	1,989.0700	1.9891	(1.483)	0	0	0
2019/03/11	R186	07/11/2019	8.95	Put	Bond Future	2,040.3000	2.0403	2,010.2300	2.0102	(1.474)	0	0	0
2019/03/11	R186	07/11/2019	8.96	Call	Bond Future	2,974.1800	2.9742	2,979.2200	2.9792	0.169	0	0	0
2019/03/11	R197	02/05/2019			Bond Future	301.9604	301.9604	301.9072	301.9072	(0.018)	0.0000	0.0000	2,350
2019/03/11	R197	01/08/2019			Bond Future	300.1689	300.1689	300.1140	300.1140	(0.018)	0.0000	0.0000	0
2019/03/11	R197	07/11/2019			Bond Future	306.5637	306.5637	306.5070	306.5070	(0.018)	0.0000	0.0000	0
2019/03/11	R202	02/05/2019			Bond Future	234.4437	234.4437	234.4038	234.4038	(0.017)	0.0000	0.0000	8,666

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
2019/03/11	R202	01/08/2019			Bond Future	234.9057	234.9057	234.8647	234.8647	(0.017)	0.0000	0.0000	0
2019/03/11	R202	07/11/2019			Bond Future	239.9100	239.9100	239.8676	239.8676	(0.018)	0.0000	0.0000	0
2019/03/11	R207	02/05/2019	7.63	Call	Bond Future	845.0100	0.8450	851.1900	0.8512	0.731	0	0	0
2019/03/11	R207	02/05/2019			Bond Future	6.3612	102.8211	6.3520	102.8273	(0.145)	0.0000	0.0000	6,025
2019/03/11	R207	02/05/2019	7.61	Call	Bond Future	831.7800	0.8318	837.9600	0.8380	0.743	0	0	0
2019/03/11	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	R207	02/05/2019	7.62	Call	Bond Future	838.4000	0.8384	844.5800	0.8446	0.737	0	0	0
2019/03/11	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/11	R207	01/08/2019	7.34	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/03/11	R207	01/08/2019	7.33	Call	Bond Future	757.4200	0.7574	763.4300	0.7634	0.793	0	0	0
2019/03/11	R207	01/08/2019			Bond Future	5.5875	101.1174	5.5737	101.1234	(0.246)	0.0000	0.0000	0
2019/03/11	R207	01/08/2019	7.34	Call	Bond Future	761.7400	0.7617	767.7500	0.7678	0.789	0	0	0
2019/03/11	R207	01/08/2019	7.33	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/03/11	R207	01/08/2019	7.35	Call	Bond Future	766.0500	0.7661	772.0600	0.7721	0.785	0	0	0
2019/03/11	R207	01/08/2019	7.35	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/03/11	R207	07/11/2019	2.08	Put	Bond Future	34.6600	0.0347	31.5000	0.0315	(9.117)	0	0	0
2019/03/11	R207	07/11/2019			Bond Future	2.0907	103.2465	2.0577	103.2525	(1.580)	0.0000	0.0000	0
2019/03/11	R207	07/11/2019	2.07	Call	Bond Future	31.8400	0.0318	34.5900	0.0346	8.637	0	0	0
2019/03/11	R207	07/11/2019	2.07	Put	Bond Future	35.5800	0.0356	32.3700	0.0324	(9.022)	0	0	0
2019/03/11	R207	07/11/2019	2.08	Call	Bond Future	32.7200	0.0327	35.5200	0.0355	8.557	0	0	0
2019/03/11	R207	07/11/2019	2.06	Call	Bond Future	30.9800	0.0310	33.6800	0.0337	8.715	0	0	0
2019/03/11	R207	07/11/2019	2.06	Put	Bond Future	36.5300	0.0365	33.2700	0.0333	(8.924)	0	0	0
2019/03/11	R208	02/05/2019	8.03	Put	Bond Future	2.2500	0.0023	1.8600	0.0019	(17.333)	0	0	0
2019/03/11	R208	02/05/2019	8.02	Call	Bond Future	1,713.9000	1.7139	1,703.3700	1.7034	(0.614)	0	0	0
2019/03/11	R208	02/05/2019			Bond Future	7.0280	100.1868	7.0338	100.1766	0.083	0.0000	0.0000	14,463
2019/03/11	R208	02/05/2019	8.03	Call	Bond Future	1,730.8000	1.7308	1,720.2800	1.7203	(0.608)	0	0	0
2019/03/11	R208	02/05/2019	8.02	Put	Bond Future	2.4100	0.0024	2.0100	0.0020	(16.598)	0	0	0
2019/03/11	R208	02/05/2019	8.04	Call	Bond Future	1,747.7000	1.7477	1,737.2000	1.7372	(0.601)	0	0	0
2019/03/11	R208	02/05/2019	8.04	Put	Bond Future	2.1000	0.0021	1.7300	0.0017	(17.619)	0	0	0
2019/03/11	R208	01/08/2019	8.16	Call	Bond Future	1,887.9500	1.8879	1,876.7100	1.8767	(0.595)	0	0	0
2019/03/11	R208	01/08/2019	8.17	Put	Bond Future	22.1400	0.0221	21.4900	0.0215	(2.936)	0	0	0
2019/03/11	R208	01/08/2019			Bond Future	6.9283	102.0750	6.9352	102.0644	0.100	0.0000	0.0000	0
2019/03/11	R208	01/08/2019	8.16	Put	Bond Future	22.8600	0.0229	22.2000	0.0222	(2.887)	0	0	0
2019/03/11	R208	01/08/2019	8.17	Call	Bond Future	1,902.1800	1.9022	1,890.9500	1.8909	(0.590)	0	0	0
2019/03/11	R208	01/08/2019	8.15	Call	Bond Future	1,873.7500	1.8738	1,862.5000	1.8625	(0.600)	0	0	0
2019/03/11	R208	01/08/2019	8.15	Put	Bond Future	23.6100	0.0236	22.9400	0.0229	(2.838)	0	0	0
2019/03/11	R208	07/11/2019	6.82	Put	Bond Future	293.0000	0.2930	295.7300	0.2957	0.932	0	0	0
2019/03/11	R208	07/11/2019	6.83	Call	Bond Future	427.2800	0.4273	418.9400	0.4189	(1.952)	0	0	0
2019/03/11	R208	07/11/2019			Bond Future	6.7233	100.8177	6.7317	100.8067	0.126	0.0000	0.0000	0
2019/03/11	R208	07/11/2019	6.84	Call	Bond Future	435.5700	0.4356	427.1600	0.4272	(1.931)	0	0	0
2019/03/11	R208	07/11/2019	6.84	Put	Bond Future	283.8600	0.2839	286.4600	0.2865	0.916	0	0	0
2019/03/11	R208	07/11/2019	6.82	Call	Bond Future	418.7400	0.4187	410.4600	0.4105	(1.977)	0	0	0
2019/03/11	R208	07/11/2019	6.83	Put	Bond Future	288.5500	0.2886	291.2200	0.2912	0.925	0	0	0
2019/03/11	R209	02/05/2019	9.70	Put	Bond Future	1,014.9000	1.0149	962.2000	0.9622	(5.193)	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
2019/03/11	R209	02/05/2019			Bond Future	9.5600	73.1419	9.5542	73.1798	(0.060)	0.0000	0.0000	102,067
2019/03/11	R209	02/05/2019	9.69	Call	Bond Future	1,888.2400	1.8882	1,873.0400	1.8730	(0.805)	0	0	0
2019/03/11	R209	02/05/2019	9.69	Put	Bond Future	1,039.9100	1.0399	986.7900	0.9868	(5.108)	0	0	0
2019/03/11	R209	02/05/2019	10.50	Call	Bond Future	5,941.8400	5.9418	5,963.1700	5.9632	0.359	0	0	0
2019/03/11	R209	02/05/2019	10.71	Call	Bond Future	7,080.6800	7.0807	7,109.2000	7.1092	0.403	0	0	0
2019/03/11	R209	02/05/2019	9.70	Call	Bond Future	1,927.8700	1.9279	1,913.0900	1.9131	(0.767)	0	0	0
2019/03/11	R209	02/05/2019	10.50	Put	Bond Future	123.0600	0.1231	106.4700	0.1065	(13.481)	0	0	11,560
2019/03/11	R209	02/05/2019	10.71	Put	Bond Future	56.7500	0.0567	47.3500	0.0474	(16.564)	0	0	760
2019/03/11	R209	02/05/2019	9.95	Put	Bond Future	543.9700	0.5440	503.1300	0.5031	(7.508)	0	0	0
2019/03/11	R209	02/05/2019	9.95	Call	Bond Future	3,045.6500	3.0456	3,042.7300	3.0427	(0.096)	0	0	760
2019/03/11	R209	02/05/2019	9.68	Call	Bond Future	1,848.8800	1.8489	1,833.2800	1.8333	(0.844)	0	0	0
2019/03/11	R209	02/05/2019	9.68	Put	Bond Future	1,065.2800	1.0653	1,011.7600	1.0118	(5.024)	0	0	0
2019/03/11	R209	02/05/2019	9.35	Put	Bond Future	2,199.1600	2.1992	2,139.2200	2.1392	(2.726)	0	0	0
2019/03/11	R209	02/05/2019	9.35	Call	Bond Future	797.8900	0.7979	775.8700	0.7759	(2.760)	0	0	760
2019/03/11	R209	01/08/2019	10.15	Put	Bond Future	1,183.0700	1.1831	1,149.8300	1.1498	(2.810)	0	0	0
2019/03/11	R209	01/08/2019	9.30	Call	Bond Future	1,464.9500	1.4650	1,456.5800	1.4566	(0.571)	0	0	7,560
2019/03/11	R209	01/08/2019	10.17	Call	Bond Future	4,657.8100	4.6578	4,663.4200	4.6634	0.120	0	0	0
2019/03/11	R209	01/08/2019			Bond Future	9.6119	74.5204	9.6060	74.5588	(0.061)	0.0000	0.0000	0
2019/03/11	R209	01/08/2019	10.15	Call	Bond Future	4,567.4300	4.5674	4,572.6300	4.5726	0.114	0	0	0
2019/03/11	R209	01/08/2019	10.17	Put	Bond Future	1,152.1600	1.1522	1,119.3300	1.1193	(2.849)	0	0	0
2019/03/11	R209	01/08/2019	9.30	Put	Bond Future	3,538.8800	3.5389	3,492.0700	3.4921	(1.323)	0	0	0
2019/03/11	R209	01/08/2019	9.80	Put	Bond Future	1,876.1700	1.8762	1,836.0400	1.8360	(2.139)	0	0	0
2019/03/11	R209	01/08/2019	10.16	Put	Bond Future	1,167.6000	1.1676	1,134.5600	1.1346	(2.830)	0	0	0
2019/03/11	R209	01/08/2019	10.46	Call	Bond Future	6,017.5400	6.0175	6,028.9200	6.0289	0.189	0	0	0
2019/03/11	R209	01/08/2019	10.46	Put	Bond Future	787.9600	0.7880	760.9000	0.7609	(3.434)	0	0	7,560
2019/03/11	R209	01/08/2019	9.80	Call	Bond Future	3,086.1300	3.0861	3,084.4400	3.0844	(0.055)	0	0	7,560
2019/03/11	R209	01/08/2019	10.16	Call	Bond Future	4,612.6400	4.6126	4,618.0400	4.6180	0.117	0	0	0
2019/03/11	R209	07/11/2019	9.82	Call	Bond Future	3,608.8900	3.6089	3,612.5600	3.6126	0.102	0	0	0
2019/03/11	R209	07/11/2019			Bond Future	9.6618	72.9355	9.6557	72.9746	(0.063)	0.0000	0.0000	0
2019/03/11	R209	07/11/2019	9.80	Call	Bond Future	3,536.5400	3.5365	3,539.9400	3.5399	0.096	0	0	0
2019/03/11	R209	07/11/2019	9.80	Put	Bond Future	2,653.5200	2.6535	2,617.7800	2.6178	(1.347)	0	0	0
2019/03/11	R209	07/11/2019	9.82	Put	Bond Future	2,599.4100	2.5994	2,563.9400	2.5639	(1.365)	0	0	0
2019/03/11	R209	07/11/2019	9.81	Call	Bond Future	3,572.6300	3.5726	3,576.1700	3.5762	0.099	0	0	0
2019/03/11	R209	07/11/2019	9.81	Put	Bond Future	2,626.3400	2.6263	2,590.7400	2.5907	(1.355)	0	0	0
2019/03/11	R210	02/05/2019			Bond Future	185.6740	185.6740	185.6421	185.6421	(0.017)	0.0000	0.0000	1,948
2019/03/11	R210	01/08/2019			Bond Future	189.2185	189.2185	189.1854	189.1854	(0.017)	0.0000	0.0000	0
2019/03/11	R210	07/11/2019			Bond Future	190.6110	190.6110	190.5769	190.5769	(0.018)	0.0000	0.0000	0
2019/03/11	R212	02/05/2019			Bond Future	157.4847	157.4847	157.4569	157.4569	(0.018)	0.0000	0.0000	4,973
2019/03/11	R212	01/08/2019			Bond Future	158.2709	158.2709	158.2422	158.2422	(0.018)	0.0000	0.0000	0
2019/03/11	R212	07/11/2019			Bond Future	161.6426	161.6426	161.6131	161.6131	(0.018)	0.0000	0.0000	0
2019/03/11	R213	02/05/2019	9.49	Call	Bond Future	1,893.8500	1.8938	1,881.9300	1.8819	(0.629)	0	0	0
2019/03/11	R213	02/05/2019	9.48	Put	Bond Future	897.5100	0.8975	848.9800	0.8490	(5.407)	0	0	0
2019/03/11	R213	02/05/2019			Bond Future	9.3261	84.8289	9.3203	84.8651	(0.062)	0.0000	0.0000	27,698
2019/03/11	R213	02/05/2019	9.50	Call	Bond Future	1,933.3400	1.9333	1,921.8600	1.9219	(0.594)	0	0	0
2019/03/11	R213	02/05/2019	9.50	Put	Bond Future	852.8000	0.8528	805.1400	0.8051	(5.589)	0	0	0

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2019/03/11	R213	02/05/2019	9.49	Put	Bond Future	874.9300	0.8749	826.8300	0.8268	(5.498)	0	0	0
2019/03/11	R213	02/05/2019	9.48	Call	Bond Future	1,854.7400	1.8547	1,842.3900	1.8424	(0.666)	0	0	0
2019/03/11	R213	01/08/2019	9.99	Put	Bond Future	921.4500	0.9214	892.9000	0.8929	(3.098)	0	0	0
2019/03/11	R213	01/08/2019	9.98	Call	Bond Future	4,528.9800	4.5290	4,536.9100	4.5369	0.175	0	0	0
2019/03/11	R213	01/08/2019			Bond Future	9.3802	86.4275	9.3743	86.4642	(0.063)	0.0000	0.0000	0
2019/03/11	R213	01/08/2019	9.99	Call	Bond Future	4,573.8800	4.5739	4,582.0100	4.5820	0.178	0	0	0
2019/03/11	R213	01/08/2019	9.98	Put	Bond Future	934.7000	0.9347	905.9500	0.9059	(3.076)	0	0	0
2019/03/11	R213	01/08/2019	10.00	Call	Bond Future	4,619.0600	4.6191	4,627.4000	4.6274	0.181	0	0	0
2019/03/11	R213	01/08/2019	10.00	Put	Bond Future	908.5400	0.9085	880.2000	0.8802	(3.119)	0	0	0
2019/03/11	R213	07/11/2019	9.59	Put	Bond Future	2,409.6000	2.4096	2,376.1600	2.3762	(1.388)	0	0	0
2019/03/11	R213	07/11/2019	9.58	Call	Bond Future	3,309.8400	3.3098	3,313.5100	3.3135	0.111	0	0	0
2019/03/11	R213	07/11/2019			Bond Future	9.4348	84.6925	9.4287	84.7297	(0.065)	0.0000	0.0000	0
2019/03/11	R213	07/11/2019	9.59	Call	Bond Future	3,345.0500	3.3450	3,348.8500	3.3488	0.114	0	0	0
2019/03/11	R213	07/11/2019	9.58	Put	Bond Future	2,434.2500	2.4343	2,400.6800	2.4007	(1.379)	0	0	0
2019/03/11	R213	07/11/2019	9.60	Call	Bond Future	3,380.4100	3.3804	3,384.3300	3.3843	0.116	0	0	0
2019/03/11	R213	07/11/2019	9.60	Put	Bond Future	2,385.1700	2.3852	2,351.8500	2.3519	(1.397)	0	0	0
2019/03/11	R214	02/05/2019	9.87	Call	Bond Future	1,950.9500	1.9509	1,954.9300	1.9549	0.204	0	0	0
2019/03/11	R214	02/05/2019	9.85	Call	Bond Future	1,870.4300	1.8704	1,873.1400	1.8731	0.145	0	0	0
2019/03/11	R214	02/05/2019			Bond Future	9.7494	72.0318	9.7386	72.1059	(0.111)	0.0000	0.0000	21,863
2019/03/11	R214	02/05/2019	9.85	Put	Bond Future	1,186.3500	1.1864	1,114.9300	1.1149	(6.020)	0	0	0
2019/03/11	R214	02/05/2019	9.87	Put	Bond Future	1,132.1400	1.1321	1,061.9900	1.0620	(6.196)	0	0	0
2019/03/11	R214	02/05/2019	9.86	Call	Bond Future	1,910.4900	1.9105	1,913.8300	1.9138	0.175	0	0	0
2019/03/11	R214	02/05/2019	9.86	Put	Bond Future	1,158.9900	1.1590	1,088.2000	1.0882	(6.108)	0	0	0
2019/03/11	R214	01/08/2019	10.34	Put	Bond Future	1,239.6100	1.2396	1,195.1500	1.1952	(3.587)	0	0	0
2019/03/11	R214	01/08/2019			Bond Future	9.8020	73.3893	9.7909	73.4646	(0.113)	0.0000	0.0000	0
2019/03/11	R214	01/08/2019	10.33	Call	Bond Future	4,699.6200	4.6996	4,730.1600	4.7302	0.650	0	0	0
2019/03/11	R214	01/08/2019	10.33	Put	Bond Future	1,256.0400	1.2560	1,211.2600	1.2113	(3.565)	0	0	0
2019/03/11	R214	01/08/2019	10.34	Call	Bond Future	4,745.7900	4.7458	4,776.6500	4.7767	0.650	0	0	0
2019/03/11	R214	01/08/2019	10.32	Call	Bond Future	4,653.4100	4.6534	4,683.6300	4.6836	0.649	0	0	0
2019/03/11	R214	01/08/2019	10.32	Put	Bond Future	1,272.5200	1.2725	1,227.4200	1.2274	(3.544)	0	0	0
2019/03/11	R214	07/11/2019	10.02	Put	Bond Future	2,796.5300	2.7965	2,743.8400	2.7438	(1.884)	0	0	0
2019/03/11	R214	07/11/2019			Bond Future	9.8553	71.6337	9.8439	71.7104	(0.116)	0.0000	0.0000	0
2019/03/11	R214	07/11/2019	10.01	Call	Bond Future	3,851.5100	3.8515	3,875.3500	3.8754	0.619	0	0	0
2019/03/11	R214	07/11/2019	10.01	Put	Bond Future	2,823.8500	2.8238	2,770.9200	2.7709	(1.874)	0	0	0
2019/03/11	R214	07/11/2019	10.02	Call	Bond Future	3,889.8100	3.8898	3,913.8900	3.9139	0.619	0	0	0
2019/03/11	R214	07/11/2019	10.00	Call	Bond Future	3,813.3700	3.8134	3,836.9600	3.8370	0.619	0	0	0
2019/03/11	R214	07/11/2019	10.00	Put	Bond Future	2,851.4200	2.8514	2,798.2400	2.7982	(1.865)	0	0	0
2019/03/11	R248	02/05/2019	9.90	Put	Bond Future	1,277.6900	1.2777	1,192.6700	1.1927	(6.654)	0	0	0
2019/03/11	R248	02/05/2019			Bond Future	9.7441	92.0482	9.7333	92.1434	(0.111)	0.0000	0.0000	100,887
2019/03/11	R248	02/05/2019	9.90	Call	Bond Future	2,632.2100	2.6322	2,642.4500	2.6425	0.389	0	0	0
2019/03/11	R248	02/05/2019	9.91	Call	Bond Future	2,686.5000	2.6865	2,697.6400	2.6976	0.415	0	0	0
2019/03/11	R248	02/05/2019	9.89	Put	Bond Future	1,309.8600	1.3099	1,223.9500	1.2239	(6.559)	0	0	0
2019/03/11	R248	02/05/2019	9.91	Put	Bond Future	1,246.3000	1.2463	1,162.1800	1.1622	(6.750)	0	0	0
2019/03/11	R248	02/05/2019	9.89	Call	Bond Future	2,578.5500	2.5786	2,587.9000	2.5879	0.363	0	0	0
2019/03/11	R248	01/08/2019	10.35	Call	Bond Future	6,088.6200	6.0886	6,130.4400	6.1304	0.687	0	0	0
2019/03/11	R248	01/08/2019	10.34	Put	Bond Future	1,499.7900	1.4998	1,444.4600	1.4445	(3.689)	0	0	0

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2019/03/11	R248	01/08/2019			Bond Future	9.7963	93.7829	9.7852	93.8796	(0.113)	0.0000	0.0000	100
2019/03/11	R248	01/08/2019	10.36	Call	Bond Future	6,148.2000	6.1482	6,190.4300	6.1904	0.687	0	0	0
2019/03/11	R248	01/08/2019	10.36	Put	Bond Future	1,459.8700	1.4599	1,405.3600	1.4054	(3.734)	0	0	0
2019/03/11	R248	01/08/2019	10.35	Put	Bond Future	1,479.7000	1.4797	1,424.7800	1.4248	(3.712)	0	0	0
2019/03/11	R248	01/08/2019	10.34	Call	Bond Future	6,029.1800	6.0292	6,070.5900	6.0706	0.687	0	0	0
2019/03/11	R248	07/11/2019	10.02	Call	Bond Future	4,908.2300	4.9082	4,940.1900	4.9402	0.651	0	0	0
2019/03/11	R248	07/11/2019	10.01	Put	Bond Future	3,489.7300	3.4897	3,422.7500	3.4227	(1.919)	0	0	0
2019/03/11	R248	07/11/2019			Bond Future	9.8491	91.3141	9.8377	91.4127	(0.116)	0.0000	0.0000	0
2019/03/11	R248	07/11/2019	10.03	Call	Bond Future	4,957.6800	4.9577	4,989.9600	4.9900	0.651	0	0	0
2019/03/11	R248	07/11/2019	10.03	Put	Bond Future	3,420.7500	3.4207	3,354.4200	3.3544	(1.939)	0	0	0
2019/03/11	R248	07/11/2019	10.02	Put	Bond Future	3,455.0700	3.4551	3,388.4200	3.3884	(1.929)	0	0	0
2019/03/11	R248	07/11/2019	10.01	Call	Bond Future	4,858.9700	4.8590	4,890.6000	4.8906	0.651	0	0	0

**Total**

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