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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/01/2019 TO 07/01/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	2025	07/02/2019			Bond Future	132.4984	132.4984	132.6519	132.6519	0.116	0.0000	0.0000	355
2019/01/07	2025	02/05/2019			Bond Future	134.8416	134.8416	134.9976	134.9976	0.116	0.0000	0.0000	0
2019/01/07	2025	01/08/2019			Bond Future	137.4559	137.4559	137.6148	137.6148	0.116	0.0000	0.0000	0
2019/01/07	2029	07/02/2019			Bond Future	100.3493	100.3493	100.7177	100.7177	0.367	0.0000	0.0000	2,954
2019/01/07	2029	02/05/2019			Bond Future	101.0510	101.0510	101.4257	101.4257	0.371	0.0000	0.0000	0
2019/01/07	2029	01/08/2019			Bond Future	103.0452	103.0452	103.4272	103.4272	0.371	0.0000	0.0000	0
2019/01/07	2030	07/02/2019	8.62	Call	Bond Future	39.5600	0.0396	36.6000	0.0366	(7.482)	0	0	0
2019/01/07	2030	07/02/2019	10.20	Put	Bond Future	32.0400	0.0320	20.6700	0.0207	(35.487)	0	0	3,960
2019/01/07	2030	07/02/2019			Bond Future	9.2985	91.4489	9.2725	91.6151	(0.280)	0.0000	0.0000	56,795
2019/01/07	2030	07/02/2019	9.68	Put	Bond Future	282.2900	0.2823	222.0800	0.2221	(21.329)	0	0	0
2019/01/07	2030	07/02/2019	9.68	Call	Bond Future	2,672.5700	2.6726	2,778.5300	2.7785	3.965	0	0	3,960
2019/01/07	2030	07/02/2019	9.18	Put	Bond Future	1,457.9900	1.4580	1,313.2600	1.3133	(9.927)	0	0	0
2019/01/07	2030	07/02/2019	9.18	Call	Bond Future	697.8600	0.6979	719.3000	0.7193	3.072	0	0	3,960
2019/01/07	2030	07/02/2019	8.63	Call	Bond Future	42.1000	0.0421	39.0800	0.0391	(7.173)	0	0	0
2019/01/07	2030	07/02/2019	8.62	Put	Bond Future	4,508.6300	4.5086	4,339.5000	4.3395	(3.751)	0	0	0
2019/01/07	2030	07/02/2019	10.20	Call	Bond Future	5,546.2200	5.5462	5,701.0200	5.7010	2.791	0	0	0
2019/01/07	2030	07/02/2019	8.90	Call	Bond Future	199.6300	0.1996	198.7600	0.1988	(0.436)	0	0	1,320
2019/01/07	2030	07/02/2019	8.63	Put	Bond Future	4,443.2100	4.4432	4,274.0200	4.2740	(3.808)	0	0	0
2019/01/07	2030	07/02/2019	8.64	Call	Bond Future	44.7800	0.0448	41.7000	0.0417	(6.878)	0	0	0
2019/01/07	2030	07/02/2019	8.64	Put	Bond Future	4,377.9800	4.3780	4,208.7300	4.2087	(3.866)	0	0	0
2019/01/07	2030	07/02/2019	9.60	Put	Bond Future	382.4300	0.3824	308.9800	0.3090	(19.206)	0	0	0
2019/01/07	2030	07/02/2019	9.60	Call	Bond Future	2,278.5100	2.2785	2,371.2300	2.3712	4.069	0	0	1,320
2019/01/07	2030	07/02/2019	9.40	Put	Bond Future	765.0200	0.7650	655.4200	0.6554	(14.326)	0	0	0
2019/01/07	2030	07/02/2019	9.40	Call	Bond Future	1,409.2900	1.4093	1,465.8600	1.4659	4.014	0	0	0
2019/01/07	2030	07/02/2019	8.70	Put	Bond Future	3,991.3500	3.9913	3,821.8800	3.8219	(4.246)	0	0	0
2019/01/07	2030	07/02/2019	8.70	Call	Bond Future	64.2100	0.0642	60.9100	0.0609	(5.139)	0	0	0
2019/01/07	2030	07/02/2019	8.90	Put	Bond Future	2,789.7300	2.7897	2,622.6900	2.6227	(5.988)	0	0	0
2019/01/07	2030	02/05/2019	8.90	Put	Bond Future	3,703.5900	3.7036	3,562.2800	3.5623	(3.815)	0	0	0
2019/01/07	2030	02/05/2019	9.41	Call	Bond Future	2,180.2400	2.1802	2,246.7800	2.2468	3.052	0	0	0
2019/01/07	2030	02/05/2019			Bond Future	9.3545	93.0456	9.3277	93.2144	(0.287)	0.0000	0.0000	0
2019/01/07	2030	02/05/2019	9.39	Call	Bond Future	2,112.0700	2.1121	2,176.9200	2.1769	3.070	0	0	0
2019/01/07	2030	02/05/2019	9.39	Put	Bond Future	1,889.9300	1.8899	1,785.9100	1.7859	(5.504)	0	0	0
2019/01/07	2030	02/05/2019	10.20	Call	Bond Future	5,611.7600	5.6118	5,735.9400	5.7359	2.213	0	0	0
2019/01/07	2030	02/05/2019	10.20	Put	Bond Future	507.7700	0.5078	463.0800	0.4631	(8.801)	0	0	3,000
2019/01/07	2030	02/05/2019	8.90	Call	Bond Future	790.7100	0.7907	818.2700	0.8183	3.485	0	0	3,000
2019/01/07	2030	02/05/2019	9.41	Put	Bond Future	1,833.1300	1.8331	1,730.8000	1.7308	(5.582)	0	0	0
2019/01/07	2030	02/05/2019	9.40	Call	Bond Future	2,146.0200	2.1460	2,211.7100	2.2117	3.061	0	0	3,000
2019/01/07	2030	02/05/2019	9.40	Put	Bond Future	1,861.3700	1.8614	1,758.1900	1.7582	(5.543)	0	0	0
2019/01/07	2030	01/08/2019	9.91	Put	Bond Future	1,505.4100	1.5054	1,433.7100	1.4337	(4.763)	0	0	0
2019/01/07	2030	01/08/2019			Bond Future	9.4105	90.8546	9.3826	91.0267	(0.296)	0.0000	0.0000	0
2019/01/07	2030	01/08/2019	9.91	Call	Bond Future	4,514.4500	4.5144	4,614.8000	4.6148	2.223	0	0	0
2019/01/07	2030	01/08/2019	9.92	Call	Bond Future	4,556.7400	4.5567	4,657.6200	4.6576	2.214	0	0	0

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2019/01/07	2030	01/08/2019	9.90	Put	Bond Future	1,522.1800	1.5222	1,449.9400	1.4499	(4.746)	0	0	0
2019/01/07	2030	01/08/2019	9.92	Put	Bond Future	1,488.8300	1.4888	1,417.6600	1.4177	(4.780)	0	0	0
2019/01/07	2030	01/08/2019	9.90	Call	Bond Future	4,472.2900	4.4723	4,572.1000	4.5721	2.232	0	0	0
2019/01/07	2032	07/02/2019	8.81	Call	Bond Future	38.7700	0.0388	35.5600	0.0356	(8.280)	0	0	0
2019/01/07	2032	07/02/2019	8.80	Put	Bond Future	5,175.3800	5.1754	4,991.8100	4.9918	(3.547)	0	0	0
2019/01/07	2032	07/02/2019			Bond Future	9.5148	93.6713	9.4887	93.8518	(0.274)	0.0000	0.0000	42,475
2019/01/07	2032	07/02/2019	8.82	Call	Bond Future	41.2600	0.0413	37.9700	0.0380	(7.974)	0	0	0
2019/01/07	2032	07/02/2019	8.82	Put	Bond Future	5,031.0000	5.0310	4,847.2700	4.8473	(3.652)	0	0	0
2019/01/07	2032	07/02/2019	8.81	Put	Bond Future	5,103.0900	5.1031	4,919.4400	4.9194	(3.599)	0	0	0
2019/01/07	2032	07/02/2019	8.80	Call	Bond Future	36.4000	0.0364	33.2700	0.0333	(8.599)	0	0	0
2019/01/07	2032	02/05/2019	9.62	Put	Bond Future	2,048.6800	2.0487	1,936.5900	1.9366	(5.471)	0	0	0
2019/01/07	2032	02/05/2019	9.61	Call	Bond Future	2,345.7500	2.3457	2,416.2100	2.4162	3.004	0	0	0
2019/01/07	2032	02/05/2019			Bond Future	9.5709	91.1500	9.5440	91.3334	(0.281)	0.0000	0.0000	0
2019/01/07	2032	02/05/2019	9.62	Call	Bond Future	2,383.0200	2.3830	2,454.3700	2.4544	2.994	0	0	0
2019/01/07	2032	02/05/2019	9.61	Put	Bond Future	2,079.3000	2.0793	1,966.3200	1.9663	(5.434)	0	0	0
2019/01/07	2032	02/05/2019	9.63	Call	Bond Future	2,420.3600	2.4204	2,492.6200	2.4926	2.986	0	0	0
2019/01/07	2032	02/05/2019	9.63	Put	Bond Future	2,018.2100	2.0182	1,907.0300	1.9070	(5.509)	0	0	0
2019/01/07	2032	01/08/2019	10.10	Call	Bond Future	4,814.1600	4.8142	4,921.5100	4.9215	2.230	0	0	0
2019/01/07	2032	01/08/2019	10.11	Put	Bond Future	1,681.2000	1.6812	1,602.3000	1.6023	(4.693)	0	0	0
2019/01/07	2032	01/08/2019			Bond Future	9.6251	92.9276	9.5974	93.1144	(0.288)	0.0000	0.0000	0
2019/01/07	2032	01/08/2019	10.10	Put	Bond Future	1,700.0100	1.7000	1,620.5200	1.6205	(4.676)	0	0	0
2019/01/07	2032	01/08/2019	10.11	Call	Bond Future	4,859.3000	4.8593	4,967.2400	4.9672	2.221	0	0	0
2019/01/07	2032	01/08/2019	10.09	Call	Bond Future	4,769.4100	4.7694	4,876.1500	4.8762	2.238	0	0	0
2019/01/07	2032	01/08/2019	10.09	Put	Bond Future	1,719.2800	1.7193	1,639.1800	1.6392	(4.659)	0	0	0
2019/01/07	2033	07/02/2019			Bond Future	102.2174	102.2174	102.2209	102.2209	0.003	0.0000	0.0000	5,890
2019/01/07	2033	02/05/2019			Bond Future	102.8798	102.8798	102.8832	102.8832	0.003	0.0000	0.0000	0
2019/01/07	2033	01/08/2019			Bond Future	104.9100	104.9100	104.9134	104.9134	0.003	0.0000	0.0000	0
2019/01/07	2037	07/02/2019	9.06	Put	Bond Future	5,469.9300	5.4699	5,226.7800	5.2268	(4.445)	0	0	0
2019/01/07	2037	07/02/2019	9.05	Call	Bond Future	51.3500	0.0513	49.0800	0.0491	(4.421)	0	0	0
2019/01/07	2037	07/02/2019			Bond Future	9.7287	89.9380	9.6976	90.1789	(0.319)	0.0000	0.0000	57,488
2019/01/07	2037	07/02/2019	9.06	Call	Bond Future	55.0200	0.0550	52.7500	0.0528	(4.126)	0	0	0
2019/01/07	2037	07/02/2019	9.05	Put	Bond Future	5,550.9700	5.5510	5,307.8200	5.3078	(4.380)	0	0	0
2019/01/07	2037	07/02/2019	9.07	Call	Bond Future	58.8800	0.0589	56.6200	0.0566	(3.838)	0	0	0
2019/01/07	2037	07/02/2019	9.07	Put	Bond Future	5,389.2000	5.3892	5,146.0600	5.1461	(4.512)	0	0	0
2019/01/07	2037	02/05/2019	9.81	Put	Bond Future	2,390.2300	2.3902	2,244.2400	2.2442	(6.108)	0	0	0
2019/01/07	2037	02/05/2019			Bond Future	9.7851	91.5083	9.7532	91.7532	(0.326)	0.0000	0.0000	0
2019/01/07	2037	02/05/2019	9.80	Call	Bond Future	2,539.4000	2.5394	2,637.1400	2.6371	3.849	0	0	0
2019/01/07	2037	02/05/2019	9.80	Put	Bond Future	2,425.8100	2.4258	2,278.6300	2.2786	(6.067)	0	0	0
2019/01/07	2037	02/05/2019	9.81	Call	Bond Future	2,580.1900	2.5802	2,679.1200	2.6791	3.834	0	0	0
2019/01/07	2037	02/05/2019	9.79	Call	Bond Future	2,498.9300	2.4989	2,595.4700	2.5955	3.863	0	0	0
2019/01/07	2037	02/05/2019	9.79	Put	Bond Future	2,461.8100	2.4618	2,313.4300	2.3134	(6.027)	0	0	0
2019/01/07	2037	01/08/2019	10.31	Call	Bond Future	5,364.5600	5.3646	5,512.1200	5.5121	2.751	0	0	0
2019/01/07	2037	01/08/2019			Bond Future	9.8426	89.0371	9.8097	89.2866	(0.334)	0.0000	0.0000	0
2019/01/07	2037	01/08/2019	10.29	Call	Bond Future	5,265.5400	5.2655	5,411.5400	5.4115	2.773	0	0	0
2019/01/07	2037	01/08/2019	10.29	Put	Bond Future	1,977.9900	1.9780	1,874.5000	1.8745	(5.232)	0	0	0

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2019/01/07	2037	01/08/2019	10.31	Put	Bond Future	1,934.4100	1.9344	1,832.4800	1.8325	(5.269)	0	0	0
2019/01/07	2037	01/08/2019	10.30	Call	Bond Future	5,314.9800	5.3150	5,461.7600	5.4618	2.762	0	0	0
2019/01/07	2037	01/08/2019	10.30	Put	Bond Future	1,956.0900	1.9561	1,853.3800	1.8534	(5.251)	0	0	0
2019/01/07	2038	07/02/2019			Bond Future	120.2611	120.2611	120.2652	120.2652	0.003	0.0000	0.0000	9,955
2019/01/07	2038	02/05/2019			Bond Future	122.3879	122.3879	122.3920	122.3920	0.003	0.0000	0.0000	0
2019/01/07	2038	01/08/2019			Bond Future	124.7506	124.7506	124.7545	124.7545	0.003	0.0000	0.0000	0
2019/01/07	2040	07/02/2019	9.13	Call	Bond Future	57.3300	0.0573	53.1300	0.0531	(7.326)	0	0	0
2019/01/07	2040	07/02/2019	9.11	Put	Bond Future	6,082.7200	6.0827	5,861.9100	5.8619	(3.630)	0	0	0
2019/01/07	2040	07/02/2019			Bond Future	9.7985	93.2391	9.7725	93.4558	(0.265)	0.0000	0.0000	31,965
2019/01/07	2040	07/02/2019	9.13	Put	Bond Future	5,905.6100	5.9056	5,684.6200	5.6846	(3.742)	0	0	0
2019/01/07	2040	07/02/2019	9.11	Call	Bond Future	50.5600	0.0506	46.5400	0.0465	(7.951)	0	0	0
2019/01/07	2040	07/02/2019	9.12	Put	Bond Future	5,993.9900	5.9940	5,773.0900	5.7731	(3.685)	0	0	0
2019/01/07	2040	07/02/2019	9.12	Call	Bond Future	53.8400	0.0538	49.7300	0.0497	(7.634)	0	0	0
2019/01/07	2040	02/05/2019	9.60	Call	Bond Future	1,677.4300	1.6774	1,731.7400	1.7317	3.238	0	0	1,150
2019/01/07	2040	02/05/2019	9.89	Call	Bond Future	2,833.2600	2.8333	2,917.5500	2.9175	2.975	0	0	0
2019/01/07	2040	02/05/2019	9.88	Put	Bond Future	2,580.7200	2.5807	2,443.4600	2.4435	(5.319)	0	0	0
2019/01/07	2040	02/05/2019			Bond Future	9.8547	94.8669	9.8280	95.0874	(0.271)	0.0000	0.0000	0
2019/01/07	2040	02/05/2019	10.20	Put	Bond Future	1,578.1400	1.5781	1,474.7200	1.4747	(6.553)	0	0	0
2019/01/07	2040	02/05/2019	10.20	Call	Bond Future	4,355.6600	4.3557	4,472.7200	4.4727	2.688	0	0	1,150
2019/01/07	2040	02/05/2019	9.60	Put	Bond Future	3,815.2800	3.8153	3,649.1100	3.6491	(4.355)	0	0	0
2019/01/07	2040	02/05/2019	9.90	Call	Bond Future	2,877.6800	2.8777	2,963.0500	2.9631	2.967	0	0	0
2019/01/07	2040	02/05/2019	9.90	Put	Bond Future	2,505.4200	2.5054	2,370.3100	2.3703	(5.393)	0	0	0
2019/01/07	2040	02/05/2019	9.89	Put	Bond Future	2,542.9500	2.5429	2,406.7600	2.4068	(5.356)	0	0	0
2019/01/07	2040	02/05/2019	9.88	Call	Bond Future	2,788.9600	2.7890	2,872.1800	2.8722	2.984	0	0	0
2019/01/07	2040	01/08/2019	10.36	Call	Bond Future	5,684.8500	5.6849	5,811.9600	5.8120	2.236	0	0	0
2019/01/07	2040	01/08/2019	10.37	Put	Bond Future	2,124.1500	2.1241	2,027.3800	2.0274	(4.556)	0	0	0
2019/01/07	2040	01/08/2019			Bond Future	9.9120	92.2109	9.8845	92.4355	(0.278)	0.0000	0.0000	0
2019/01/07	2040	01/08/2019	10.36	Put	Bond Future	2,147.9100	2.1479	2,050.4200	2.0504	(4.539)	0	0	0
2019/01/07	2040	01/08/2019	10.37	Call	Bond Future	5,737.5400	5.7375	5,865.3700	5.8654	2.228	0	0	0
2019/01/07	2040	01/08/2019	10.38	Call	Bond Future	5,790.6300	5.7906	5,919.1600	5.9192	2.220	0	0	0
2019/01/07	2040	01/08/2019	10.38	Put	Bond Future	2,100.9100	2.1009	2,004.8400	2.0048	(4.573)	0	0	0
2019/01/07	2044	07/02/2019	9.18	Put	Bond Future	5,763.9900	5.7640	5,538.9600	5.5390	(3.904)	0	0	0
2019/01/07	2044	07/02/2019			Bond Future	9.8176	90.4030	9.7916	90.6235	(0.264)	0.0000	0.0000	37,882
2019/01/07	2044	07/02/2019	9.17	Call	Bond Future	64.7500	0.0647	60.3600	0.0604	(6.780)	0	0	0
2019/01/07	2044	07/02/2019	9.17	Put	Bond Future	5,853.9600	5.8540	5,629.0000	5.6290	(3.843)	0	0	0
2019/01/07	2044	07/02/2019	9.18	Call	Bond Future	68.8400	0.0688	64.3800	0.0644	(6.479)	0	0	0
2019/01/07	2044	07/02/2019	9.16	Call	Bond Future	60.8400	0.0608	56.5300	0.0565	(7.084)	0	0	0
2019/01/07	2044	07/02/2019	9.16	Put	Bond Future	5,944.2600	5.9443	5,719.3800	5.7194	(3.783)	0	0	0
2019/01/07	2044	02/05/2019	9.90	Call	Bond Future	2,858.1900	2.8582	2,943.2600	2.9433	2.976	0	0	0
2019/01/07	2044	02/05/2019			Bond Future	9.8715	91.9814	9.8448	92.2057	(0.270)	0.0000	0.0000	0
2019/01/07	2044	02/05/2019	9.90	Put	Bond Future	2,619.0600	2.6191	2,479.8600	2.4799	(5.315)	0	0	0
2019/01/07	2044	02/05/2019	9.91	Call	Bond Future	2,903.2100	2.9032	2,989.3800	2.9894	2.968	0	0	0
2019/01/07	2044	02/05/2019	9.92	Put	Bond Future	2,542.4300	2.5424	2,405.4200	2.4054	(5.389)	0	0	0
2019/01/07	2044	02/05/2019	9.91	Put	Bond Future	2,580.5100	2.5805	2,442.4100	2.4424	(5.352)	0	0	0
2019/01/07	2044	02/05/2019	9.92	Call	Bond Future	2,948.5600	2.9486	3,035.8200	3.0358	2.959	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	2044	01/08/2019	10.40	Put	Bond Future	2,129.7300	2.1297	2,032.5000	2.0325	(4.565)	0	0	0
2019/01/07	2044	01/08/2019			Bond Future	9.9263	89.3942	9.8989	89.6227	(0.276)	0.0000	0.0000	0
2019/01/07	2044	01/08/2019	10.39	Call	Bond Future	5,871.0300	5.8710	6,001.5900	6.0016	2.224	0	0	0
2019/01/07	2044	01/08/2019	10.39	Put	Bond Future	2,153.4500	2.1534	2,055.4900	2.0555	(4.549)	0	0	0
2019/01/07	2044	01/08/2019	10.40	Call	Bond Future	5,924.5900	5.9246	6,055.8800	6.0559	2.216	0	0	0
2019/01/07	2044	01/08/2019	10.38	Call	Bond Future	5,817.3500	5.8174	5,947.2000	5.9472	2.232	0	0	0
2019/01/07	2044	01/08/2019	10.38	Put	Bond Future	2,177.1800	2.1772	2,078.5100	2.0785	(4.532)	0	0	0
2019/01/07	2046	07/02/2019			Bond Future	114.6212	114.6212	114.6253	114.6253	0.004	0.0000	0.0000	12,458
2019/01/07	2046	02/05/2019			Bond Future	114.9624	114.9624	114.9664	114.9664	0.004	0.0000	0.0000	0
2019/01/07	2046	01/08/2019			Bond Future	117.2311	117.2311	117.2350	117.2350	0.003	0.0000	0.0000	0
2019/01/07	2050	07/02/2019			Bond Future	118.1696	118.1696	118.1738	118.1738	0.004	0.0000	0.0000	10,568
2019/01/07	2050	02/05/2019			Bond Future	120.2592	120.2592	120.2634	120.2634	0.003	0.0000	0.0000	0
2019/01/07	2050	01/08/2019			Bond Future	120.8142	120.8142	120.8183	120.8183	0.003	0.0000	0.0000	0
2019/01/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	AL37	07/02/2019			Index Future	613.8960	613.8960	614.4750	614.4750	0.094	0.0000	0.0000	0
2019/01/07	AL37	02/05/2019			Index Future	624.6130	624.6130	625.1990	625.1990	0.094	0.0000	0.0000	0
2019/01/07	AL37	01/08/2019			Index Future	636.7910	636.7910	637.3860	637.3860	0.093	0.0000	0.0000	0
2019/01/07	AL7T	07/02/2019			Index Future	709.4970	709.4970	710.7540	710.7540	0.177	0.0000	0.0000	0
2019/01/07	AL7T	02/05/2019			Index Future	721.8830	721.8830	723.1580	723.1580	0.177	0.0000	0.0000	0
2019/01/07	AL7T	01/08/2019			Index Future	735.9570	735.9570	737.2540	737.2540	0.176	0.0000	0.0000	0
2019/01/07	ALBI	07/02/2019			Index Future	643.5290	643.5290	644.8200	644.8200	0.201	0.0000	0.0000	905
2019/01/07	ALBI	02/05/2019			Index Future	654.7630	654.7630	656.0730	656.0730	0.200	0.0000	0.0000	0
2019/01/07	ALBI	01/08/2019			Index Future	667.5290	667.5290	668.8610	668.8610	0.200	0.0000	0.0000	0
2019/01/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/01/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/07	ES33	07/02/2019			Bond Future	10.9318	78.3478	10.9001	78.5338	(0.289)	0.0000	0.0000	494
2019/01/07	ES33	02/05/2019			Bond Future	11.0271	75.9244	10.9945	76.1135	(0.296)	0.0000	0.0000	0
2019/01/07	ES33	01/08/2019			Bond Future	11.1253	77.4051	11.0915	77.5977	(0.304)	0.0000	0.0000	0
2019/01/07	ES42	07/02/2019			Bond Future	11.1594	80.6291	11.1329	80.8069	(0.237)	0.0000	0.0000	5,169
2019/01/07	ES42	02/05/2019			Bond Future	11.2546	77.7761	11.2272	77.9569	(0.243)	0.0000	0.0000	0
2019/01/07	ES42	01/08/2019			Bond Future	11.3507	79.2931	11.3224	79.4773	(0.249)	0.0000	0.0000	0
2019/01/07	GOVI	07/02/2019	666.53	Put	GOVI	295,020.0000	29.5020	282,030.0000	28.2030	(4.403)	0	0	0
2019/01/07	GOVI	07/02/2019			GOVI	637.0280	637.0280	638.3270	638.3270	0.204	0.0000	0.0000	451
2019/01/07	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	07/02/2019	666.52	Put	GOVI	294,920.0000	29.4920	281,930.0000	28.1930	(4.405)	0	0	0
2019/01/07	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	07/02/2019	666.51	Put	GOVI	294,820.0000	29.4820	281,830.0000	28.1830	(4.406)	0	0	0
2019/01/07	GOVI	02/05/2019	647.87	Call	GOVI	2,790.0000	0.2790	15,970.0000	1.5970	472.401	0	0	0
2019/01/07	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	02/05/2019			GOVI	648.1490	648.1490	649.4670	649.4670	0.203	0.0000	0.0000	0
2019/01/07	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	02/05/2019	647.88	Call	GOVI	2,690.0000	0.2690	15,870.0000	1.5870	489.963	0	0	0
2019/01/07	GOVI	02/05/2019	647.86	Call	GOVI	2,890.0000	0.2890	16,070.0000	1.6070	456.055	0	0	0
2019/01/07	GOVI	01/08/2019	638.68	Call	GOVI	221,050.0000	22.1050	234,470.0000	23.4470	6.071	0	0	0
2019/01/07	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	01/08/2019			GOVI	660.7850	660.7850	662.1270	662.1270	0.203	0.0000	0.0000	0
2019/01/07	GOVI	01/08/2019	638.69	Call	GOVI	220,950.0000	22.0950	234,370.0000	23.4370	6.074	0	0	0
2019/01/07	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	GOVI	01/08/2019	638.67	Call	GOVI	221,150.0000	22.1150	234,570.0000	23.4570	6.068	0	0	0
2019/01/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/07	IGOV	07/02/2019			Index Future	253.8650	253.8650	254.0290	254.0290	0.065	0.0000	0.0000	518
2019/01/07	IGOV	02/05/2019			Index Future	258.3540	258.3540	258.5200	258.5200	0.064	0.0000	0.0000	215
2019/01/07	IGOV	01/08/2019			Index Future	263.4530	263.4530	263.6210	263.6210	0.064	0.0000	0.0000	0
2019/01/07	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/07	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/01/07	IS01	19/09/2019			Interest Rate Swap	99.9000	99.9000	99.8900	99.8900	(0.010)	0.0000	0.0000	0
2019/01/07	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/07	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7400	99.7400	(0.010)	0.0000	0.0000	0

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2019/01/07	IS02	20/09/2019			Interest Rate Swap	101.9000	101.9000	101.8900	101.8900	(0.010)	0.0000	0.0000	0
2019/01/07	IS02	20/12/2019			Interest Rate Swap	102.8600	102.8600	102.8500	102.8500	(0.010)	0.0000	0.0000	0
2019/01/07	IS02	23/03/2020			Interest Rate Swap	98.8900	98.8900	98.8800	98.8800	(0.010)	0.0000	0.0000	0
2019/01/07	IS02	22/06/2020			Interest Rate Swap	102.4900	102.4900	102.4700	102.4700	(0.020)	0.0000	0.0000	0
2019/01/07	IS02	21/09/2020			Interest Rate Swap	99.5000	99.5000	99.4700	99.4700	(0.030)	0.0000	0.0000	0
2019/01/07	IS05	17/12/2020			Interest Rate Swap	96.3100	96.3100	96.2700	96.2700	(0.042)	0.0000	0.0000	0
2019/01/07	IS05	16/03/2021			Interest Rate Swap	95.5000	95.5000	95.4500	95.4500	(0.052)	0.0000	0.0000	0
2019/01/07	IS05	15/06/2021			Interest Rate Swap	94.6400	94.6400	94.5900	94.5900	(0.053)	0.0000	0.0000	0
2019/01/07	IS05	21/09/2021			Interest Rate Swap	94.7500	94.7500	94.7000	94.7000	(0.053)	0.0000	0.0000	0
2019/01/07	IS05	21/12/2021			Interest Rate Swap	96.9000	96.9000	96.8500	96.8500	(0.052)	0.0000	0.0000	51
2019/01/07	IS05	15/03/2022			Interest Rate Swap	97.0000	97.0000	96.9400	96.9400	(0.062)	0.0000	0.0000	0
2019/01/07	IS05	21/06/2022			Interest Rate Swap	98.1500	98.1500	98.0700	98.0700	(0.082)	0.0000	0.0000	0
2019/01/07	IS05	20/09/2022			Interest Rate Swap	102.0300	102.0300	101.9400	101.9400	(0.088)	0.0000	0.0000	0
2019/01/07	IS05	20/12/2022			Interest Rate Swap	103.2400	103.2400	103.1400	103.1400	(0.097)	0.0000	0.0000	0
2019/01/07	IS05	22/03/2023			Interest Rate Swap	96.5700	96.5700	96.4600	96.4600	(0.114)	0.0000	0.0000	0
2019/01/07	IS05	20/06/2023			Interest Rate Swap	102.5800	102.5800	102.4700	102.4700	(0.107)	0.0000	0.0000	0
2019/01/07	IS05	19/09/2023			Interest Rate Swap	98.0300	98.0300	97.9300	97.9300	(0.102)	0.0000	0.0000	0
2019/01/07	IS10	17/12/2025			Interest Rate Swap	94.4900	94.4900	94.3400	94.3400	(0.159)	0.0000	0.0000	0
2019/01/07	IS10	16/03/2026			Interest Rate Swap	91.4700	91.4700	91.3200	91.3200	(0.164)	0.0000	0.0000	0
2019/01/07	IS10	15/06/2026			Interest Rate Swap	90.2000	90.2000	90.0500	90.0500	(0.166)	0.0000	0.0000	0
2019/01/07	IS10	21/09/2026			Interest Rate Swap	92.3600	92.3600	92.2100	92.2100	(0.162)	0.0000	0.0000	0
2019/01/07	IS10	21/12/2026			Interest Rate Swap	96.1600	96.1600	96.0200	96.0200	(0.146)	0.0000	0.0000	0
2019/01/07	IS10	15/03/2027			Interest Rate Swap	94.7300	94.7300	94.5800	94.5800	(0.158)	0.0000	0.0000	0
2019/01/07	IS10	21/06/2027			Interest Rate Swap	96.8100	96.8100	96.6500	96.6500	(0.165)	0.0000	0.0000	0
2019/01/07	IS10	20/09/2027			Interest Rate Swap	102.2900	102.2900	102.1200	102.1200	(0.166)	0.0000	0.0000	0
2019/01/07	IS10	20/12/2027			Interest Rate Swap	102.6500	102.6500	102.4800	102.4800	(0.166)	0.0000	0.0000	0
2019/01/07	IS10	22/03/2028			Interest Rate Swap	96.1400	96.1400	95.9600	95.9600	(0.187)	0.0000	0.0000	0
2019/01/07	IS10	20/06/2028			Interest Rate Swap	103.3300	103.3300	103.1600	103.1600	(0.165)	0.0000	0.0000	0
2019/01/07	IS10	19/09/2028			Interest Rate Swap	96.8700	96.8700	96.7000	96.7000	(0.175)	0.0000	0.0000	0
2019/01/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/07	R023	07/02/2019	10.59	Call	Bond Future	8,195.2200	8.1952	8,283.6700	8.2837	1.079	0	0	0
2019/01/07	R023	07/02/2019			Bond Future	8.0318	102.5695	8.0056	102.6579	(0.326)	0.0000	0.0000	63,540
2019/01/07	R023	07/02/2019	10.57	Call	Bond Future	8,134.4500	8.1345	8,222.9000	8.2229	1.087	0	0	0
2019/01/07	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R023	07/02/2019	10.58	Call	Bond Future	8,164.8400	8.1648	8,253.2900	8.2533	1.083	0	0	0
2019/01/07	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R023	02/05/2019	8.45	Call	Bond Future	1,559.4500	1.5594	1,619.3700	1.6194	3.842	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	R023	02/05/2019	8.44	Put	Bond Future	305.9200	0.3059	275.5800	0.2756	(9.918)	0	0	0
2019/01/07	R023	02/05/2019			Bond Future	8.0546	100.4306	8.0267	100.5204	(0.347)	0.0000	0.0000	0
2019/01/07	R023	02/05/2019	8.46	Call	Bond Future	1,584.5500	1.5846	1,644.9500	1.6450	3.812	0	0	0
2019/01/07	R023	02/05/2019	8.46	Put	Bond Future	292.7500	0.2927	263.3600	0.2634	(10.039)	0	0	0
2019/01/07	R023	02/05/2019	8.45	Put	Bond Future	299.2700	0.2993	269.4000	0.2694	(9.981)	0	0	0
2019/01/07	R023	02/05/2019	8.44	Call	Bond Future	1,534.4800	1.5345	1,593.9300	1.5939	3.874	0	0	0
2019/01/07	R023	01/08/2019	8.95	Call	Bond Future	2,975.6000	2.9756	3,044.1800	3.0442	2.305	0	0	0
2019/01/07	R023	01/08/2019			Bond Future	8.0619	102.3888	8.0317	102.4803	(0.374)	0.0000	0.0000	0
2019/01/07	R023	01/08/2019	8.93	Call	Bond Future	2,924.0200	2.9240	2,992.1900	2.9922	2.331	0	0	0
2019/01/07	R023	01/08/2019	8.93	Put	Bond Future	334.9500	0.3349	311.7000	0.3117	(6.941)	0	0	0
2019/01/07	R023	01/08/2019	8.95	Put	Bond Future	327.8700	0.3279	305.0300	0.3050	(6.966)	0	0	0
2019/01/07	R023	01/08/2019	8.94	Call	Bond Future	2,949.7900	2.9498	3,018.1600	3.0182	2.318	0	0	0
2019/01/07	R023	01/08/2019	8.94	Put	Bond Future	331.3900	0.3314	308.3400	0.3083	(6.956)	0	0	0
2019/01/07	R035	07/02/2019	8.98	Call	Bond Future	46.5500	0.0466	42.9400	0.0429	(7.755)	0	0	0
2019/01/07	R035	07/02/2019			Bond Future	9.6656	97.6564	9.6395	97.8571	(0.270)	0.0000	0.0000	74,489
2019/01/07	R035	07/02/2019	8.96	Call	Bond Future	41.0000	0.0410	37.5600	0.0376	(8.390)	0	0	0
2019/01/07	R035	07/02/2019	8.96	Put	Bond Future	5,705.8200	5.7058	5,501.6700	5.5017	(3.578)	0	0	0
2019/01/07	R035	07/02/2019	8.98	Put	Bond Future	5,543.9200	5.5439	5,339.6000	5.3396	(3.685)	0	0	0
2019/01/07	R035	07/02/2019	8.97	Call	Bond Future	43.6900	0.0437	40.1600	0.0402	(8.080)	0	0	0
2019/01/07	R035	07/02/2019	8.97	Put	Bond Future	5,624.7300	5.6247	5,420.4900	5.4205	(3.631)	0	0	0
2019/01/07	R035	02/05/2019	9.74	Put	Bond Future	2,427.8500	2.4278	2,299.8300	2.2998	(5.273)	0	0	0
2019/01/07	R035	02/05/2019			Bond Future	9.7198	94.8612	9.6930	95.0652	(0.276)	0.0000	0.0000	0
2019/01/07	R035	02/05/2019	9.74	Call	Bond Future	2,581.0000	2.5810	2,657.0000	2.6570	2.945	0	0	0
2019/01/07	R035	02/05/2019	9.75	Call	Bond Future	2,621.5700	2.6216	2,698.5400	2.6985	2.936	0	0	0
2019/01/07	R035	02/05/2019	9.75	Put	Bond Future	2,392.7000	2.3927	2,265.6500	2.2656	(5.310)	0	0	0
2019/01/07	R035	02/05/2019	9.73	Call	Bond Future	2,540.7500	2.5407	2,615.7700	2.6158	2.953	0	0	0
2019/01/07	R035	02/05/2019	9.73	Put	Bond Future	2,463.4100	2.4634	2,334.4100	2.3344	(5.237)	0	0	0
2019/01/07	R035	01/08/2019	10.23	Call	Bond Future	5,233.6200	5.2336	5,352.5100	5.3525	2.272	0	0	0
2019/01/07	R035	01/08/2019	10.22	Put	Bond Future	1,923.6300	1.9236	1,834.0200	1.8340	(4.658)	0	0	0
2019/01/07	R035	01/08/2019			Bond Future	9.7734	96.7109	9.7457	96.9188	(0.283)	0.0000	0.0000	0
2019/01/07	R035	01/08/2019	10.24	Call	Bond Future	5,282.0700	5.2821	5,401.6500	5.4016	2.264	0	0	0
2019/01/07	R035	01/08/2019	10.24	Put	Bond Future	1,878.5900	1.8786	1,790.3500	1.7903	(4.697)	0	0	0
2019/01/07	R035	01/08/2019	10.23	Put	Bond Future	1,901.1200	1.9011	1,812.1900	1.8122	(4.678)	0	0	0
2019/01/07	R035	01/08/2019	10.22	Call	Bond Future	5,185.0600	5.1851	5,303.2700	5.3033	2.280	0	0	0
2019/01/07	R186	07/02/2019	8.20	Call	Bond Future	43.7500	0.0438	42.7900	0.0428	(2.194)	0	0	0
2019/01/07	R186	07/02/2019	9.10	Put	Bond Future	329.5700	0.3296	257.7500	0.2577	(21.792)	0	0	1,000
2019/01/07	R186	07/02/2019	8.21	Put	Bond Future	3,693.0400	3.6930	3,507.3200	3.5073	(5.029)	0	0	0
2019/01/07	R186	07/02/2019	8.50	Call	Bond Future	250.6600	0.2507	260.6900	0.2607	4.001	0	0	1,000
2019/01/07	R186	07/02/2019	9.50	Call	Bond Future	4,032.1600	4.0322	4,197.5700	4.1976	4.102	0	0	0
2019/01/07	R186	07/02/2019	9.92	Put	Bond Future	6.8900	0.0069	3.7000	0.0037	(46.299)	0	0	1,170
2019/01/07	R186	07/02/2019			Bond Future	8.8126	110.9271	8.7814	111.1120	(0.354)	0.0000	0.0000	88,141
2019/01/07	R186	07/02/2019	9.00	Call	Bond Future	1,585.9900	1.5860	1,679.2300	1.6792	5.879	0	0	0
2019/01/07	R186	07/02/2019	9.00	Put	Bond Future	483.1300	0.4831	391.5400	0.3915	(18.958)	0	0	7,500
2019/01/07	R186	07/02/2019	9.20	Put	Bond Future	218.5500	0.2186	164.3900	0.1644	(24.782)	0	0	0
2019/01/07	R186	07/02/2019	9.20	Call	Bond Future	2,482.3500	2.4824	2,613.0200	2.6130	5.264	0	0	3,000
2019/01/07	R186	07/02/2019	9.30	Call	Bond Future	2,980.2700	2.9803	3,125.5600	3.1256	4.875	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	R186 07/02/2019	9.30	Put	Bond Future	142.1000	0.1421	102.5600	0.1026	(27.825)	0	0	0
2019/01/07	R186 07/02/2019	9.38	Put	Bond Future	99.7000	0.0997	69.5400	0.0695	(30.251)	0	0	0
2019/01/07	R186 07/02/2019	9.38	Call	Bond Future	3,394.4800	3.3945	3,549.1500	3.5492	4.557	0	0	6,000
2019/01/07	R186 07/02/2019	8.20	Put	Bond Future	3,752.0100	3.7520	3,566.2200	3.5662	(4.952)	0	0	0
2019/01/07	R186 07/02/2019	9.10	Call	Bond Future	2,014.9400	2.0149	2,127.9500	2.1279	5.609	0	0	0
2019/01/07	R186 07/02/2019	8.21	Call	Bond Future	46.6100	0.0466	45.7200	0.0457	(1.909)	0	0	0
2019/01/07	R186 07/02/2019	8.30	Put	Bond Future	3,174.2000	3.1742	2,989.6900	2.9897	(5.813)	0	0	0
2019/01/07	R186 07/02/2019	8.50	Put	Bond Future	2,122.7800	2.1228	1,947.9800	1.9480	(8.234)	0	0	0
2019/01/07	R186 07/02/2019	9.50	Put	Bond Future	57.2700	0.0573	37.8500	0.0379	(33.910)	0	0	5,000
2019/01/07	R186 07/02/2019	9.92	Call	Bond Future	6,317.6500	6.3176	6,499.2900	6.4993	2.875	0	0	0
2019/01/07	R186 07/02/2019	9.23	Put	Bond Future	192.1500	0.1921	142.7600	0.1428	(25.704)	0	0	0
2019/01/07	R186 07/02/2019	9.23	Call	Bond Future	2,628.6900	2.6287	2,764.1300	2.7641	5.152	0	0	3,000
2019/01/07	R186 07/02/2019	8.22	Call	Bond Future	49.6300	0.0496	48.8100	0.0488	(1.652)	0	0	0
2019/01/07	R186 07/02/2019	8.22	Put	Bond Future	3,634.2700	3.6343	3,448.6200	3.4486	(5.108)	0	0	0
2019/01/07	R186 07/02/2019	9.27	Put	Bond Future	161.7500	0.1618	118.2100	0.1182	(26.918)	0	0	0
2019/01/07	R186 07/02/2019	9.27	Call	Bond Future	2,828.0300	2.8280	2,969.3200	2.9693	4.996	0	0	1,170
2019/01/07	R186 07/02/2019	8.30	Call	Bond Future	82.3200	0.0823	82.6400	0.0826	0.389	0	0	210
2019/01/07	R186 07/02/2019	9.90	Call	Bond Future	6,208.7500	6.2088	6,390.0700	6.3901	2.920	0	0	0
2019/01/07	R186 07/02/2019	9.90	Put	Bond Future	7.6700	0.0077	4.1600	0.0042	(45.763)	0	0	1,000
2019/01/07	R186 07/02/2019	8.77	Put	Bond Future	1,047.9200	1.0479	909.7700	0.9098	(13.183)	0	0	0
2019/01/07	R186 07/02/2019	8.77	Call	Bond Future	795.3200	0.7953	842.0000	0.8420	5.869	0	0	1,170
2019/01/07	R186 02/05/2019	10.07	Call	Bond Future	6,883.8200	6.8838	7,047.0400	7.0470	2.371	0	0	0
2019/01/07	R186 02/05/2019	9.75	Call	Bond Future	5,335.4600	5.3355	5,483.4600	5.4835	2.774	0	0	0
2019/01/07	R186 02/05/2019	9.96	Put	Bond Future	253.2300	0.2532	223.4800	0.2235	(11.748)	0	0	90
2019/01/07	R186 02/05/2019	9.25	Put	Bond Future	899.7800	0.8998	824.0300	0.8240	(8.419)	0	0	0
2019/01/07	R186 02/05/2019	8.65	Put	Bond Future	2,403.8300	2.4038	2,270.2000	2.2702	(5.559)	0	0	0
2019/01/07	R186 02/05/2019	9.01	Put	Bond Future	1,367.2200	1.3672	1,268.6400	1.2686	(7.210)	0	0	0
2019/01/07	R186 02/05/2019	9.02	Call	Bond Future	2,244.1400	2.2441	2,334.4700	2.3345	4.025	0	0	0
2019/01/07	R186 02/05/2019			Bond Future	8.8633	112.8636	8.8308	113.0516	(0.367)	0.0000	0.0000	3,050
2019/01/07	R186 02/05/2019	8.65	Call	Bond Future	1,163.5900	1.1636	1,217.8800	1.2179	4.666	0	0	3,250
2019/01/07	R186 02/05/2019	9.03	Call	Bond Future	2,279.0100	2.2790	2,370.3100	2.3703	4.006	0	0	0
2019/01/07	R186 02/05/2019	9.03	Put	Bond Future	1,322.2300	1.3222	1,225.6100	1.2256	(7.307)	0	0	0
2019/01/07	R186 02/05/2019	9.30	Call	Bond Future	3,308.0500	3.3081	3,424.5500	3.4245	3.522	0	0	200
2019/01/07	R186 02/05/2019	10.07	Put	Bond Future	199.0500	0.1991	174.3500	0.1743	(12.409)	0	0	200
2019/01/07	R186 02/05/2019	9.20	Put	Bond Future	984.4200	0.9844	904.0900	0.9041	(8.160)	0	0	0
2019/01/07	R186 02/05/2019	9.75	Put	Bond Future	369.9500	0.3699	330.0300	0.3300	(10.791)	0	0	7,000
2019/01/07	R186 02/05/2019	9.96	Call	Bond Future	6,351.2300	6.3512	6,509.4000	6.5094	2.490	0	0	0
2019/01/07	R186 02/05/2019	9.25	Call	Bond Future	3,102.5100	3.1025	3,214.6800	3.2147	3.615	0	0	3,250
2019/01/07	R186 02/05/2019	9.01	Call	Bond Future	2,209.7900	2.2098	2,299.1300	2.2991	4.043	0	0	0
2019/01/07	R186 02/05/2019	10.02	Put	Bond Future	224.5700	0.2246	197.4800	0.1975	(12.063)	0	0	3,250
2019/01/07	R186 02/05/2019	9.02	Put	Bond Future	1,344.4500	1.3444	1,246.8600	1.2469	(7.259)	0	0	0
2019/01/07	R186 02/05/2019	9.30	Put	Bond Future	824.7600	0.8248	753.3400	0.7533	(8.659)	0	0	0
2019/01/07	R186 02/05/2019	9.20	Call	Bond Future	2,905.6300	2.9056	3,013.2200	3.0132	3.703	0	0	90
2019/01/07	R186 02/05/2019	8.62	Put	Bond Future	2,508.8000	2.5088	2,372.4400	2.3724	(5.435)	0	0	0
2019/01/07	R186 02/05/2019	8.62	Call	Bond Future	1,092.6500	1.0927	1,144.2100	1.1442	4.719	0	0	90
2019/01/07	R186 02/05/2019	8.70	Put	Bond Future	2,235.6300	2.2356	2,106.6400	2.1066	(5.770)	0	0	0
2019/01/07	R186 02/05/2019	8.70	Call	Bond Future	1,287.7700	1.2878	1,346.7000	1.3467	4.576	0	0	200
2019/01/07	R186 02/05/2019	9.00	Put	Bond Future	1,390.2900	1.3903	1,290.7300	1.2907	(7.161)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	R186	02/05/2019	9.00	Call	Bond Future	2,175.7000	2.1757	2,264.0600	2.2641	4.061	0	0	7,000
2019/01/07	R186	02/05/2019	8.50	Put	Bond Future	2,959.6400	2.9596	2,812.8800	2.8129	(4.959)	0	0	0
2019/01/07	R186	02/05/2019	8.50	Call	Bond Future	836.1900	0.8362	877.3500	0.8773	4.922	0	0	7,000
2019/01/07	R186	02/05/2019	8.80	Put	Bond Future	1,922.5400	1.9225	1,803.1600	1.8032	(6.209)	0	0	0
2019/01/07	R186	02/05/2019	8.80	Call	Bond Future	1,556.4200	1.5564	1,624.9600	1.6250	4.404	0	0	7,500
2019/01/07	R186	02/05/2019	10.02	Call	Bond Future	6,643.1700	6.6432	6,804.0000	6.8040	2.421	0	0	0
2019/01/07	R186	01/08/2019	10.08	Put	Bond Future	586.8500	0.5869	545.3100	0.5453	(7.078)	0	0	6,000
2019/01/07	R186	01/08/2019	9.54	Call	Bond Future	4,564.1600	4.5642	4,688.7400	4.6887	2.730	0	0	0
2019/01/07	R186	01/08/2019			Bond Future	8.9096	109.7627	8.8755	109.9542	(0.382)	0.0000	0.0000	0
2019/01/07	R186	01/08/2019	9.05	Put	Bond Future	1,946.4300	1.9464	1,847.7700	1.8478	(5.069)	0	0	0
2019/01/07	R186	01/08/2019	9.05	Call	Bond Future	2,730.7600	2.7308	2,823.5200	2.8235	3.397	0	0	6,000
2019/01/07	R186	01/08/2019	9.52	Call	Bond Future	4,481.4200	4.4814	4,604.8900	4.6049	2.755	0	0	0
2019/01/07	R186	01/08/2019	9.52	Put	Bond Future	1,124.7700	1.1248	1,056.8200	1.0568	(6.041)	0	0	0
2019/01/07	R186	01/08/2019	8.30	Put	Bond Future	4,329.3500	4.3294	4,177.1900	4.1772	(3.515)	0	0	0
2019/01/07	R186	01/08/2019	8.30	Call	Bond Future	837.4700	0.8375	876.7300	0.8767	4.688	0	0	6,000
2019/01/07	R186	01/08/2019	10.08	Call	Bond Future	6,905.0500	6.9050	7,054.9300	7.0549	2.171	0	0	0
2019/01/07	R186	01/08/2019	9.54	Put	Bond Future	1,099.8300	1.0998	1,032.9900	1.0330	(6.077)	0	0	0
2019/01/07	R186	01/08/2019	9.53	Call	Bond Future	4,522.7400	4.5227	4,646.7700	4.6468	2.742	0	0	0
2019/01/07	R186	01/08/2019	9.53	Put	Bond Future	1,112.2300	1.1122	1,044.8400	1.0448	(6.059)	0	0	0
2019/01/07	R197	07/02/2019			Bond Future	299.4836	299.4836	299.6202	299.6202	0.046	0.0000	0.0000	2,355
2019/01/07	R197	02/05/2019			Bond Future	304.7798	304.7798	304.9183	304.9183	0.045	0.0000	0.0000	0
2019/01/07	R197	01/08/2019			Bond Future	303.2355	303.2355	303.3763	303.3763	0.046	0.0000	0.0000	0
2019/01/07	R202	07/02/2019			Bond Future	230.9880	230.9880	230.9959	230.9959	0.003	0.0000	0.0000	8,805
2019/01/07	R202	02/05/2019			Bond Future	235.0729	235.0729	235.0806	235.0806	0.003	0.0000	0.0000	0
2019/01/07	R202	01/08/2019			Bond Future	235.6969	235.6969	235.7044	235.7044	0.003	0.0000	0.0000	0
2019/01/07	R207	07/02/2019	6.52	Call	Bond Future	594.4500	0.5945	580.5700	0.5806	(2.335)	0	0	0
2019/01/07	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	07/02/2019			Bond Future	5.8530	101.7912	5.8685	101.7773	0.265	0.0000	0.0000	15,739
2019/01/07	R207	07/02/2019	6.53	Call	Bond Future	603.3200	0.6033	589.4400	0.5894	(2.301)	0	0	0
2019/01/07	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	07/02/2019	6.51	Call	Bond Future	585.5800	0.5856	571.7000	0.5717	(2.370)	0	0	0
2019/01/07	R207	02/05/2019	7.63	Call	Bond Future	1,592.1800	1.5922	1,577.8600	1.5779	(0.899)	0	0	0
2019/01/07	R207	02/05/2019			Bond Future	5.2545	103.5682	5.2756	103.5539	0.401	0.0000	0.0000	0
2019/01/07	R207	02/05/2019	7.61	Call	Bond Future	1,578.9500	1.5790	1,564.6300	1.5646	(0.907)	0	0	0
2019/01/07	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	02/05/2019	7.62	Call	Bond Future	1,585.5700	1.5856	1,571.2500	1.5713	(0.903)	0	0	0
2019/01/07	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	01/08/2019	7.33	Call	Bond Future	1,585.4900	1.5855	1,570.7700	1.5708	(0.928)	0	0	0
2019/01/07	R207	01/08/2019			Bond Future	3.7119	101.9455	3.7450	101.9308	0.891	0.0000	0.0000	0
2019/01/07	R207	01/08/2019	7.34	Call	Bond Future	1,589.8100	1.5898	1,575.0900	1.5751	(0.926)	0	0	0
2019/01/07	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R207	01/08/2019	7.35	Call	Bond Future	1,594.1200	1.5941	1,579.4000	1.5794	(0.923)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/07	R208	07/02/2019	7.07	Call	Bond Future	335.9000	0.3359	381.9800	0.3820	13.718	0	0	0
2019/01/07	R208	07/02/2019	7.08	Put	Bond Future	34.3300	0.0343	21.4100	0.0214	(37.635)	0	0	0
2019/01/07	R208	07/02/2019	7.06	Put	Bond Future	39.4500	0.0394	24.9500	0.0250	(36.755)	0	0	0
2019/01/07	R208	07/02/2019			Bond Future	6.9160	102.1689	6.8853	102.2287	(0.444)	0.0000	0.0000	17,335
2019/01/07	R208	07/02/2019	7.07	Put	Bond Future	36.7900	0.0368	23.1000	0.0231	(37.211)	0	0	0
2019/01/07	R208	07/02/2019	7.08	Call	Bond Future	352.8200	0.3528	399.6700	0.3997	13.279	0	0	0
2019/01/07	R208	07/02/2019	7.06	Call	Bond Future	319.1700	0.3192	364.4400	0.3644	14.184	0	0	0
2019/01/07	R208	02/05/2019	8.03	Put	Bond Future	17.7100	0.0177	14.4800	0.0145	(18.238)	0	0	0
2019/01/07	R208	02/05/2019	8.02	Call	Bond Future	2,094.7800	2.0948	2,152.0600	2.1521	2.734	0	0	0
2019/01/07	R208	02/05/2019			Bond Future	6.8194	100.5517	6.7848	100.6123	(0.507)	0.0000	0.0000	0
2019/01/07	R208	02/05/2019	8.03	Call	Bond Future	2,111.1800	2.1112	2,168.5600	2.1686	2.718	0	0	0
2019/01/07	R208	02/05/2019	8.02	Put	Bond Future	18.3700	0.0184	15.0400	0.0150	(18.127)	0	0	0
2019/01/07	R208	02/05/2019	8.04	Call	Bond Future	2,127.5900	2.1276	2,185.0600	2.1851	2.701	0	0	0
2019/01/07	R208	02/05/2019	8.04	Put	Bond Future	17.0700	0.0171	13.9300	0.0139	(18.395)	0	0	0
2019/01/07	R208	01/08/2019	8.16	Call	Bond Future	2,326.9100	2.3269	2,385.1900	2.3852	2.505	0	0	0
2019/01/07	R208	01/08/2019	8.17	Put	Bond Future	23.6800	0.0237	20.3800	0.0204	(13.936)	0	0	0
2019/01/07	R208	01/08/2019			Bond Future	6.6438	102.5124	6.6039	102.5741	(0.601)	0.0000	0.0000	0
2019/01/07	R208	01/08/2019	8.16	Put	Bond Future	24.3400	0.0243	20.9600	0.0210	(13.887)	0	0	0
2019/01/07	R208	01/08/2019	8.17	Call	Bond Future	2,341.2000	2.3412	2,399.5600	2.3996	2.493	0	0	0
2019/01/07	R208	01/08/2019	8.15	Call	Bond Future	2,312.6400	2.3126	2,370.8400	2.3708	2.517	0	0	0
2019/01/07	R208	01/08/2019	8.15	Put	Bond Future	25.0200	0.0250	21.5600	0.0216	(13.829)	0	0	0
2019/01/07	R209	07/02/2019	10.20	Put	Bond Future	144.5100	0.1445	104.5000	0.1045	(27.687)	0	0	4,000
2019/01/07	R209	07/02/2019	8.97	Put	Bond Future	4,387.9600	4.3880	4,182.3200	4.1823	(4.686)	0	0	0
2019/01/07	R209	07/02/2019			Bond Future	9.6016	74.3994	9.5707	74.6031	(0.323)	0.0000	0.0000	117,699
2019/01/07	R209	07/02/2019	8.96	Call	Bond Future	56.7800	0.0568	54.8400	0.0548	(3.417)	0	0	0
2019/01/07	R209	07/02/2019	8.96	Put	Bond Future	4,456.0300	4.4560	4,250.3400	4.2503	(4.616)	0	0	0
2019/01/07	R209	07/02/2019	10.20	Call	Bond Future	3,920.6300	3.9206	4,084.3700	4.0844	4.176	0	0	0
2019/01/07	R209	07/02/2019	8.97	Call	Bond Future	60.2300	0.0602	58.3400	0.0583	(3.138)	0	0	0
2019/01/07	R209	07/02/2019	9.54	Put	Bond Future	1,328.5700	1.3286	1,169.1800	1.1692	(11.997)	0	0	0
2019/01/07	R209	07/02/2019	9.54	Call	Bond Future	922.1500	0.9222	966.5100	0.9665	4.810	0	0	4,000
2019/01/07	R209	07/02/2019	9.04	Put	Bond Future	3,921.5400	3.9215	3,716.5400	3.7165	(5.228)	0	0	0
2019/01/07	R209	07/02/2019	9.04	Call	Bond Future	91.7400	0.0917	90.4900	0.0905	(1.363)	0	0	4,000
2019/01/07	R209	07/02/2019	8.95	Call	Bond Future	53.4900	0.0535	51.5200	0.0515	(3.683)	0	0	0
2019/01/07	R209	07/02/2019	8.95	Put	Bond Future	4,524.3600	4.5244	4,318.6400	4.3186	(4.547)	0	0	0
2019/01/07	R209	02/05/2019	9.70	Put	Bond Future	1,987.5800	1.9876	1,866.2600	1.8663	(6.104)	0	0	0
2019/01/07	R209	02/05/2019			Bond Future	9.6506	72.5493	9.6188	72.7564	(0.329)	0.0000	0.0000	0
2019/01/07	R209	02/05/2019	9.69	Call	Bond Future	2,272.9700	2.2730	2,357.7400	2.3577	3.729	0	0	0
2019/01/07	R209	02/05/2019	9.69	Put	Bond Future	2,017.1800	2.0172	1,894.8700	1.8949	(6.063)	0	0	0
2019/01/07	R209	02/05/2019	9.70	Call	Bond Future	2,308.0100	2.3080	2,393.7700	2.3938	3.716	0	0	0
2019/01/07	R209	02/05/2019	10.50	Call	Bond Future	5,808.0300	5.8080	5,961.1400	5.9611	2.636	0	0	0
2019/01/07	R209	02/05/2019	10.71	Call	Bond Future	6,854.1400	6.8541	7,018.7600	7.0188	2.402	0	0	0
2019/01/07	R209	02/05/2019	9.68	Call	Bond Future	2,238.1900	2.2382	2,321.9600	2.3220	3.743	0	0	0
2019/01/07	R209	02/05/2019	9.68	Put	Bond Future	2,047.1300	2.0471	1,923.8200	1.9238	(6.024)	0	0	0
2019/01/07	R209	02/05/2019	9.95	Put	Bond Future	1,355.6600	1.3557	1,258.9300	1.2589	(7.135)	0	0	0
2019/01/07	R209	02/05/2019	9.95	Call	Bond Future	3,264.8000	3.2648	3,375.1500	3.3751	3.380	0	0	760

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/07	R209	02/05/2019	10.50	Put	Bond Future	581.7900	0.5818	527.8200	0.5278	(9.277)	0	0	11,560
2019/01/07	R209	02/05/2019	9.35	Put	Bond Future	3,230.3600	3.2304	3,075.2000	3.0752	(4.803)	0	0	0
2019/01/07	R209	02/05/2019	9.35	Call	Bond Future	1,236.5500	1.2366	1,288.4700	1.2885	4.199	0	0	760
2019/01/07	R209	02/05/2019	10.71	Put	Bond Future	422.7500	0.4227	380.2900	0.3803	(10.044)	0	0	760
2019/01/07	R209	01/08/2019	10.15	Put	Bond Future	1,728.6200	1.7286	1,640.3700	1.6404	(5.105)	0	0	0
2019/01/07	R209	01/08/2019	10.17	Call	Bond Future	4,641.0700	4.6411	4,765.1700	4.7652	2.674	0	0	0
2019/01/07	R209	01/08/2019			Bond Future	9.6978	73.9641	9.6651	74.1752	(0.337)	0.0000	0.0000	0
2019/01/07	R209	01/08/2019	10.15	Call	Bond Future	4,556.6800	4.5567	4,679.4900	4.6795	2.695	0	0	0
2019/01/07	R209	01/08/2019	10.17	Put	Bond Future	1,691.7200	1.6917	1,604.7600	1.6048	(5.140)	0	0	0
2019/01/07	R209	01/08/2019	10.16	Put	Bond Future	1,709.9700	1.7100	1,622.3700	1.6224	(5.123)	0	0	0
2019/01/07	R209	01/08/2019	10.16	Call	Bond Future	4,598.7100	4.5987	4,722.1700	4.7222	2.685	0	0	0
2019/01/07	R210	07/02/2019			Bond Future	185.9959	185.9959	186.3012	186.3012	0.164	0.0000	0.0000	2,448
2019/01/07	R210	02/05/2019			Bond Future	186.7294	186.7294	187.0398	187.0398	0.166	0.0000	0.0000	0
2019/01/07	R210	01/08/2019			Bond Future	190.4145	190.4145	190.7307	190.7307	0.166	0.0000	0.0000	0
2019/01/07	R212	07/02/2019			Bond Future	155.8699	155.8699	156.0099	156.0099	0.090	0.0000	0.0000	4,976
2019/01/07	R212	02/05/2019			Bond Future	158.6265	158.6265	158.7687	158.7687	0.090	0.0000	0.0000	0
2019/01/07	R212	01/08/2019			Bond Future	161.6857	161.6857	161.8305	161.8305	0.090	0.0000	0.0000	0
2019/01/07	R213	07/02/2019	8.68	Call	Bond Future	31.3600	0.0314	28.6200	0.0286	(8.737)	0	0	0
2019/01/07	R213	07/02/2019			Bond Future	9.3994	86.1012	9.3733	86.2648	(0.277)	0.0000	0.0000	32,362
2019/01/07	R213	07/02/2019	8.68	Put	Bond Future	4,715.5700	4.7156	4,549.2300	4.5492	(3.527)	0	0	0
2019/01/07	R213	07/02/2019	8.69	Call	Bond Future	33.4300	0.0334	30.6100	0.0306	(8.436)	0	0	0
2019/01/07	R213	07/02/2019	8.70	Put	Bond Future	4,584.8500	4.5849	4,418.3500	4.4183	(3.632)	0	0	0
2019/01/07	R213	07/02/2019	8.69	Put	Bond Future	4,650.1200	4.6501	4,483.7000	4.4837	(3.579)	0	0	0
2019/01/07	R213	07/02/2019	8.70	Call	Bond Future	35.6100	0.0356	32.7100	0.0327	(8.144)	0	0	0
2019/01/07	R213	02/05/2019	9.49	Call	Bond Future	2,135.0800	2.1351	2,198.8800	2.1989	2.988	0	0	0
2019/01/07	R213	02/05/2019	9.48	Put	Bond Future	1,918.6600	1.9187	1,815.3400	1.8153	(5.385)	0	0	0
2019/01/07	R213	02/05/2019			Bond Future	9.4503	84.0551	9.4235	84.2214	(0.284)	0.0000	0.0000	0
2019/01/07	R213	02/05/2019	9.50	Call	Bond Future	2,168.4000	2.1684	2,233.0100	2.2330	2.980	0	0	0
2019/01/07	R213	02/05/2019	9.50	Put	Bond Future	1,861.7200	1.8617	1,760.0300	1.7600	(5.462)	0	0	0
2019/01/07	R213	02/05/2019	9.49	Put	Bond Future	1,890.0200	1.8900	1,787.5200	1.7875	(5.423)	0	0	0
2019/01/07	R213	02/05/2019	9.48	Call	Bond Future	2,102.0300	2.1020	2,165.0100	2.1650	2.996	0	0	0
2019/01/07	R213	01/08/2019	9.99	Put	Bond Future	1,473.2900	1.4733	1,402.8000	1.4028	(4.785)	0	0	0
2019/01/07	R213	01/08/2019	9.98	Call	Bond Future	4,351.8400	4.3518	4,450.1700	4.4502	2.260	0	0	0
2019/01/07	R213	01/08/2019			Bond Future	9.4998	85.6941	9.4721	85.8634	(0.292)	0.0000	0.0000	0
2019/01/07	R213	01/08/2019	9.99	Call	Bond Future	4,392.2800	4.3923	4,491.1700	4.4912	2.251	0	0	0
2019/01/07	R213	01/08/2019	9.98	Put	Bond Future	1,491.0000	1.4910	1,419.9500	1.4200	(4.765)	0	0	0
2019/01/07	R213	01/08/2019	10.00	Call	Bond Future	4,433.0800	4.4331	4,532.5200	4.5325	2.243	0	0	0
2019/01/07	R213	01/08/2019	10.00	Put	Bond Future	1,456.0000	1.4560	1,386.0600	1.3861	(4.804)	0	0	0
2019/01/07	R214	07/02/2019	9.05	Put	Bond Future	5,266.7300	5.2667	5,085.6700	5.0857	(3.438)	0	0	0
2019/01/07	R214	07/02/2019			Bond Future	9.7727	73.5554	9.7468	73.7330	(0.265)	0.0000	0.0000	29,431
2019/01/07	R214	07/02/2019	9.04	Call	Bond Future	35.6000	0.0356	32.3000	0.0323	(9.270)	0	0	0
2019/01/07	R214	07/02/2019	9.04	Put	Bond Future	5,341.0200	5.3410	5,160.0600	5.1601	(3.388)	0	0	0
2019/01/07	R214	07/02/2019	9.05	Call	Bond Future	37.9100	0.0379	34.5100	0.0345	(8.969)	0	0	0
2019/01/07	R214	07/02/2019	9.03	Call	Bond Future	33.4100	0.0334	30.2000	0.0302	(9.608)	0	0	0

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2019/01/07	R214	07/02/2019	9.03	Put	Bond Future	5,415.5500	5.4155	5,234.6800	5.2347	(3.340)	0	0	0
2019/01/07	R214	02/05/2019	9.87	Call	Bond Future	2,417.0600	2.4171	2,486.9200	2.4869	2.890	0	0	0
2019/01/07	R214	02/05/2019	9.85	Call	Bond Future	2,344.2900	2.3443	2,412.4200	2.4124	2.906	0	0	0
2019/01/07	R214	02/05/2019			Bond Future	9.8210	71.5437	9.7944	71.7243	(0.271)	0.0000	0.0000	0
2019/01/07	R214	02/05/2019	9.85	Put	Bond Future	2,148.3300	2.1483	2,035.8200	2.0358	(5.237)	0	0	0
2019/01/07	R214	02/05/2019	9.87	Put	Bond Future	2,086.3700	2.0864	1,975.5900	1.9756	(5.310)	0	0	0
2019/01/07	R214	02/05/2019	9.86	Call	Bond Future	2,380.6300	2.3806	2,449.6200	2.4496	2.898	0	0	0
2019/01/07	R214	02/05/2019	9.86	Put	Bond Future	2,117.2500	2.1172	2,005.6000	2.0056	(5.273)	0	0	0
2019/01/07	R214	01/08/2019	10.34	Put	Bond Future	1,764.9700	1.7650	1,685.7600	1.6858	(4.488)	0	0	0
2019/01/07	R214	01/08/2019			Bond Future	9.8687	72.9388	9.8413	73.1228	(0.277)	0.0000	0.0000	0
2019/01/07	R214	01/08/2019	10.33	Call	Bond Future	4,777.1900	4.7772	4,881.4600	4.8815	2.183	0	0	0
2019/01/07	R214	01/08/2019	10.33	Put	Bond Future	1,784.1200	1.7841	1,704.3400	1.7043	(4.472)	0	0	0
2019/01/07	R214	01/08/2019	10.34	Call	Bond Future	4,820.6400	4.8206	4,925.4800	4.9255	2.175	0	0	0
2019/01/07	R214	01/08/2019	10.32	Call	Bond Future	4,734.0500	4.7340	4,837.7500	4.8377	2.191	0	0	0
2019/01/07	R214	01/08/2019	10.32	Put	Bond Future	1,803.6700	1.8037	1,723.3200	1.7233	(4.455)	0	0	0
2019/01/07	R248	07/02/2019	9.06	Put	Bond Future	6,862.9300	6.8629	6,675.1700	6.6752	(2.736)	0	0	0
2019/01/07	R248	07/02/2019			Bond Future	9.7929	93.9931	9.7720	94.1762	(0.214)	0.0000	0.0000	107,727
2019/01/07	R248	07/02/2019	9.06	Call	Bond Future	36.3000	0.0363	31.6300	0.0316	(12.865)	0	0	0
2019/01/07	R248	07/02/2019	9.05	Put	Bond Future	6,959.8200	6.9598	6,772.2500	6.7723	(2.695)	0	0	0
2019/01/07	R248	07/02/2019	9.07	Call	Bond Future	38.8400	0.0388	33.9800	0.0340	(12.513)	0	0	0
2019/01/07	R248	07/02/2019	9.07	Put	Bond Future	6,766.3500	6.7663	6,578.4000	6.5784	(2.778)	0	0	0
2019/01/07	R248	07/02/2019	9.05	Call	Bond Future	33.9000	0.0339	29.4200	0.0294	(13.215)	0	0	0
2019/01/07	R248	02/05/2019	9.90	Put	Bond Future	2,554.8400	2.5548	2,435.3100	2.4353	(4.679)	0	0	0
2019/01/07	R248	02/05/2019			Bond Future	9.8415	91.1975	9.8201	91.3835	(0.218)	0.0000	0.0000	3
2019/01/07	R248	02/05/2019	9.90	Call	Bond Future	3,058.6500	3.0587	3,125.1400	3.1251	2.174	0	0	0
2019/01/07	R248	02/05/2019	9.91	Call	Bond Future	3,106.1100	3.1061	3,173.5200	3.1735	2.170	0	0	0
2019/01/07	R248	02/05/2019	9.89	Put	Bond Future	2,593.5300	2.5935	2,473.0900	2.4731	(4.644)	0	0	0
2019/01/07	R248	02/05/2019	9.91	Put	Bond Future	2,516.6200	2.5166	2,398.0100	2.3980	(4.713)	0	0	0
2019/01/07	R248	02/05/2019	9.89	Call	Bond Future	3,011.5100	3.0115	3,077.0900	3.0771	2.178	0	0	0
2019/01/07	R248	01/08/2019	10.35	Call	Bond Future	5,997.2200	5.9972	6,100.6100	6.1006	1.724	0	0	0
2019/01/07	R248	01/08/2019	10.34	Put	Bond Future	2,219.9100	2.2199	2,133.1700	2.1332	(3.907)	0	0	0
2019/01/07	R248	01/08/2019			Bond Future	9.8896	92.9758	9.8676	93.1653	(0.223)	0.0000	0.0000	0
2019/01/07	R248	01/08/2019	10.36	Call	Bond Future	6,052.3700	6.0524	6,156.3700	6.1564	1.718	0	0	0
2019/01/07	R248	01/08/2019	10.36	Put	Bond Future	2,171.1300	2.1711	2,085.6100	2.0856	(3.939)	0	0	0
2019/01/07	R248	01/08/2019	10.35	Put	Bond Future	2,195.3900	2.1954	2,109.2600	2.1093	(3.923)	0	0	0
2019/01/07	R248	01/08/2019	10.34	Call	Bond Future	5,942.2100	5.9422	6,044.9900	6.0450	1.730	0	0	0

Total

984688