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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/01/2019 TO 21/01/2019

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
2019/01/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	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
2019/01/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	2025	07/02/2019			Bond Future	133.7479	133.7479	133.3766	133.3766	(0.278)	0.0000	0.0000	355
2019/01/21	2025	02/05/2019			Bond Future	136.1096	136.1096	135.7316	135.7316	(0.278)	0.0000	0.0000	171
2019/01/21	2025	01/08/2019			Bond Future	138.7465	138.7465	138.3608	138.3608	(0.278)	0.0000	0.0000	0
2019/01/21	2029	07/02/2019			Bond Future	101.7674	101.7674	101.6782	101.6782	(0.088)	0.0000	0.0000	80
2019/01/21	2029	02/05/2019			Bond Future	102.4914	102.4914	102.4005	102.4005	(0.089)	0.0000	0.0000	2,954
2019/01/21	2029	01/08/2019			Bond Future	104.5123	104.5123	104.4194	104.4194	(0.089)	0.0000	0.0000	0
2019/01/21	2030	07/02/2019	8.62	Call	Bond Future	2.2300	0.0022	0.7000	0.0007	(68.610)	0	0	0
2019/01/21	2030	07/02/2019	10.20	Put	Bond Future	12.2500	0.0123	8.2100	0.0082	(32.980)	0	0	3,960
2019/01/21	2030	07/02/2019			Bond Future	9.3945	90.8394	9.4190	90.6848	0.261	0.0000	0.0000	53,475
2019/01/21	2030	07/02/2019	9.68	Put	Bond Future	238.9400	0.2389	222.9800	0.2230	(6.680)	0	0	0
2019/01/21	2030	07/02/2019	9.68	Call	Bond Future	2,019.7700	2.0198	1,849.1800	1.8492	(8.446)	0	0	3,960
2019/01/21	2030	07/02/2019	9.18	Put	Bond Future	1,665.9100	1.6659	1,737.8100	1.7378	4.316	0	0	0
2019/01/21	2030	07/02/2019	9.18	Call	Bond Future	296.3300	0.2963	213.6000	0.2136	(27.918)	0	0	3,960
2019/01/21	2030	07/02/2019	8.63	Call	Bond Future	2.5100	0.0025	0.8100	0.0008	(67.729)	0	0	0
2019/01/21	2030	07/02/2019	8.62	Put	Bond Future	5,080.7500	5.0807	5,233.8500	5.2338	3.013	0	0	0
2019/01/21	2030	07/02/2019	10.20	Call	Bond Future	4,916.9800	4.9170	4,758.3100	4.7583	(3.227)	0	0	0
2019/01/21	2030	07/02/2019	8.90	Call	Bond Future	41.4800	0.0415	21.8200	0.0218	(47.396)	0	0	1,320
2019/01/21	2030	07/02/2019	8.63	Put	Bond Future	5,013.0700	5.0131	5,166.0000	5.1660	3.051	0	0	0
2019/01/21	2030	07/02/2019	8.64	Call	Bond Future	2.8300	0.0028	0.9300	0.0009	(67.138)	0	0	0
2019/01/21	2030	07/02/2019	8.64	Put	Bond Future	4,945.4800	4.9455	5,098.2100	5.0982	3.088	0	0	0
2019/01/21	2030	07/02/2019	9.60	Put	Bond Future	347.6100	0.3476	334.8300	0.3348	(3.677)	0	0	0
2019/01/21	2030	07/02/2019	9.60	Call	Bond Future	1,634.2400	1.6342	1,466.8300	1.4668	(10.244)	0	0	1,320
2019/01/21	2030	07/02/2019	9.40	Put	Bond Future	801.3200	0.8013	815.5000	0.8155	1.770	0	0	0
2019/01/21	2030	07/02/2019	9.40	Call	Bond Future	836.1400	0.8361	695.6900	0.6957	(16.797)	0	0	0
2019/01/21	2030	07/02/2019	8.70	Put	Bond Future	4,542.1800	4.5422	4,693.3000	4.6933	3.327	0	0	0
2019/01/21	2030	07/02/2019	8.70	Call	Bond Future	5.5900	0.0056	2.0800	0.0021	(62.791)	0	0	0
2019/01/21	2030	07/02/2019	8.90	Put	Bond Future	3,241.0300	3.2410	3,376.0000	3.3760	4.164	0	0	0
2019/01/21	2030	02/05/2019	8.90	Put	Bond Future	4,106.0000	4.1060	4,209.8600	4.2099	2.529	0	0	0
2019/01/21	2030	02/05/2019	9.41	Call	Bond Future	1,757.9900	1.7580	1,654.9700	1.6550	(5.860)	0	0	0
2019/01/21	2030	02/05/2019			Bond Future	9.4542	92.4228	9.4796	92.2653	0.268	0.0000	0.0000	93
2019/01/21	2030	02/05/2019	9.39	Call	Bond Future	1,696.0000	1.6960	1,594.7700	1.5948	(5.969)	0	0	0
2019/01/21	2030	02/05/2019	9.39	Put	Bond Future	2,096.6400	2.0966	2,152.9000	2.1529	2.683	0	0	0
2019/01/21	2030	02/05/2019	10.20	Call	Bond Future	5,047.4400	5.0474	4,898.7700	4.8988	(2.945)	0	0	0
2019/01/21	2030	02/05/2019	10.20	Put	Bond Future	566.2300	0.5662	575.0500	0.5751	1.558	0	0	3,000
2019/01/21	2030	02/05/2019	8.90	Call	Bond Future	570.3400	0.5703	516.7100	0.5167	(9.403)	0	0	3,000
2019/01/21	2030	02/05/2019	9.41	Put	Bond Future	2,033.6600	2.0337	2,088.1300	2.0881	2.678	0	0	0
2019/01/21	2030	02/05/2019	9.40	Call	Bond Future	1,726.8400	1.7268	1,624.7200	1.6247	(5.914)	0	0	3,000
2019/01/21	2030	02/05/2019	9.40	Put	Bond Future	2,064.9700	2.0650	2,120.3400	2.1203	2.681	0	0	0
2019/01/21	2030	01/08/2019	9.91	Put	Bond Future	1,594.7500	1.5947	1,631.8800	1.6319	2.328	0	0	0
2019/01/21	2030	01/08/2019			Bond Future	9.5144	90.2178	9.5407	90.0571	0.277	0.0000	0.0000	0
2019/01/21	2030	01/08/2019	9.91	Call	Bond Future	3,966.9900	3.9670	3,843.4200	3.8434	(3.115)	0	0	0
2019/01/21	2030	01/08/2019	9.92	Call	Bond Future	4,007.4300	4.0074	3,883.3800	3.8834	(3.096)	0	0	0

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2019/01/21	2030	01/08/2019	9.90	Put	Bond Future	1,613.1400	1.6131	1,650.7500	1.6507	2.331	0	0	0
2019/01/21	2030	01/08/2019	9.92	Put	Bond Future	1,576.3200	1.5763	1,612.9700	1.6130	2.325	0	0	0
2019/01/21	2030	01/08/2019	9.90	Call	Bond Future	3,926.4500	3.9264	3,803.3600	3.8034	(3.135)	0	0	0
2019/01/21	2032	07/02/2019	8.81	Call	Bond Future	1.7900	0.0018	0.5000	0.0005	(72.067)	0	0	0
2019/01/21	2032	07/02/2019	8.80	Put	Bond Future	5,832.3500	5.8324	6,032.3500	6.0324	3.429	0	0	0
2019/01/21	2032	07/02/2019			Bond Future	9.6153	92.9795	9.6448	92.7784	0.306	0.0000	0.0000	42,475
2019/01/21	2032	07/02/2019	8.82	Call	Bond Future	2.0300	0.0020	0.5800	0.0006	(71.429)	0	0	0
2019/01/21	2032	07/02/2019	8.82	Put	Bond Future	5,683.5600	5.6836	5,883.2600	5.8833	3.514	0	0	0
2019/01/21	2032	07/02/2019	8.81	Put	Bond Future	5,757.9000	5.7579	5,957.7600	5.9578	3.471	0	0	0
2019/01/21	2032	07/02/2019	8.80	Call	Bond Future	1.5800	0.0016	0.4300	0.0004	(72.785)	0	0	0
2019/01/21	2032	02/05/2019	9.62	Put	Bond Future	2,285.7900	2.2858	2,363.0400	2.3630	3.380	0	0	0
2019/01/21	2032	02/05/2019	9.61	Call	Bond Future	1,880.1400	1.8801	1,753.6600	1.7537	(6.727)	0	0	0
2019/01/21	2032	02/05/2019			Bond Future	9.6750	90.4436	9.7054	90.2387	0.314	0.0000	0.0000	0
2019/01/21	2032	02/05/2019	9.62	Call	Bond Future	1,913.7200	1.9137	1,786.1000	1.7861	(6.669)	0	0	0
2019/01/21	2032	02/05/2019	9.61	Put	Bond Future	2,320.1000	2.3201	2,398.4900	2.3985	3.379	0	0	0
2019/01/21	2032	02/05/2019	9.63	Call	Bond Future	1,947.4100	1.9474	1,818.6600	1.8187	(6.611)	0	0	0
2019/01/21	2032	02/05/2019	9.63	Put	Bond Future	2,251.6700	2.2517	2,327.7900	2.3278	3.381	0	0	0
2019/01/21	2032	01/08/2019	10.10	Call	Bond Future	4,202.1900	4.2022	4,047.3800	4.0474	(3.684)	0	0	0
2019/01/21	2032	01/08/2019	10.11	Put	Bond Future	1,789.3700	1.7894	1,842.9200	1.8429	2.993	0	0	0
2019/01/21	2032	01/08/2019			Bond Future	9.7332	92.2056	9.7647	91.9966	0.324	0.0000	0.0000	0
2019/01/21	2032	01/08/2019	10.10	Put	Bond Future	1,810.0500	1.8100	1,864.2400	1.8642	2.994	0	0	0
2019/01/21	2032	01/08/2019	10.11	Call	Bond Future	4,245.4600	4.2455	4,090.0100	4.0900	(3.662)	0	0	0
2019/01/21	2032	01/08/2019	10.09	Call	Bond Future	4,159.3200	4.1593	4,005.1600	4.0052	(3.706)	0	0	0
2019/01/21	2032	01/08/2019	10.09	Put	Bond Future	1,831.2000	1.8312	1,886.0400	1.8860	2.995	0	0	0
2019/01/21	2033	07/02/2019			Bond Future	104.4965	104.4965	104.4995	104.4995	0.003	0.0000	0.0000	120
2019/01/21	2033	02/05/2019			Bond Future	105.1965	105.1965	105.1993	105.1993	0.003	0.0000	0.0000	5,970
2019/01/21	2033	01/08/2019			Bond Future	107.2705	107.2705	107.2733	107.2733	0.003	0.0000	0.0000	0
2019/01/21	2037	07/02/2019	9.06	Put	Bond Future	6,308.0500	6.3080	6,530.7700	6.5308	3.531	0	0	0
2019/01/21	2037	07/02/2019	9.05	Call	Bond Future	2.3200	0.0023	0.6700	0.0007	(71.121)	0	0	0
2019/01/21	2037	07/02/2019			Bond Future	9.8445	89.0475	9.8740	88.8229	0.300	0.0000	0.0000	64,176
2019/01/21	2037	07/02/2019	9.06	Call	Bond Future	2.6200	0.0026	0.7700	0.0008	(70.611)	0	0	0
2019/01/21	2037	07/02/2019	9.05	Put	Bond Future	6,392.4600	6.3925	6,615.3800	6.6154	3.487	0	0	0
2019/01/21	2037	07/02/2019	9.07	Call	Bond Future	2.9600	0.0030	0.8900	0.0009	(69.932)	0	0	0
2019/01/21	2037	07/02/2019	9.07	Put	Bond Future	6,223.8000	6.2238	6,446.3000	6.4463	3.575	0	0	0
2019/01/21	2037	02/05/2019	9.81	Put	Bond Future	2,723.4900	2.7235	2,814.1300	2.8141	3.328	0	0	0
2019/01/21	2037	02/05/2019			Bond Future	9.9048	90.5996	9.9351	90.3710	0.307	0.0000	0.0000	149
2019/01/21	2037	02/05/2019	9.80	Call	Bond Future	1,968.5600	1.9686	1,831.9300	1.8319	(6.941)	0	0	0
2019/01/21	2037	02/05/2019	9.80	Put	Bond Future	2,763.6800	2.7637	2,855.6100	2.8556	3.326	0	0	0
2019/01/21	2037	02/05/2019	9.81	Call	Bond Future	2,004.7400	2.0047	1,866.8200	1.8668	(6.880)	0	0	0
2019/01/21	2037	02/05/2019	9.79	Call	Bond Future	1,932.9200	1.9329	1,797.5900	1.7976	(7.001)	0	0	0
2019/01/21	2037	02/05/2019	9.79	Put	Bond Future	2,804.5100	2.8045	2,897.7400	2.8977	3.324	0	0	0
2019/01/21	2037	01/08/2019	10.31	Call	Bond Future	4,705.4700	4.7055	4,533.7300	4.5337	(3.650)	0	0	0
2019/01/21	2037	01/08/2019			Bond Future	9.9664	88.1088	9.9978	87.8756	0.315	0.0000	0.0000	0
2019/01/21	2037	01/08/2019	10.29	Call	Bond Future	4,611.1100	4.6111	4,440.7900	4.4408	(3.694)	0	0	0
2019/01/21	2037	01/08/2019	10.29	Put	Bond Future	2,251.9100	2.2519	2,314.7400	2.3147	2.790	0	0	0

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2019/01/21	2037	01/08/2019	10.31	Put	Bond Future	2,203.6700	2.2037	2,265.0800	2.2651	2.787	0	0	0
2019/01/21	2037	01/08/2019	10.30	Call	Bond Future	4,658.2100	4.6582	4,487.1700	4.4872	(3.672)	0	0	0
2019/01/21	2037	01/08/2019	10.30	Put	Bond Future	2,227.6700	2.2277	2,289.7800	2.2898	2.788	0	0	0
2019/01/21	2038	07/02/2019			Bond Future	122.0464	122.0464	122.0501	122.0501	0.003	0.0000	0.0000	2,995
2019/01/21	2038	02/05/2019			Bond Future	124.2015	124.2015	124.2052	124.2052	0.003	0.0000	0.0000	7,481
2019/01/21	2038	01/08/2019			Bond Future	126.5978	126.5978	126.6013	126.6013	0.003	0.0000	0.0000	0
2019/01/21	2040	07/02/2019	9.13	Call	Bond Future	2.7200	0.0027	0.7500	0.0008	(72.426)	0	0	0
2019/01/21	2040	07/02/2019	9.11	Put	Bond Future	7,033.3100	7.0333	7,313.8300	7.3138	3.988	0	0	0
2019/01/21	2040	07/02/2019			Bond Future	9.9195	92.2400	9.9540	91.9579	0.348	0.0000	0.0000	30,578
2019/01/21	2040	07/02/2019	9.13	Put	Bond Future	6,850.0300	6.8500	7,130.1400	7.1301	4.089	0	0	0
2019/01/21	2040	07/02/2019	9.11	Call	Bond Future	2.1200	0.0021	0.5600	0.0006	(73.585)	0	0	0
2019/01/21	2040	07/02/2019	9.12	Put	Bond Future	6,941.5900	6.9416	7,221.9100	7.2219	4.038	0	0	0
2019/01/21	2040	07/02/2019	9.12	Call	Bond Future	2.4100	0.0024	0.6500	0.0007	(73.029)	0	0	0
2019/01/21	2040	02/05/2019	9.60	Call	Bond Future	1,220.0900	1.2201	1,100.3500	1.1003	(9.814)	0	0	1,150
2019/01/21	2040	02/05/2019	9.89	Call	Bond Future	2,192.0300	2.1920	2,023.9200	2.0239	(7.669)	0	0	0
2019/01/21	2040	02/05/2019	9.88	Put	Bond Future	2,964.1700	2.9642	3,084.7800	3.0848	4.069	0	0	0
2019/01/21	2040	02/05/2019			Bond Future	9.9794	93.8478	10.0150	93.5607	0.356	0.0000	0.0000	25
2019/01/21	2040	02/05/2019	10.20	Put	Bond Future	1,833.9900	1.8340	1,908.7100	1.9087	4.074	0	0	0
2019/01/21	2040	02/05/2019	10.20	Call	Bond Future	3,592.3500	3.5924	3,379.9400	3.3799	(5.913)	0	0	1,150
2019/01/21	2040	02/05/2019	9.60	Put	Bond Future	4,377.1000	4.3771	4,544.4900	4.5445	3.824	0	0	0
2019/01/21	2040	02/05/2019	9.90	Call	Bond Future	2,231.1700	2.2312	2,061.4900	2.0615	(7.605)	0	0	0
2019/01/21	2040	02/05/2019	9.90	Put	Bond Future	2,878.0700	2.8781	2,995.5200	2.9955	4.081	0	0	0
2019/01/21	2040	02/05/2019	9.89	Put	Bond Future	2,920.8800	2.9209	3,039.9000	3.0399	4.075	0	0	0
2019/01/21	2040	02/05/2019	9.88	Call	Bond Future	2,153.2500	2.1532	1,986.7300	1.9867	(7.733)	0	0	0
2019/01/21	2040	01/08/2019	10.36	Call	Bond Future	4,840.8400	4.8408	4,631.9800	4.6320	(4.315)	0	0	0
2019/01/21	2040	01/08/2019	10.37	Put	Bond Future	2,318.3100	2.3183	2,401.3200	2.4013	3.581	0	0	0
2019/01/21	2040	01/08/2019			Bond Future	10.0409	91.1699	10.0776	90.8771	0.366	0.0000	0.0000	0
2019/01/21	2040	01/08/2019	10.36	Put	Bond Future	2,344.8800	2.3449	2,428.8200	2.4288	3.580	0	0	0
2019/01/21	2040	01/08/2019	10.37	Call	Bond Future	4,890.7200	4.8907	4,680.9300	4.6809	(4.290)	0	0	0
2019/01/21	2040	01/08/2019	10.38	Call	Bond Future	4,941.0100	4.9410	4,730.3100	4.7303	(4.264)	0	0	0
2019/01/21	2040	01/08/2019	10.38	Put	Bond Future	2,292.2700	2.2923	2,374.3700	2.3744	3.582	0	0	0
2019/01/21	2044	07/02/2019	9.18	Put	Bond Future	6,760.4000	6.7604	7,044.3400	7.0443	4.200	0	0	0
2019/01/21	2044	07/02/2019			Bond Future	9.9439	89.3415	9.9785	89.0549	0.347	0.0000	0.0000	37,856
2019/01/21	2044	07/02/2019	9.17	Call	Bond Future	3.3500	0.0034	0.9500	0.0010	(71.642)	0	0	0
2019/01/21	2044	07/02/2019	9.17	Put	Bond Future	6,854.0300	6.8540	7,138.2500	7.1383	4.147	0	0	0
2019/01/21	2044	07/02/2019	9.18	Call	Bond Future	3.7800	0.0038	1.1000	0.0011	(70.899)	0	0	0
2019/01/21	2044	07/02/2019	9.16	Call	Bond Future	2.9600	0.0030	0.8200	0.0008	(72.297)	0	0	0
2019/01/21	2044	07/02/2019	9.16	Put	Bond Future	6,947.8500	6.9478	7,232.3300	7.2323	4.095	0	0	0
2019/01/21	2044	02/05/2019	9.90	Call	Bond Future	2,114.2900	2.1143	1,946.8200	1.9468	(7.921)	0	0	0
2019/01/21	2044	02/05/2019			Bond Future	10.0017	90.8987	10.0372	90.6070	0.355	0.0000	0.0000	0
2019/01/21	2044	02/05/2019	9.90	Put	Bond Future	2,957.8300	2.9578	3,082.0700	3.0821	4.200	0	0	0
2019/01/21	2044	02/05/2019	9.91	Call	Bond Future	2,153.6000	2.1536	1,984.4600	1.9845	(7.854)	0	0	0
2019/01/21	2044	02/05/2019	9.92	Put	Bond Future	2,869.8200	2.8698	2,990.7500	2.9907	4.214	0	0	0
2019/01/21	2044	02/05/2019	9.91	Put	Bond Future	2,913.5700	2.9136	3,036.1400	3.0361	4.207	0	0	0
2019/01/21	2044	02/05/2019	9.92	Call	Bond Future	2,193.2800	2.1933	2,022.5000	2.0225	(7.787)	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
2019/01/21	2044	01/08/2019	10.40	Put	Bond Future	2,345.9900	2.3460	2,429.1800	2.4292	3.546	0	0	0
2019/01/21	2044	01/08/2019			Bond Future	10.0608	88.2886	10.0975	87.9911	0.364	0.0000	0.0000	0
2019/01/21	2044	01/08/2019	10.39	Call	Bond Future	4,984.6800	4.9847	4,771.2300	4.7712	(4.282)	0	0	0
2019/01/21	2044	01/08/2019	10.39	Put	Bond Future	2,372.6800	2.3727	2,456.8000	2.4568	3.545	0	0	0
2019/01/21	2044	01/08/2019	10.40	Call	Bond Future	5,035.2700	5.0353	4,820.8900	4.8209	(4.258)	0	0	0
2019/01/21	2044	01/08/2019	10.38	Call	Bond Future	4,934.0100	4.9340	4,721.4900	4.7215	(4.307)	0	0	0
2019/01/21	2044	01/08/2019	10.38	Put	Bond Future	2,399.4200	2.3994	2,484.4700	2.4845	3.545	0	0	0
2019/01/21	2046	07/02/2019			Bond Future	116.3001	116.3001	116.3038	116.3038	0.003	0.0000	0.0000	7,984
2019/01/21	2046	02/05/2019			Bond Future	116.6677	116.6677	116.6715	116.6715	0.003	0.0000	0.0000	4,474
2019/01/21	2046	01/08/2019			Bond Future	118.9681	118.9681	118.9717	118.9717	0.003	0.0000	0.0000	0
2019/01/21	2050	07/02/2019			Bond Future	120.4643	120.4643	120.4683	120.4683	0.003	0.0000	0.0000	5,794
2019/01/21	2050	02/05/2019			Bond Future	122.5915	122.5915	122.5952	122.5952	0.003	0.0000	0.0000	4,852
2019/01/21	2050	01/08/2019			Bond Future	123.1902	123.1902	123.1939	123.1939	0.003	0.0000	0.0000	0
2019/01/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	AL37	07/02/2019			Index Future	613.1810	613.1810	612.8180	612.8180	(0.059)	0.0000	0.0000	0
2019/01/21	AL37	02/05/2019			Index Future	623.8690	623.8690	623.4950	623.4950	(0.060)	0.0000	0.0000	0
2019/01/21	AL37	01/08/2019			Index Future	636.0200	636.0200	635.6370	635.6370	(0.060)	0.0000	0.0000	0
2019/01/21	AL7T	07/02/2019			Index Future	705.9920	705.9920	705.1950	705.1950	(0.113)	0.0000	0.0000	0
2019/01/21	AL7T	02/05/2019			Index Future	718.2980	718.2980	717.4820	717.4820	(0.114)	0.0000	0.0000	0
2019/01/21	AL7T	01/08/2019			Index Future	732.2880	732.2880	731.4540	731.4540	(0.114)	0.0000	0.0000	0
2019/01/21	ALBI	07/02/2019			Index Future	638.4950	638.4950	637.2560	637.2560	(0.194)	0.0000	0.0000	396
2019/01/21	ALBI	02/05/2019			Index Future	649.6240	649.6240	648.3600	648.3600	(0.195)	0.0000	0.0000	751
2019/01/21	ALBI	01/08/2019			Index Future	662.2770	662.2770	660.9850	660.9850	(0.195)	0.0000	0.0000	0
2019/01/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	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
2019/01/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/21	ES33	07/02/2019			Bond Future	11.0354	77.7431	11.0644	77.5755	0.262	0.0000	0.0000	0
2019/01/21	ES33	02/05/2019			Bond Future	11.1346	75.3070	11.1645	75.1363	0.269	0.0000	0.0000	350
2019/01/21	ES33	01/08/2019			Bond Future	11.2368	76.7740	11.2679	76.5999	0.276	0.0000	0.0000	0
2019/01/21	ES42	07/02/2019			Bond Future	11.2842	79.8006	11.3132	79.6102	0.257	0.0000	0.0000	0
2019/01/21	ES42	02/05/2019			Bond Future	11.3838	76.9310	11.4138	76.7371	0.264	0.0000	0.0000	4,919
2019/01/21	ES42	01/08/2019			Bond Future	11.4847	78.4299	11.5158	78.2321	0.271	0.0000	0.0000	0
2019/01/21	GOVI	07/02/2019	666.53	Put	GOVI	345,060.0000	34.5060	357,600.0000	35.7600	3.634	0	0	0
2019/01/21	GOVI	07/02/2019			GOVI	632.0240	632.0240	630.7700	630.7700	(0.198)	0.0000	0.0000	247
2019/01/21	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	07/02/2019	666.52	Put	GOVI	344,960.0000	34.4960	357,500.0000	35.7500	3.635	0	0	0
2019/01/21	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	07/02/2019	666.51	Put	GOVI	344,860.0000	34.4860	357,400.0000	35.7400	3.636	0	0	0
2019/01/21	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	02/05/2019	647.88	Put	GOVI	48,390.0000	4.8390	61,190.0000	6.1190	26.452	0	0	0
2019/01/21	GOVI	02/05/2019	647.86	Put	GOVI	48,190.0000	4.8190	60,990.0000	6.0990	26.562	0	0	0
2019/01/21	GOVI	02/05/2019			GOVI	643.0410	643.0410	641.7610	641.7610	(0.199)	0.0000	0.0000	199
2019/01/21	GOVI	02/05/2019	647.87	Put	GOVI	48,290.0000	4.8290	61,090.0000	6.1090	26.507	0	0	0
2019/01/21	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	01/08/2019	638.68	Call	GOVI	168,850.0000	16.8850	155,780.0000	15.5780	(7.741)	0	0	0
2019/01/21	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	01/08/2019			GOVI	655.5650	655.5650	654.2580	654.2580	(0.199)	0.0000	0.0000	0
2019/01/21	GOVI	01/08/2019	638.69	Call	GOVI	168,750.0000	16.8750	155,680.0000	15.5680	(7.745)	0	0	0
2019/01/21	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	GOVI	01/08/2019	638.67	Call	GOVI	168,950.0000	16.8950	155,880.0000	15.5880	(7.736)	0	0	0
2019/01/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/21	IGOV	07/02/2019			Index Future	256.8950	256.8950	256.8170	256.8170	(0.030)	0.0000	0.0000	430
2019/01/21	IGOV	02/05/2019			Index Future	261.4310	261.4310	261.3500	261.3500	(0.031)	0.0000	0.0000	301
2019/01/21	IGOV	01/08/2019			Index Future	266.5850	266.5850	266.5020	266.5020	(0.031)	0.0000	0.0000	0
2019/01/21	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/21	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/21	IS01	19/09/2019			Interest Rate Swap	99.8900	99.8900	99.8800	99.8800	(0.010)	0.0000	0.0000	0
2019/01/21	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/21	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0

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2019/01/21	IS02	20/09/2019			Interest Rate Swap	101.8900	101.8900	101.8800	101.8800	(0.010)	0.0000	0.0000	0
2019/01/21	IS02	20/12/2019			Interest Rate Swap	102.8500	102.8500	102.8400	102.8400	(0.010)	0.0000	0.0000	0
2019/01/21	IS02	23/03/2020			Interest Rate Swap	98.8800	98.8800	98.8700	98.8700	(0.010)	0.0000	0.0000	0
2019/01/21	IS02	22/06/2020			Interest Rate Swap	102.4700	102.4700	102.4600	102.4600	(0.010)	0.0000	0.0000	0
2019/01/21	IS02	21/09/2020			Interest Rate Swap	99.4700	99.4700	99.4700	99.4700	0.000	0.0000	0.0000	0
2019/01/21	IS05	17/12/2020			Interest Rate Swap	96.2800	96.2800	96.2800	96.2800	0.000	0.0000	0.0000	0
2019/01/21	IS05	16/03/2021			Interest Rate Swap	95.4700	95.4700	95.4700	95.4700	0.000	0.0000	0.0000	0
2019/01/21	IS05	15/06/2021			Interest Rate Swap	94.6200	94.6200	94.6200	94.6200	0.000	0.0000	0.0000	0
2019/01/21	IS05	21/09/2021			Interest Rate Swap	94.7500	94.7500	94.7500	94.7500	0.000	0.0000	0.0000	0
2019/01/21	IS05	21/12/2021			Interest Rate Swap	96.9200	96.9200	96.9200	96.9200	0.000	0.0000	0.0000	51
2019/01/21	IS05	15/03/2022			Interest Rate Swap	97.0300	97.0300	97.0500	97.0500	0.021	0.0000	0.0000	0
2019/01/21	IS05	21/06/2022			Interest Rate Swap	98.1900	98.1900	98.2200	98.2200	0.031	0.0000	0.0000	0
2019/01/21	IS05	20/09/2022			Interest Rate Swap	102.0900	102.0900	102.1500	102.1500	0.059	0.0000	0.0000	0
2019/01/21	IS05	20/12/2022			Interest Rate Swap	103.3200	103.3200	103.4000	103.4000	0.077	0.0000	0.0000	0
2019/01/21	IS05	22/03/2023			Interest Rate Swap	96.6600	96.6600	96.7500	96.7500	0.093	0.0000	0.0000	0
2019/01/21	IS05	20/06/2023			Interest Rate Swap	102.6900	102.6900	102.8000	102.8000	0.107	0.0000	0.0000	0
2019/01/21	IS05	19/09/2023			Interest Rate Swap	98.1700	98.1700	98.2800	98.2800	0.112	0.0000	0.0000	0
2019/01/21	IS10	17/12/2025			Interest Rate Swap	94.7400	94.7400	94.9900	94.9900	0.264	0.0000	0.0000	0
2019/01/21	IS10	16/03/2026			Interest Rate Swap	91.7300	91.7300	92.0000	92.0000	0.294	0.0000	0.0000	0
2019/01/21	IS10	15/06/2026			Interest Rate Swap	90.4600	90.4600	90.7500	90.7500	0.321	0.0000	0.0000	0
2019/01/21	IS10	21/09/2026			Interest Rate Swap	92.6200	92.6200	92.9200	92.9200	0.324	0.0000	0.0000	0
2019/01/21	IS10	21/12/2026			Interest Rate Swap	96.4200	96.4200	96.7200	96.7200	0.311	0.0000	0.0000	0
2019/01/21	IS10	15/03/2027			Interest Rate Swap	95.0000	95.0000	95.3100	95.3100	0.326	0.0000	0.0000	0
2019/01/21	IS10	21/06/2027			Interest Rate Swap	97.0800	97.0800	97.3900	97.3900	0.319	0.0000	0.0000	0
2019/01/21	IS10	20/09/2027			Interest Rate Swap	102.5500	102.5500	102.8600	102.8600	0.302	0.0000	0.0000	0
2019/01/21	IS10	20/12/2027			Interest Rate Swap	102.9100	102.9100	103.2300	103.2300	0.311	0.0000	0.0000	0
2019/01/21	IS10	22/03/2028			Interest Rate Swap	96.4200	96.4200	96.7500	96.7500	0.342	0.0000	0.0000	0
2019/01/21	IS10	20/06/2028			Interest Rate Swap	103.6300	103.6300	103.9500	103.9500	0.309	0.0000	0.0000	0
2019/01/21	IS10	19/09/2028			Interest Rate Swap	97.2000	97.2000	97.5200	97.5200	0.329	0.0000	0.0000	0
2019/01/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/21	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/21	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/21	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/21	R023	07/02/2019	10.59	Call	Bond Future	8,064.7900	8.0648	7,998.1700	7.9982	(0.826)	0	0	0
2019/01/21	R023	07/02/2019			Bond Future	8.0704	102.4391	8.0902	102.3724	0.245	0.0000	0.0000	62,388
2019/01/21	R023	07/02/2019	10.57	Call	Bond Future	8,004.0200	8.0040	7,937.4000	7.9374	(0.832)	0	0	0
2019/01/21	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R023	07/02/2019	10.58	Call	Bond Future	8,034.4100	8.0344	7,967.7900	7.9678	(0.829)	0	0	0
2019/01/21	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R023	02/05/2019	8.45	Call	Bond Future	1,459.9100	1.4599	1,401.5100	1.4015	(4.000)	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
2019/01/21	R023	02/05/2019	8.44	Put	Bond Future	341.9300	0.3419	351.8500	0.3519	2.901	0	0	0
2019/01/21	R023	02/05/2019			Bond Future	8.0968	100.2951	8.1180	100.2270	0.262	0.0000	0.0000	226
2019/01/21	R023	02/05/2019	8.46	Call	Bond Future	1,484.7800	1.4848	1,426.1000	1.4261	(3.952)	0	0	0
2019/01/21	R023	02/05/2019	8.46	Put	Bond Future	328.4900	0.3285	337.8300	0.3378	2.843	0	0	0
2019/01/21	R023	02/05/2019	8.45	Put	Bond Future	335.2400	0.3352	344.8600	0.3449	2.870	0	0	0
2019/01/21	R023	02/05/2019	8.44	Call	Bond Future	1,434.9800	1.4350	1,376.8800	1.3769	(4.049)	0	0	0
2019/01/21	R023	01/08/2019	8.95	Call	Bond Future	2,883.4400	2.8834	2,821.4700	2.8215	(2.149)	0	0	0
2019/01/21	R023	01/08/2019			Bond Future	8.1082	102.2487	8.1311	102.1793	0.283	0.0000	0.0000	0
2019/01/21	R023	01/08/2019	8.93	Call	Bond Future	2,832.6400	2.8326	2,770.9200	2.7709	(2.179)	0	0	0
2019/01/21	R023	01/08/2019	8.93	Put	Bond Future	383.6700	0.3837	391.4300	0.3914	2.023	0	0	0
2019/01/21	R023	01/08/2019	8.95	Put	Bond Future	375.8100	0.3758	383.3200	0.3833	1.998	0	0	0
2019/01/21	R023	01/08/2019	8.94	Call	Bond Future	2,857.9100	2.8579	2,796.0600	2.7961	(2.164)	0	0	0
2019/01/21	R023	01/08/2019	8.94	Put	Bond Future	379.6100	0.3796	387.2400	0.3872	2.010	0	0	0
2019/01/21	R035	07/02/2019	8.98	Call	Bond Future	1.9400	0.0019	0.5400	0.0005	(72.165)	0	0	0
2019/01/21	R035	07/02/2019			Bond Future	9.7809	96.7761	9.8103	96.5536	0.301	0.0000	0.0000	74,160
2019/01/21	R035	07/02/2019	8.96	Call	Bond Future	1.5300	0.0015	0.4100	0.0004	(73.203)	0	0	0
2019/01/21	R035	07/02/2019	8.96	Put	Bond Future	6,546.5800	6.5466	6,767.9700	6.7680	3.382	0	0	0
2019/01/21	R035	07/02/2019	8.98	Put	Bond Future	6,379.5400	6.3795	6,600.6500	6.6007	3.466	0	0	0
2019/01/21	R035	07/02/2019	8.97	Call	Bond Future	1.7200	0.0017	0.4700	0.0005	(72.674)	0	0	0
2019/01/21	R035	07/02/2019	8.97	Put	Bond Future	6,462.9900	6.4630	6,684.2500	6.6842	3.423	0	0	0
2019/01/21	R035	02/05/2019	9.74	Put	Bond Future	2,688.9300	2.6889	2,780.0700	2.7801	3.389	0	0	0
2019/01/21	R035	02/05/2019			Bond Future	9.8389	93.9630	9.8692	93.7364	0.308	0.0000	0.0000	0
2019/01/21	R035	02/05/2019	9.74	Call	Bond Future	1,943.8600	1.9439	1,808.4200	1.8084	(6.968)	0	0	0
2019/01/21	R035	02/05/2019	9.75	Call	Bond Future	1,979.7000	1.9797	1,842.9700	1.8430	(6.907)	0	0	0
2019/01/21	R035	02/05/2019	9.75	Put	Bond Future	2,649.0500	2.6490	2,738.9000	2.7389	3.392	0	0	0
2019/01/21	R035	02/05/2019	9.73	Call	Bond Future	1,908.3800	1.9084	1,774.2400	1.7742	(7.029)	0	0	0
2019/01/21	R035	02/05/2019	9.73	Put	Bond Future	2,729.2600	2.7293	2,821.7000	2.8217	3.387	0	0	0
2019/01/21	R035	01/08/2019	10.23	Call	Bond Future	4,578.4200	4.5784	4,409.2500	4.4093	(3.695)	0	0	0
2019/01/21	R035	01/08/2019	10.22	Put	Bond Future	2,188.0500	2.1881	2,250.7200	2.2507	2.864	0	0	0
2019/01/21	R035	01/08/2019			Bond Future	9.8967	95.7933	9.9280	95.5622	0.317	0.0000	0.0000	0
2019/01/21	R035	01/08/2019	10.24	Call	Bond Future	4,625.4000	4.6254	4,455.5100	4.4555	(3.673)	0	0	0
2019/01/21	R035	01/08/2019	10.24	Put	Bond Future	2,139.5200	2.1395	2,200.7600	2.2008	2.862	0	0	0
2019/01/21	R035	01/08/2019	10.23	Put	Bond Future	2,163.5200	2.1635	2,225.4800	2.2255	2.864	0	0	0
2019/01/21	R035	01/08/2019	10.22	Call	Bond Future	4,531.8800	4.5319	4,363.4200	4.3634	(3.717)	0	0	0
2019/01/21	R186	07/02/2019	8.20	Call	Bond Future	3.4900	0.0035	1.2800	0.0013	(63.324)	0	0	0
2019/01/21	R186	07/02/2019	9.10	Put	Bond Future	284.4700	0.2845	267.3500	0.2673	(6.018)	0	0	1,000
2019/01/21	R186	07/02/2019	8.21	Put	Bond Future	4,131.7200	4.1317	4,243.9800	4.2440	2.717	0	0	0
2019/01/21	R186	07/02/2019	8.50	Call	Bond Future	69.9500	0.0700	42.3600	0.0424	(39.442)	0	0	1,000
2019/01/21	R186	07/02/2019	9.50	Call	Bond Future	3,522.0700	3.5221	3,399.8000	3.3998	(3.472)	0	0	0
2019/01/21	R186	07/02/2019	9.92	Put	Bond Future	1.0300	0.0010	0.4900	0.0005	(52.427)	0	0	1,170
2019/01/21	R186	07/02/2019			Bond Future	8.8941	110.4458	8.9136	110.3310	0.219	0.0000	0.0000	86,148
2019/01/21	R186	07/02/2019	9.00	Call	Bond Future	1,076.8400	1.0768	950.9900	0.9510	(11.687)	0	0	0
2019/01/21	R186	07/02/2019	9.00	Put	Bond Future	455.3500	0.4553	444.2100	0.4442	(2.446)	0	0	7,500
2019/01/21	R186	07/02/2019	9.20	Put	Bond Future	169.9200	0.1699	152.3300	0.1523	(10.352)	0	0	0
2019/01/21	R186	07/02/2019	9.20	Call	Bond Future	1,952.3500	1.9524	1,820.0500	1.8200	(6.776)	0	0	3,000
2019/01/21	R186	07/02/2019	9.30	Call	Bond Future	2,454.1600	2.4542	2,324.5300	2.3245	(5.282)	0	0	0

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2019/01/21	R186	07/02/2019	9.30	Put	Bond Future	97.3600	0.0974	82.4400	0.0824	(15.325)	0	0	0
2019/01/21	R186	07/02/2019	9.38	Put	Bond Future	60.6700	0.0607	48.7600	0.0488	(19.631)	0	0	0
2019/01/21	R186	07/02/2019	9.38	Call	Bond Future	2,874.0800	2.8741	2,747.4600	2.7475	(4.406)	0	0	6,000
2019/01/21	R186	07/02/2019	8.20	Put	Bond Future	4,193.1200	4.1931	4,305.6200	4.3056	2.683	0	0	0
2019/01/21	R186	07/02/2019	9.10	Call	Bond Future	1,488.4700	1.4885	1,356.6400	1.3566	(8.857)	0	0	0
2019/01/21	R186	07/02/2019	8.21	Call	Bond Future	3.9200	0.0039	1.4700	0.0015	(62.500)	0	0	0
2019/01/21	R186	07/02/2019	8.30	Put	Bond Future	3,584.0100	3.5840	3,692.7500	3.6927	3.034	0	0	0
2019/01/21	R186	07/02/2019	8.50	Put	Bond Future	2,423.4400	2.4234	2,510.5600	2.5106	3.595	0	0	0
2019/01/21	R186	07/02/2019	9.50	Put	Bond Future	28.5500	0.0286	20.9900	0.0210	(26.480)	0	0	5,000
2019/01/21	R186	07/02/2019	9.92	Call	Bond Future	5,830.4200	5.8304	5,715.1700	5.7152	(1.977)	0	0	0
2019/01/21	R186	07/02/2019	9.23	Put	Bond Future	144.4100	0.1444	127.3900	0.1274	(11.786)	0	0	0
2019/01/21	R186	07/02/2019	9.23	Call	Bond Future	2,099.5800	2.0996	1,967.8500	1.9678	(6.274)	0	0	3,000
2019/01/21	R186	07/02/2019	8.22	Call	Bond Future	4.3900	0.0044	1.6800	0.0017	(61.731)	0	0	0
2019/01/21	R186	07/02/2019	8.22	Put	Bond Future	4,070.4000	4.0704	4,182.4000	4.1824	2.752	0	0	0
2019/01/21	R186	07/02/2019	9.27	Put	Bond Future	115.5500	0.1155	99.6300	0.0996	(13.778)	0	0	0
2019/01/21	R186	07/02/2019	9.27	Call	Bond Future	2,300.4600	2.3005	2,169.8300	2.1698	(5.678)	0	0	1,170
2019/01/21	R186	07/02/2019	8.30	Call	Bond Future	10.7600	0.0108	4.7900	0.0048	(55.483)	0	0	210
2019/01/21	R186	07/02/2019	9.90	Call	Bond Future	5,720.9600	5.7210	5,605.6100	5.6056	(2.016)	0	0	0
2019/01/21	R186	07/02/2019	9.90	Put	Bond Future	1.2500	0.0013	0.6100	0.0006	(51.200)	0	0	1,000
2019/01/21	R186	07/02/2019	8.77	Put	Bond Future	1,135.1800	1.1352	1,163.1100	1.1631	2.460	0	0	0
2019/01/21	R186	07/02/2019	8.77	Call	Bond Future	401.2100	0.4012	314.4300	0.3144	(21.630)	0	0	1,170
2019/01/21	R186	02/05/2019	10.07	Call	Bond Future	6,376.1900	6.3762	6,258.6400	6.2586	(1.844)	0	0	0
2019/01/21	R186	02/05/2019	9.75	Call	Bond Future	4,877.1200	4.8771	4,762.4400	4.7624	(2.351)	0	0	0
2019/01/21	R186	02/05/2019	9.96	Put	Bond Future	244.2900	0.2443	244.2300	0.2442	(0.025)	0	0	90
2019/01/21	R186	02/05/2019	9.25	Put	Bond Future	993.4200	0.9934	1,010.3200	1.0103	1.701	0	0	0
2019/01/21	R186	02/05/2019	8.65	Put	Bond Future	2,629.9800	2.6300	2,686.4600	2.6865	2.148	0	0	0
2019/01/21	R186	02/05/2019	9.01	Put	Bond Future	1,494.0100	1.4940	1,524.2200	1.5242	2.022	0	0	0
2019/01/21	R186	02/05/2019	9.02	Call	Bond Future	1,876.3500	1.8763	1,789.0500	1.7891	(4.653)	0	0	0
2019/01/21	R186	02/05/2019			Bond Future	8.9489	112.3708	8.9693	112.2540	0.228	0.0000	0.0000	4,739
2019/01/21	R186	02/05/2019	8.65	Call	Bond Future	896.9300	0.8969	836.5400	0.8365	(6.733)	0	0	3,250
2019/01/21	R186	02/05/2019	9.03	Call	Bond Future	1,909.4600	1.9095	1,821.5200	1.8215	(4.605)	0	0	0
2019/01/21	R186	02/05/2019	9.03	Put	Bond Future	1,445.4900	1.4455	1,474.4200	1.4744	2.001	0	0	0
2019/01/21	R186	02/05/2019	9.30	Call	Bond Future	2,901.1900	2.9012	2,799.0000	2.7990	(3.522)	0	0	200
2019/01/21	R186	02/05/2019	10.07	Put	Bond Future	184.2300	0.1842	183.5500	0.1836	(0.369)	0	0	200
2019/01/21	R186	02/05/2019	9.20	Put	Bond Future	1,083.9800	1.0840	1,103.2900	1.1033	1.781	0	0	0
2019/01/21	R186	02/05/2019	9.75	Put	Bond Future	404.4200	0.4044	406.6100	0.4066	0.542	0	0	7,000
2019/01/21	R186	02/05/2019	9.96	Call	Bond Future	5,849.4800	5.8495	5,732.5500	5.7325	(1.999)	0	0	0
2019/01/21	R186	02/05/2019	9.25	Call	Bond Future	2,703.3400	2.7033	2,603.3700	2.6034	(3.698)	0	0	3,250
2019/01/21	R186	02/05/2019	9.01	Call	Bond Future	1,843.7700	1.8438	1,757.1100	1.7571	(4.700)	0	0	0
2019/01/21	R186	02/05/2019	10.02	Put	Bond Future	209.7700	0.2098	209.3300	0.2093	(0.210)	0	0	3,250
2019/01/21	R186	02/05/2019	9.02	Put	Bond Future	1,469.4700	1.4695	1,499.0400	1.4990	2.012	0	0	0
2019/01/21	R186	02/05/2019	9.30	Put	Bond Future	910.7100	0.9107	925.3900	0.9254	1.612	0	0	0
2019/01/21	R186	02/05/2019	9.20	Call	Bond Future	2,512.3800	2.5124	2,414.8200	2.4148	(3.883)	0	0	90
2019/01/21	R186	02/05/2019	8.62	Put	Bond Future	2,745.6500	2.7456	2,804.5000	2.8045	2.143	0	0	0
2019/01/21	R186	02/05/2019	8.62	Call	Bond Future	836.6900	0.8367	778.6700	0.7787	(6.934)	0	0	90
2019/01/21	R186	02/05/2019	8.70	Put	Bond Future	2,444.1200	2.4441	2,496.7000	2.4967	2.151	0	0	0
2019/01/21	R186	02/05/2019	8.70	Call	Bond Future	1,003.4500	1.0034	939.1600	0.9392	(6.407)	0	0	200
2019/01/21	R186	02/05/2019	9.00	Put	Bond Future	1,518.6400	1.5186	1,549.5000	1.5495	2.032	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
2019/01/21	R186	02/05/2019	9.00	Call	Bond Future	1,811.2400	1.8112	1,725.2300	1.7252	(4.749)	0	0	7,000
2019/01/21	R186	02/05/2019	8.50	Put	Bond Future	3,238.9400	3.2389	3,307.2300	3.3072	2.108	0	0	0
2019/01/21	R186	02/05/2019	8.50	Call	Bond Future	622.6800	0.6227	574.1000	0.5741	(7.802)	0	0	7,000
2019/01/21	R186	02/05/2019	8.80	Put	Bond Future	2,100.0100	2.1000	2,144.9100	2.1449	2.138	0	0	0
2019/01/21	R186	02/05/2019	8.80	Call	Bond Future	1,241.0800	1.2411	1,169.1100	1.1691	(5.799)	0	0	7,500
2019/01/21	R186	02/05/2019	10.02	Call	Bond Future	6,135.5600	6.1356	6,018.2500	6.0183	(1.912)	0	0	0
2019/01/21	R186	01/08/2019	10.08	Put	Bond Future	597.0700	0.5971	604.8200	0.6048	1.298	0	0	6,000
2019/01/21	R186	01/08/2019	9.54	Call	Bond Future	4,107.4800	4.1075	4,008.0500	4.0081	(2.421)	0	0	0
2019/01/21	R186	01/08/2019			Bond Future	8.9998	109.2582	9.0212	109.1389	0.238	0.0000	0.0000	0
2019/01/21	R186	01/08/2019	9.05	Put	Bond Future	2,065.1800	2.0652	2,104.7400	2.1047	1.916	0	0	0
2019/01/21	R186	01/08/2019	9.05	Call	Bond Future	2,344.9500	2.3450	2,265.2300	2.2652	(3.400)	0	0	6,000
2019/01/21	R186	01/08/2019	9.52	Call	Bond Future	4,026.9400	4.0269	3,928.1500	3.9281	(2.453)	0	0	0
2019/01/21	R186	01/08/2019	9.52	Put	Bond Future	1,174.8500	1.1748	1,195.3400	1.1953	1.744	0	0	0
2019/01/21	R186	01/08/2019	8.30	Put	Bond Future	4,628.6500	4.6287	4,710.3500	4.7104	1.765	0	0	0
2019/01/21	R186	01/08/2019	8.30	Call	Bond Future	632.2100	0.6322	594.6300	0.5946	(5.944)	0	0	6,000
2019/01/21	R186	01/08/2019	10.08	Call	Bond Future	6,410.7100	6.4107	6,299.1800	6.2992	(1.740)	0	0	0
2019/01/21	R186	01/08/2019	9.54	Put	Bond Future	1,147.7100	1.1477	1,167.5600	1.1676	1.730	0	0	0
2019/01/21	R186	01/08/2019	9.53	Call	Bond Future	4,067.1500	4.0671	3,968.0400	3.9680	(2.437)	0	0	0
2019/01/21	R186	01/08/2019	9.53	Put	Bond Future	1,161.2000	1.1612	1,181.3700	1.1814	1.737	0	0	0
2019/01/21	R197	07/02/2019			Bond Future	300.5476	300.5476	300.5540	300.5540	0.002	0.0000	0.0000	43
2019/01/21	R197	02/05/2019			Bond Future	305.8547	305.8547	305.8606	305.8606	0.002	0.0000	0.0000	2,350
2019/01/21	R197	01/08/2019			Bond Future	304.3262	304.3262	304.3319	304.3319	0.002	0.0000	0.0000	0
2019/01/21	R202	07/02/2019			Bond Future	235.1449	235.1449	235.1517	235.1517	0.003	0.0000	0.0000	6,585
2019/01/21	R202	02/05/2019			Bond Future	239.2971	239.2971	239.3036	239.3036	0.003	0.0000	0.0000	2,300
2019/01/21	R202	01/08/2019			Bond Future	240.0002	240.0002	240.0067	240.0067	0.003	0.0000	0.0000	0
2019/01/21	R207	07/02/2019	6.52	Call	Bond Future	242.2800	0.2423	229.8000	0.2298	(5.151)	0	0	0
2019/01/21	R207	07/02/2019	6.51	Put	Bond Future	0.6700	0.0007	0.5300	0.0005	(20.896)	0	0	0
2019/01/21	R207	07/02/2019			Bond Future	6.2480	101.4385	6.2619	101.4261	0.222	0.0000	0.0000	15,739
2019/01/21	R207	07/02/2019	6.53	Call	Bond Future	251.0600	0.2511	238.6000	0.2386	(4.963)	0	0	0
2019/01/21	R207	07/02/2019	6.53	Put	Bond Future	0.4700	0.0005	0.3600	0.0004	(23.404)	0	0	0
2019/01/21	R207	07/02/2019	6.52	Put	Bond Future	0.5600	0.0006	0.4300	0.0004	(23.214)	0	0	0
2019/01/21	R207	07/02/2019	6.51	Call	Bond Future	233.5200	0.2335	221.0300	0.2210	(5.349)	0	0	0
2019/01/21	R207	02/05/2019	7.63	Call	Bond Future	1,230.5100	1.2305	1,217.7500	1.2178	(1.037)	0	0	0
2019/01/21	R207	02/05/2019			Bond Future	5.7884	103.2066	5.8073	103.1938	0.327	0.0000	0.0000	0
2019/01/21	R207	02/05/2019	7.61	Call	Bond Future	1,217.2800	1.2173	1,204.5200	1.2045	(1.048)	0	0	0
2019/01/21	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R207	02/05/2019	7.62	Call	Bond Future	1,223.9000	1.2239	1,211.1400	1.2111	(1.043)	0	0	0
2019/01/21	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R207	01/08/2019	7.33	Call	Bond Future	1,214.8200	1.2148	1,201.6700	1.2017	(1.082)	0	0	0
2019/01/21	R207	01/08/2019			Bond Future	4.5477	101.5748	4.5774	101.5617	0.654	0.0000	0.0000	0
2019/01/21	R207	01/08/2019	7.34	Call	Bond Future	1,219.1400	1.2191	1,205.9900	1.2060	(1.079)	0	0	0
2019/01/21	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R207	01/08/2019	7.35	Call	Bond Future	1,223.4500	1.2234	1,210.3000	1.2103	(1.075)	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
2019/01/21	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/21	R208	07/02/2019	7.07	Call	Bond Future	44.3300	0.0443	28.2200	0.0282	(36.341)	0	0	0
2019/01/21	R208	07/02/2019	7.08	Put	Bond Future	190.0900	0.1901	212.8700	0.2129	11.984	0	0	0
2019/01/21	R208	07/02/2019	7.06	Put	Bond Future	215.6400	0.2156	241.5800	0.2416	12.029	0	0	0
2019/01/21	R208	07/02/2019			Bond Future	7.1517	101.7115	7.1726	101.6710	0.293	0.0000	0.0000	17,335
2019/01/21	R208	07/02/2019	7.07	Put	Bond Future	202.6000	0.2026	226.9600	0.2270	12.024	0	0	0
2019/01/21	R208	07/02/2019	7.08	Call	Bond Future	51.2000	0.0512	33.5100	0.0335	(34.551)	0	0	0
2019/01/21	R208	07/02/2019	7.06	Call	Bond Future	37.9800	0.0380	23.4500	0.0235	(38.257)	0	0	0
2019/01/21	R208	02/05/2019	8.03	Put	Bond Future	37.1200	0.0371	37.8800	0.0379	2.047	0	0	0
2019/01/21	R208	02/05/2019	8.02	Call	Bond Future	1,646.6700	1.6467	1,606.1000	1.6061	(2.464)	0	0	0
2019/01/21	R208	02/05/2019			Bond Future	7.0872	100.0835	7.1110	100.0422	0.335	0.0000	0.0000	0
2019/01/21	R208	02/05/2019	8.03	Call	Bond Future	1,662.4300	1.6624	1,621.8200	1.6218	(2.443)	0	0	0
2019/01/21	R208	02/05/2019	8.02	Put	Bond Future	38.4200	0.0384	39.2200	0.0392	2.082	0	0	0
2019/01/21	R208	02/05/2019	8.04	Call	Bond Future	1,678.2300	1.6782	1,637.5800	1.6376	(2.422)	0	0	0
2019/01/21	R208	02/05/2019	8.04	Put	Bond Future	35.8700	0.0359	36.5900	0.0366	2.007	0	0	0
2019/01/21	R208	01/08/2019	8.16	Call	Bond Future	1,875.3500	1.8753	1,835.0400	1.8350	(2.149)	0	0	0
2019/01/21	R208	01/08/2019	8.17	Put	Bond Future	50.7600	0.0508	52.7200	0.0527	3.861	0	0	0
2019/01/21	R208	01/08/2019			Bond Future	6.9555	102.0332	6.9832	101.9909	0.397	0.0000	0.0000	0
2019/01/21	R208	01/08/2019	8.16	Put	Bond Future	52.0400	0.0520	54.0400	0.0540	3.843	0	0	0
2019/01/21	R208	01/08/2019	8.17	Call	Bond Future	1,889.0200	1.8890	1,848.6700	1.8487	(2.136)	0	0	0
2019/01/21	R208	01/08/2019	8.15	Call	Bond Future	1,861.7000	1.8617	1,821.4500	1.8215	(2.162)	0	0	0
2019/01/21	R208	01/08/2019	8.15	Put	Bond Future	53.3400	0.0533	55.4000	0.0554	3.862	0	0	0
2019/01/21	R209	07/02/2019	10.20	Put	Bond Future	105.6100	0.1056	92.4500	0.0924	(12.461)	0	0	4,000
2019/01/21	R209	07/02/2019	8.97	Put	Bond Future	5,060.6100	5.0606	5,248.3000	5.2483	3.709	0	0	0
2019/01/21	R209	07/02/2019			Bond Future	9.7135	73.6708	9.7430	73.4803	0.304	0.0000	0.0000	116,490
2019/01/21	R209	07/02/2019	8.96	Call	Bond Future	3.8600	0.0039	1.2600	0.0013	(67.358)	0	0	0
2019/01/21	R209	07/02/2019	8.96	Put	Bond Future	5,131.6700	5.1317	5,319.6400	5.3196	3.663	0	0	0
2019/01/21	R209	07/02/2019	10.20	Call	Bond Future	3,153.1700	3.1532	2,949.4400	2,9494	(6.461)	0	0	0
2019/01/21	R209	07/02/2019	8.97	Call	Bond Future	4.3200	0.0043	1.4400	0.0014	(66.667)	0	0	0
2019/01/21	R209	07/02/2019	9.54	Put	Bond Future	1,546.5100	1.5465	1,627.0500	1.6271	5.208	0	0	0
2019/01/21	R209	07/02/2019	9.54	Call	Bond Future	411.5300	0.4115	301.5000	0.3015	(26.737)	0	0	4,000
2019/01/21	R209	07/02/2019	9.04	Put	Bond Future	4,567.7800	4.5678	4,752.5600	4.7526	4.045	0	0	0
2019/01/21	R209	07/02/2019	9.04	Call	Bond Future	9.4200	0.0094	3.6300	0.0036	(61.465)	0	0	4,000
2019/01/21	R209	07/02/2019	8.95	Call	Bond Future	3.4500	0.0035	1.1000	0.0011	(68.116)	0	0	0
2019/01/21	R209	07/02/2019	8.95	Put	Bond Future	5,202.8800	5.2029	5,391.1000	5.3911	3.618	0	0	0
2019/01/21	R209	02/05/2019	9.70	Put	Bond Future	2,188.9900	2.1890	2,263.1200	2.2631	3.386	0	0	0
2019/01/21	R209	02/05/2019			Bond Future	9.7658	71.8060	9.7961	71.6120	0.311	0.0000	0.0000	1,569
2019/01/21	R209	02/05/2019	9.69	Call	Bond Future	1,734.8600	1.7349	1,616.1000	1.6161	(6.846)	0	0	0
2019/01/21	R209	02/05/2019	9.69	Put	Bond Future	2,222.4200	2.2224	2,297.6400	2,2976	3.385	0	0	0
2019/01/21	R209	02/05/2019	9.70	Call	Bond Future	1,766.0700	1.7661	1,646.2200	1.6462	(6.786)	0	0	0
2019/01/21	R209	02/05/2019	10.50	Call	Bond Future	5,084.6100	5.0846	4,906.1900	4.9062	(3.509)	0	0	0
2019/01/21	R209	02/05/2019	10.71	Call	Bond Future	6,113.9000	6.1139	5,928.9400	5.9289	(3.025)	0	0	0
2019/01/21	R209	02/05/2019	9.68	Call	Bond Future	1,703.9500	1.7040	1,586.2900	1.5863	(6.905)	0	0	0
2019/01/21	R209	02/05/2019	9.68	Put	Bond Future	2,256.2400	2.2562	2,332.5600	2.3326	3.383	0	0	0
2019/01/21	R209	02/05/2019	9.95	Put	Bond Future	1,476.0300	1.4760	1,525.4800	1.5255	3.350	0	0	0
2019/01/21	R209	02/05/2019	9.95	Call	Bond Future	2,641.8200	2.6418	2,497.2900	2.4973	(5.471)	0	0	760

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2019/01/21	R209	02/05/2019	10.50	Put	Bond Future	601.7200	0.6017	617.2800	0.6173	2.586	0	0	11,560
2019/01/21	R209	02/05/2019	9.35	Put	Bond Future	3,583.7000	3.5837	3,698.8900	3.6989	3.214	0	0	0
2019/01/21	R209	02/05/2019	9.35	Call	Bond Future	846.5400	0.8465	767.7500	0.7678	(9.307)	0	0	760
2019/01/21	R209	02/05/2019	10.71	Put	Bond Future	425.8600	0.4259	434.8800	0.4349	2.118	0	0	760
2019/01/21	R209	01/08/2019	10.15	Put	Bond Future	1,859.1500	1.8591	1,911.7800	1.9118	2.831	0	0	0
2019/01/21	R209	01/08/2019	10.17	Call	Bond Future	4,008.3800	4.0084	3,861.9200	3.8619	(3.654)	0	0	0
2019/01/21	R209	01/08/2019			Bond Future	9.8166	73.2049	9.8479	73.0070	0.319	0.0000	0.0000	0
2019/01/21	R209	01/08/2019	10.15	Call	Bond Future	3,927.9800	3.9280	3,782.7200	3.7827	(3.698)	0	0	0
2019/01/21	R209	01/08/2019	10.17	Put	Bond Future	1,818.2600	1.8183	1,869.6900	1.8697	2.829	0	0	0
2019/01/21	R209	01/08/2019	10.16	Put	Bond Future	1,838.5000	1.8385	1,890.5300	1.8905	2.830	0	0	0
2019/01/21	R209	01/08/2019	10.16	Call	Bond Future	3,968.0100	3.9680	3,822.1500	3.8221	(3.676)	0	0	0
2019/01/21	R210	07/02/2019			Bond Future	188.0277	188.0277	188.0331	188.0331	0.003	0.0000	0.0000	2,020
2019/01/21	R210	02/05/2019			Bond Future	188.7922	188.7922	188.7974	188.7974	0.003	0.0000	0.0000	1,238
2019/01/21	R210	01/08/2019			Bond Future	192.5146	192.5146	192.5196	192.5196	0.003	0.0000	0.0000	0
2019/01/21	R212	07/02/2019			Bond Future	156.2119	156.2119	156.0577	156.0577	(0.099)	0.0000	0.0000	3,450
2019/01/21	R212	02/05/2019			Bond Future	158.9703	158.9703	158.8132	158.8132	(0.099)	0.0000	0.0000	1,526
2019/01/21	R212	01/08/2019			Bond Future	162.0335	162.0335	161.8730	161.8730	(0.099)	0.0000	0.0000	0
2019/01/21	R213	07/02/2019	8.68	Call	Bond Future	1.3400	0.0013	0.3600	0.0004	(73.134)	0	0	0
2019/01/21	R213	07/02/2019			Bond Future	9.5001	85.4724	9.5296	85.2897	0.310	0.0000	0.0000	31,062
2019/01/21	R213	07/02/2019	8.68	Put	Bond Future	5,314.3900	5.3144	5,496.0800	5.4961	3.419	0	0	0
2019/01/21	R213	07/02/2019	8.69	Call	Bond Future	1.5100	0.0015	0.4200	0.0004	(72.185)	0	0	0
2019/01/21	R213	07/02/2019	8.70	Put	Bond Future	5,179.7700	5.1798	5,361.2300	5.3612	3.503	0	0	0
2019/01/21	R213	07/02/2019	8.69	Put	Bond Future	5,247.0400	5.2470	5,428.6200	5.4286	3.461	0	0	0
2019/01/21	R213	07/02/2019	8.70	Call	Bond Future	1.6900	0.0017	0.4800	0.0005	(71.598)	0	0	0
2019/01/21	R213	02/05/2019	9.49	Call	Bond Future	1,659.5400	1.6595	1,545.6800	1.5457	(6.861)	0	0	0
2019/01/21	R213	02/05/2019	9.48	Put	Bond Future	2,088.4800	2.0885	2,161.6600	2.1617	3.504	0	0	0
2019/01/21	R213	02/05/2019			Bond Future	9.5546	83.4129	9.5850	83.2269	0.318	0.0000	0.0000	1,200
2019/01/21	R213	02/05/2019	9.50	Call	Bond Future	1,689.6900	1.6897	1,574.7700	1.5748	(6.801)	0	0	0
2019/01/21	R213	02/05/2019	9.50	Put	Bond Future	2,025.1700	2.0252	2,096.2300	2.0962	3.509	0	0	0
2019/01/21	R213	02/05/2019	9.49	Put	Bond Future	2,056.6400	2.0566	2,128.7600	2.1288	3.507	0	0	0
2019/01/21	R213	02/05/2019	9.48	Call	Bond Future	1,629.6900	1.6297	1,516.8900	1.5169	(6.922)	0	0	0
2019/01/21	R213	01/08/2019	9.99	Put	Bond Future	1,663.9100	1.6639	1,712.2300	1.7122	2.904	0	0	0
2019/01/21	R213	01/08/2019	9.98	Call	Bond Future	3,886.9700	3.8870	3,746.1200	3.7461	(3.624)	0	0	0
2019/01/21	R213	01/08/2019			Bond Future	9.6080	85.0377	9.6395	84.8480	0.328	0.0000	0.0000	0
2019/01/21	R213	01/08/2019	9.99	Call	Bond Future	3,926.5500	3.9265	3,785.1200	3.7851	(3.602)	0	0	0
2019/01/21	R213	01/08/2019	9.98	Put	Bond Future	1,682.4800	1.6825	1,731.3800	1.7314	2.906	0	0	0
2019/01/21	R213	01/08/2019	10.00	Call	Bond Future	3,966.4900	3.9665	3,824.5000	3.8245	(3.580)	0	0	0
2019/01/21	R213	01/08/2019	10.00	Put	Bond Future	1,645.7600	1.6458	1,693.5200	1.6935	2.902	0	0	0
2019/01/21	R214	07/02/2019	9.05	Put	Bond Future	6,119.7800	6.1198	6,315.7800	6.3158	3.203	0	0	0
2019/01/21	R214	07/02/2019			Bond Future	9.9042	72.6656	9.9337	72.4687	0.298	0.0000	0.0000	28,584
2019/01/21	R214	07/02/2019	9.04	Call	Bond Future	1.1000	0.0011	0.2800	0.0003	(74.545)	0	0	0
2019/01/21	R214	07/02/2019	9.04	Put	Bond Future	6,196.2300	6.1962	6,392.3300	6.3923	3.165	0	0	0
2019/01/21	R214	07/02/2019	9.05	Call	Bond Future	1.2500	0.0013	0.3300	0.0003	(73.600)	0	0	0
2019/01/21	R214	07/02/2019	9.03	Call	Bond Future	0.9700	0.0010	0.2400	0.0002	(75.258)	0	0	0

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2019/01/21	R214 07/02/2019	9.03	Put	Bond Future	6,272.8200	6.2728	6,469.0100	6.4690	3.128	0	0	0
2019/01/21	R214 02/05/2019	9.87	Call	Bond Future	1,854.2800	1.8543	1,730.5800	1.7306	(6.671)	0	0	0
2019/01/21	R214 02/05/2019	9.85	Call	Bond Future	1,790.4400	1.7904	1,668.9400	1.6689	(6.786)	0	0	0
2019/01/21	R214 02/05/2019			Bond Future	9.9563	70.6365	9.9866	70.4359	0.304	0.0000	0.0000	1,200
2019/01/21	R214 02/05/2019	9.85	Put	Bond Future	2,501.6900	2.5017	2,580.7200	2.5807	3.159	0	0	0
2019/01/21	R214 02/05/2019	9.87	Put	Bond Future	2,430.8000	2.4308	2,507.6300	2.5076	3.161	0	0	0
2019/01/21	R214 02/05/2019	9.86	Call	Bond Future	1,822.2900	1.8223	1,699.6800	1.6997	(6.728)	0	0	0
2019/01/21	R214 02/05/2019	9.86	Put	Bond Future	2,466.1200	2.4661	2,544.0400	2.5440	3.160	0	0	0
2019/01/21	R214 01/08/2019	10.34	Put	Bond Future	1,953.7300	1.9537	2,007.9800	2.0080	2.777	0	0	0
2019/01/21	R214 01/08/2019			Bond Future	10.0080	72.0124	10.0392	71.8079	0.311	0.0000	0.0000	0
2019/01/21	R214 01/08/2019	10.33	Call	Bond Future	4,042.1100	4.0421	3,892.4600	3.8925	(3.702)	0	0	0
2019/01/21	R214 01/08/2019	10.33	Put	Bond Future	1,975.3800	1.9754	2,030.2500	2.0303	2.778	0	0	0
2019/01/21	R214 01/08/2019	10.34	Call	Bond Future	4,083.0600	4.0831	3,932.7900	3.9328	(3.680)	0	0	0
2019/01/21	R214 01/08/2019	10.32	Call	Bond Future	4,001.4900	4.0015	3,852.4700	3.8525	(3.724)	0	0	0
2019/01/21	R214 01/08/2019	10.32	Put	Bond Future	1,997.4500	1.9975	2,052.9500	2.0529	2.779	0	0	0
2019/01/21	R248 07/02/2019	9.06	Put	Bond Future	7,963.8200	7.9638	8,257.2200	8.2572	3.684	0	0	0
2019/01/21	R248 07/02/2019			Bond Future	9.9243	92.8569	9.9588	92.5627	0.348	0.0000	0.0000	106,423
2019/01/21	R248 07/02/2019	9.06	Call	Bond Future	0.9600	0.0010	0.2200	0.0002	(77.083)	0	0	0
2019/01/21	R248 07/02/2019	9.05	Put	Bond Future	8,062.9900	8.0630	8,356.4700	8.3565	3.640	0	0	0
2019/01/21	R248 07/02/2019	9.07	Call	Bond Future	1.1100	0.0011	0.2500	0.0003	(77.477)	0	0	0
2019/01/21	R248 07/02/2019	9.07	Put	Bond Future	7,864.8500	7.8649	8,158.1300	8.1581	3.729	0	0	0
2019/01/21	R248 07/02/2019	9.05	Call	Bond Future	0.8400	0.0008	0.1800	0.0002	(78.571)	0	0	0
2019/01/21	R248 02/05/2019	9.90	Put	Bond Future	2,993.3700	2.9934	3,115.0500	3.1150	4.065	0	0	0
2019/01/21	R248 02/05/2019			Bond Future	9.9769	90.0388	10.0123	89.7394	0.356	0.0000	0.0000	40
2019/01/21	R248 02/05/2019	9.90	Call	Bond Future	2,338.4900	2.3385	2,160.7900	2.1608	(7.599)	0	0	0
2019/01/21	R248 02/05/2019	9.91	Call	Bond Future	2,380.0100	2.3800	2,200.6600	2.2007	(7.536)	0	0	0
2019/01/21	R248 02/05/2019	9.89	Put	Bond Future	3,038.0600	3.0381	3,161.3900	3.1614	4.059	0	0	0
2019/01/21	R248 02/05/2019	9.91	Put	Bond Future	2,949.2100	2.9492	3,069.2400	3.0692	4.070	0	0	0
2019/01/21	R248 02/05/2019	9.89	Call	Bond Future	2,297.3500	2.2974	2,121.3000	2.1213	(7.663)	0	0	0
2019/01/21	R248 01/08/2019	10.35	Call	Bond Future	5,064.7200	5.0647	4,846.4800	4.8465	(4.309)	0	0	0
2019/01/21	R248 01/08/2019	10.34	Put	Bond Future	2,473.7700	2.4738	2,561.9000	2.5619	3.563	0	0	0
2019/01/21	R248 01/08/2019			Bond Future	10.0291	91.7927	10.0657	91.4873	0.364	0.0000	0.0000	0
2019/01/21	R248 01/08/2019	10.36	Call	Bond Future	5,116.6200	5.1166	4,897.4300	4.8974	(4.284)	0	0	0
2019/01/21	R248 01/08/2019	10.36	Put	Bond Future	2,418.4500	2.4184	2,504.6600	2.5047	3.565	0	0	0
2019/01/21	R248 01/08/2019	10.35	Put	Bond Future	2,445.9600	2.4460	2,533.1200	2.5331	3.563	0	0	0
2019/01/21	R248 01/08/2019	10.34	Call	Bond Future	5,013.0000	5.0130	4,795.7300	4.7957	(4.334)	0	0	0

Total

986516