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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/02/2019 TO 19/02/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	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
2019/02/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	2025	02/05/2019			Bond Future	135.2382	135.2382	135.2289	135.2289	(0.007)	0.0000	0.0000	691
2019/02/19	2025	01/08/2019			Bond Future	136.3806	136.3806	136.3708	136.3708	(0.007)	0.0000	0.0000	0
2019/02/19	2025	07/11/2019			Bond Future	139.3172	139.3172	139.2845	139.2845	(0.023)	0.0000	0.0000	0
2019/02/19	2029	02/05/2019			Bond Future	101.7582	101.7582	101.7514	101.7514	(0.007)	0.0000	0.0000	3,020
2019/02/19	2029	01/08/2019			Bond Future	103.7142	103.7142	103.7069	103.7069	(0.007)	0.0000	0.0000	0
2019/02/19	2029	07/11/2019			Bond Future	104.8395	104.8395	104.8151	104.8151	(0.023)	0.0000	0.0000	0
2019/02/19	2030	02/05/2019	9.41	Call	Bond Future	1,438.5900	1.4386	1,367.9600	1.3680	(4.910)	0	0	0
2019/02/19	2030	02/05/2019	8.90	Put	Bond Future	3,790.7500	3.7907	3,887.4300	3.8874	2.550	0	0	0
2019/02/19	2030	02/05/2019			Bond Future	9.4400	92.5114	9.4601	92.3867	0.212	0.0000	0.0000	47,530
2019/02/19	2030	02/05/2019	9.39	Call	Bond Future	1,376.7500	1.3768	1,307.8000	1.3078	(5.008)	0	0	0
2019/02/19	2030	02/05/2019	9.39	Put	Bond Future	1,688.8000	1.6888	1,744.5600	1.7446	3.302	0	0	0
2019/02/19	2030	02/05/2019	10.20	Call	Bond Future	4,874.0100	4.8740	4,759.9100	4.7599	(2.341)	0	0	0
2019/02/19	2030	02/05/2019	10.20	Put	Bond Future	304.2100	0.3042	314.8200	0.3148	3.488	0	0	3,000
2019/02/19	2030	02/05/2019	9.41	Put	Bond Future	1,625.6700	1.6257	1,679.7500	1.6797	3.327	0	0	0
2019/02/19	2030	02/05/2019	8.90	Call	Bond Future	343.6800	0.3437	315.6500	0.3157	(8.156)	0	0	3,000
2019/02/19	2030	02/05/2019	9.40	Call	Bond Future	1,407.4800	1.4075	1,337.6900	1.3377	(4.959)	0	0	3,000
2019/02/19	2030	02/05/2019	9.40	Put	Bond Future	1,657.0200	1.6570	1,711.9400	1.7119	3.314	0	0	0
2019/02/19	2030	01/08/2019	9.15	Put	Bond Future	3,520.7700	3.5208	3,596.7800	3.5968	2.159	0	0	0
2019/02/19	2030	01/08/2019	9.91	Put	Bond Future	1,375.4100	1.3754	1,411.2700	1.4113	2.607	0	0	0
2019/02/19	2030	01/08/2019			Bond Future	9.5071	90.2622	9.5279	90.1349	0.219	0.0000	0.0000	0
2019/02/19	2030	01/08/2019	8.35	Put	Bond Future	7,636.5700	7.6366	7,751.4100	7.7514	1.504	0	0	0
2019/02/19	2030	01/08/2019	8.35	Call	Bond Future	184.5400	0.1845	172.0900	0.1721	(6.747)	0	0	2,025
2019/02/19	2030	01/08/2019	9.92	Call	Bond Future	3,833.3500	3.8333	3,741.5000	3.7415	(2.396)	0	0	0
2019/02/19	2030	01/08/2019	9.90	Put	Bond Future	1,393.1900	1.3932	1,429.4800	1.4295	2.605	0	0	0
2019/02/19	2030	01/08/2019	9.15	Call	Bond Future	1,304.1100	1.3041	1,252.8300	1.2528	(3.932)	0	0	2,025
2019/02/19	2030	01/08/2019	9.91	Call	Bond Future	3,792.0400	3.7920	3,700.6100	3.7006	(2.411)	0	0	0
2019/02/19	2030	01/08/2019	9.92	Put	Bond Future	1,357.8500	1.3578	1,393.2900	1.3933	2.610	0	0	0
2019/02/19	2030	01/08/2019	9.90	Call	Bond Future	3,750.8900	3.7509	3,659.8900	3.6599	(2.426)	0	0	0
2019/02/19	2030	07/11/2019	9.49	Put	Bond Future	441.4400	0.4414	586.6100	0.5866	32.886	0	0	0
2019/02/19	2030	07/11/2019			Bond Future	9.5634	92.1842	9.5876	92.0391	0.253	0.0000	0.0000	0
2019/02/19	2030	07/11/2019	9.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2030	07/11/2019	9.48	Put	Bond Future	501.8200	0.5018	646.9900	0.6470	28.929	0	0	0
2019/02/19	2030	07/11/2019	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2030	07/11/2019	9.47	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2030	07/11/2019	9.47	Put	Bond Future	562.2400	0.5622	707.4100	0.7074	25.820	0	0	0
2019/02/19	2032	02/05/2019	9.62	Put	Bond Future	1,838.4800	1.8385	1,933.9900	1.9340	5.195	0	0	0
2019/02/19	2032	02/05/2019	9.61	Call	Bond Future	1,539.6300	1.5396	1,432.4000	1.4324	(6.965)	0	0	0
2019/02/19	2032	02/05/2019			Bond Future	9.6592	90.5503	9.6894	90.3463	0.313	0.0000	0.0000	43,966
2019/02/19	2032	02/05/2019	9.62	Call	Bond Future	1,573.1400	1.5731	1,464.5800	1.4646	(6.901)	0	0	0
2019/02/19	2032	02/05/2019	9.61	Put	Bond Future	1,872.8600	1.8729	1,969.7000	1.9697	5.171	0	0	0
2019/02/19	2032	02/05/2019	9.63	Call	Bond Future	1,606.8800	1.6069	1,496.9900	1.4970	(6.839)	0	0	0

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2019/02/19	2032	02/05/2019	9.63	Put	Bond Future	1,804.4100	1.8044	1,898.5900	1.8986	5.219	0	0	0
2019/02/19	2032	01/08/2019	10.10	Call	Bond Future	4,029.7700	4.0298	3,886.2200	3.8862	(3.562)	0	0	0
2019/02/19	2032	01/08/2019	10.11	Put	Bond Future	1,553.9200	1.5539	1,617.8800	1.6179	4.116	0	0	0
2019/02/19	2032	01/08/2019			Bond Future	9.7236	92.2693	9.7550	92.0611	0.322	0.0000	0.0000	0
2019/02/19	2032	01/08/2019	10.10	Put	Bond Future	1,573.9300	1.5739	1,638.6000	1.6386	4.109	0	0	0
2019/02/19	2032	01/08/2019	10.11	Call	Bond Future	4,073.7100	4.0737	3,929.4500	3.9294	(3.541)	0	0	0
2019/02/19	2032	01/08/2019	10.09	Call	Bond Future	3,986.0000	3.9860	3,843.1600	3.8432	(3.584)	0	0	0
2019/02/19	2032	01/08/2019	10.09	Put	Bond Future	1,594.1800	1.5942	1,659.5600	1.6596	4.101	0	0	0
2019/02/19	2032	07/11/2019	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2032	07/11/2019	9.70	Put	Bond Future	559.3900	0.5594	787.1000	0.7871	40.707	0	0	0
2019/02/19	2032	07/11/2019			Bond Future	9.7851	90.0701	9.8199	89.8424	0.356	0.0000	0.0000	0
2019/02/19	2032	07/11/2019	9.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2032	07/11/2019	9.72	Put	Bond Future	427.4700	0.4275	655.1800	0.6552	53.269	0	0	0
2019/02/19	2032	07/11/2019	9.71	Put	Bond Future	493.4000	0.4934	721.1100	0.7211	46.151	0	0	0
2019/02/19	2032	07/11/2019	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2033	02/05/2019			Bond Future	104.0494	104.0494	104.3561	104.3561	0.295	0.0000	0.0000	6,090
2019/02/19	2033	01/08/2019			Bond Future	106.0494	106.0494	106.3617	106.3617	0.294	0.0000	0.0000	0
2019/02/19	2033	07/11/2019			Bond Future	107.1487	107.1487	107.4503	107.4503	0.282	0.0000	0.0000	0
2019/02/19	2037	02/05/2019	9.81	Put	Bond Future	2,229.2600	2.2293	2,406.4300	2.4064	7.947	0	0	0
2019/02/19	2037	02/05/2019			Bond Future	9.8891	90.7174	9.9347	90.3742	0.461	0.0000	0.0000	58,354
2019/02/19	2037	02/05/2019	9.80	Call	Bond Future	1,592.6200	1.5926	1,428.7500	1.4288	(10.289)	0	0	0
2019/02/19	2037	02/05/2019	9.80	Put	Bond Future	2,269.8800	2.2699	2,449.2800	2.4493	7.904	0	0	0
2019/02/19	2037	02/05/2019	9.81	Call	Bond Future	1,628.3700	1.6284	1,462.2700	1.4623	(10.200)	0	0	0
2019/02/19	2037	02/05/2019	9.79	Call	Bond Future	1,557.4600	1.5575	1,395.8400	1.3958	(10.377)	0	0	0
2019/02/19	2037	02/05/2019	9.79	Put	Bond Future	2,311.1900	2.3112	2,492.8400	2.4928	7.860	0	0	0
2019/02/19	2037	01/08/2019	10.31	Call	Bond Future	4,416.4800	4.4165	4,182.7000	4.1827	(5.293)	0	0	0
2019/02/19	2037	01/08/2019			Bond Future	9.9563	88.1839	10.0034	87.8339	0.473	0.0000	0.0000	0
2019/02/19	2037	01/08/2019	10.29	Call	Bond Future	4,321.1100	4.3211	4,089.7600	4.0898	(5.354)	0	0	0
2019/02/19	2037	01/08/2019	10.29	Put	Bond Future	1,886.7600	1.8868	2,005.4300	2.0054	6.290	0	0	0
2019/02/19	2037	01/08/2019	10.31	Put	Bond Future	1,839.5300	1.8395	1,955.7700	1.9558	6.319	0	0	0
2019/02/19	2037	01/08/2019	10.30	Call	Bond Future	4,368.7000	4.3687	4,136.1300	4.1361	(5.324)	0	0	0
2019/02/19	2037	01/08/2019	10.30	Put	Bond Future	1,863.0100	1.8630	1,980.4600	1.9805	6.304	0	0	0
2019/02/19	2037	07/11/2019	9.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2037	07/11/2019			Bond Future	10.0150	90.0619	10.0657	89.6895	0.507	0.0000	0.0000	0
2019/02/19	2037	07/11/2019	9.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2037	07/11/2019	9.95	Put	Bond Future	480.2000	0.4802	852.5800	0.8526	77.547	0	0	0
2019/02/19	2037	07/11/2019	9.97	Put	Bond Future	331.9100	0.3319	704.2900	0.7043	112.193	0	0	0
2019/02/19	2037	07/11/2019	9.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2037	07/11/2019	9.96	Put	Bond Future	406.0100	0.4060	778.3900	0.7784	91.717	0	0	0
2019/02/19	2038	02/05/2019			Bond Future	123.1227	123.1227	123.2067	123.2067	0.068	0.0000	0.0000	10,004
2019/02/19	2038	01/08/2019			Bond Future	123.8501	123.8501	123.9355	123.9355	0.069	0.0000	0.0000	0
2019/02/19	2038	07/11/2019			Bond Future	126.5168	126.5168	126.5836	126.5836	0.053	0.0000	0.0000	0
2019/02/19	2040	02/05/2019	9.89	Call	Bond Future	1,703.6300	1.7036	1,508.4600	1.5085	(11.456)	0	0	0
2019/02/19	2040	02/05/2019	9.88	Put	Bond Future	2,390.5000	2.3905	2,607.6500	2.6076	9.084	0	0	0

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2019/02/19	2040	02/05/2019	9.60	Call	Bond Future	783.1400	0.7831	666.8000	0.6668	(14.856)	0	0	1,150
2019/02/19	2040	02/05/2019			Bond Future	9.9688	93.9336	10.0195	93.5240	0.508	0.0000	0.0000	25,496
2019/02/19	2040	02/05/2019	9.90	Call	Bond Future	1,742.3500	1.7424	1,544.4500	1.5444	(11.358)	0	0	0
2019/02/19	2040	02/05/2019	9.90	Put	Bond Future	2,303.4300	2.3034	2,515.1300	2.5151	9.191	0	0	0
2019/02/19	2040	02/05/2019	10.20	Put	Bond Future	1,266.3800	1.2664	1,402.2300	1.4022	10.727	0	0	0
2019/02/19	2040	02/05/2019	10.20	Call	Bond Future	3,110.5600	3.1106	2,836.8100	2.8368	(8.801)	0	0	1,150
2019/02/19	2040	02/05/2019	9.60	Put	Bond Future	3,854.3300	3.8543	4,147.5900	4.1476	7.609	0	0	0
2019/02/19	2040	02/05/2019	9.89	Put	Bond Future	2,346.6600	2.3467	2,561.0900	2.5611	9.138	0	0	0
2019/02/19	2040	02/05/2019	9.88	Call	Bond Future	1,665.4000	1.6654	1,472.9500	1.4729	(11.556)	0	0	0
2019/02/19	2040	01/08/2019	10.36	Call	Bond Future	4,614.3900	4.6144	4,341.2800	4.3413	(5.919)	0	0	0
2019/02/19	2040	01/08/2019	10.37	Put	Bond Future	2,051.5500	2.0516	2,194.5700	2.1946	6.971	0	0	0
2019/02/19	2040	01/08/2019			Bond Future	10.0358	91.2108	10.0882	90.7932	0.522	0.0000	0.0000	0
2019/02/19	2040	01/08/2019	10.36	Put	Bond Future	2,077.5400	2.0775	2,222.0100	2.2220	6.954	0	0	0
2019/02/19	2040	01/08/2019	10.37	Call	Bond Future	4,664.8500	4.6649	4,390.2900	4.3903	(5.886)	0	0	0
2019/02/19	2040	01/08/2019	10.38	Call	Bond Future	4,715.7200	4.7157	4,439.7100	4.4397	(5.853)	0	0	0
2019/02/19	2040	01/08/2019	10.38	Put	Bond Future	2,026.0900	2.0261	2,167.6600	2.1677	6.987	0	0	0
2019/02/19	2040	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2040	07/11/2019	10.04	Put	Bond Future	433.9700	0.4340	875.8800	0.8759	101.830	0	0	0
2019/02/19	2040	07/11/2019			Bond Future	10.0946	93.1533	10.1507	92.7114	0.555	0.0000	0.0000	0
2019/02/19	2040	07/11/2019	10.03	Put	Bond Future	513.7700	0.5138	955.6800	0.9557	86.013	0	0	0
2019/02/19	2040	07/11/2019	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2040	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2040	07/11/2019	10.05	Put	Bond Future	354.2900	0.3543	796.2000	0.7962	124.731	0	0	0
2019/02/19	2044	02/05/2019	9.90	Call	Bond Future	1,707.3900	1.7074	1,546.4900	1.5465	(9.424)	0	0	0
2019/02/19	2044	02/05/2019			Bond Future	9.9865	91.0240	10.0269	90.6915	0.405	0.0000	0.0000	36,686
2019/02/19	2044	02/05/2019	9.90	Put	Bond Future	2,425.6700	2.4257	2,597.2900	2.5973	7.075	0	0	0
2019/02/19	2044	02/05/2019	9.91	Call	Bond Future	1,746.4600	1.7465	1,583.3300	1.5833	(9.341)	0	0	0
2019/02/19	2044	02/05/2019	9.92	Put	Bond Future	2,337.1200	2.3371	2,504.3000	2.5043	7.153	0	0	0
2019/02/19	2044	02/05/2019	9.91	Put	Bond Future	2,381.1700	2.3812	2,550.5600	2.5506	7.114	0	0	0
2019/02/19	2044	02/05/2019	9.92	Call	Bond Future	1,785.8400	1.7858	1,620.5000	1.6205	(9.258)	0	0	0
2019/02/19	2044	01/08/2019	9.86	Put	Bond Future	3,997.7800	3.9978	4,181.8600	4.1819	4.605	0	0	0
2019/02/19	2044	01/08/2019	10.53	Call	Bond Future	5,512.3900	5.5124	5,270.7300	5.2707	(4.384)	0	0	0
2019/02/19	2044	01/08/2019	10.40	Put	Bond Future	2,054.3900	2.0544	2,166.0000	2.1660	5.433	0	0	0
2019/02/19	2044	01/08/2019			Bond Future	10.0507	88.3711	10.0924	88.0320	0.415	0.0000	0.0000	0
2019/02/19	2044	01/08/2019	10.39	Call	Bond Future	4,774.7300	4.7747	4,548.4700	4.5485	(4.739)	0	0	0
2019/02/19	2044	01/08/2019	10.39	Put	Bond Future	2,080.3100	2.0803	2,193.0800	2.1931	5.421	0	0	0
2019/02/19	2044	01/08/2019	9.86	Call	Bond Future	2,420.3800	2.4204	2,265.4300	2.2654	(6.402)	0	0	100
2019/02/19	2044	01/08/2019	10.53	Put	Bond Future	1,746.6500	1.7466	1,844.0200	1.8440	5.575	0	0	100
2019/02/19	2044	01/08/2019	10.40	Call	Bond Future	4,826.0900	4.8261	4,598.6700	4.5987	(4.712)	0	0	0
2019/02/19	2044	01/08/2019	9.36	Put	Bond Future	6,879.8600	6.8799	7,137.2200	7.1372	3.741	0	0	0
2019/02/19	2044	01/08/2019	9.36	Call	Bond Future	934.4600	0.9345	852.7900	0.8528	(8.740)	0	0	100
2019/02/19	2044	01/08/2019	10.38	Call	Bond Future	4,723.3300	4.7233	4,498.2300	4.4982	(4.766)	0	0	0
2019/02/19	2044	01/08/2019	10.38	Put	Bond Future	2,106.3200	2.1063	2,220.2500	2.2203	5.409	0	0	0
2019/02/19	2044	07/11/2019	10.07	Put	Bond Future	299.2100	0.2992	660.3600	0.6604	120.701	0	0	0
2019/02/19	2044	07/11/2019			Bond Future	10.1070	90.2530	10.1519	89.8918	0.445	0.0000	0.0000	0
2019/02/19	2044	07/11/2019	10.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2044	07/11/2019	10.06	Put	Bond Future	380.4000	0.3804	741.5500	0.7416	94.940	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/19	2044	07/11/2019	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2044	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	2044	07/11/2019	10.05	Put	Bond Future	461.7100	0.4617	822.8600	0.8229	78.220	0	0	0
2019/02/19	2046	02/05/2019			Bond Future	115.6563	115.6563	115.6487	115.6487	(0.007)	0.0000	0.0000	12,517
2019/02/19	2046	01/08/2019			Bond Future	117.8794	117.8794	117.8714	117.8714	(0.007)	0.0000	0.0000	0
2019/02/19	2046	07/11/2019			Bond Future	118.6768	118.6768	118.6495	118.6495	(0.023)	0.0000	0.0000	0
2019/02/19	2050	02/05/2019			Bond Future	121.6823	121.6823	121.6745	121.6745	(0.006)	0.0000	0.0000	10,644
2019/02/19	2050	01/08/2019			Bond Future	122.2033	122.2033	122.1950	122.1950	(0.007)	0.0000	0.0000	0
2019/02/19	2050	07/11/2019			Bond Future	124.8346	124.8346	124.8060	124.8060	(0.023)	0.0000	0.0000	0
2019/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	AL37	02/05/2019			Index Future	626.0220	626.0220	625.7240	625.7240	(0.048)	0.0000	0.0000	0
2019/02/19	AL37	01/08/2019			Index Future	637.9000	637.9000	637.5950	637.5950	(0.048)	0.0000	0.0000	0
2019/02/19	AL37	07/11/2019			Index Future	651.4710	651.4710	651.0550	651.0550	(0.064)	0.0000	0.0000	0
2019/02/19	AL7T	02/05/2019			Index Future	719.5030	719.5030	718.9600	718.9600	(0.075)	0.0000	0.0000	0
2019/02/19	AL7T	01/08/2019			Index Future	733.1560	733.1560	732.6000	732.6000	(0.076)	0.0000	0.0000	0
2019/02/19	AL7T	07/11/2019			Index Future	748.7530	748.7530	748.0660	748.0660	(0.092)	0.0000	0.0000	0
2019/02/19	ALBI	02/05/2019			Index Future	650.6790	650.6790	649.1500	649.1500	(0.235)	0.0000	0.0000	903
2019/02/19	ALBI	01/08/2019			Index Future	663.0260	663.0260	661.4660	661.4660	(0.235)	0.0000	0.0000	0
2019/02/19	ALBI	07/11/2019			Index Future	677.1310	677.1310	675.4300	675.4300	(0.251)	0.0000	0.0000	0
2019/02/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/19	ES33	02/05/2019			Bond Future	11.0983	75.5146	11.1383	75.2855	0.361	0.0000	0.0000	350
2019/02/19	ES33	01/08/2019			Bond Future	11.2059	76.9480	11.2474	76.7143	0.371	0.0000	0.0000	0
2019/02/19	ES33	07/11/2019			Bond Future	11.3180	74.7891	11.3634	74.5379	0.401	0.0000	0.0000	0
2019/02/19	ES42	02/05/2019			Bond Future	11.3540	77.1244	11.4045	76.7976	0.444	0.0000	0.0000	4,919
2019/02/19	ES42	01/08/2019			Bond Future	11.4599	78.5888	11.5121	78.2556	0.456	0.0000	0.0000	0
2019/02/19	ES42	07/11/2019			Bond Future	11.5703	75.9953	11.6267	75.6420	0.487	0.0000	0.0000	0
2019/02/19	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	02/05/2019	647.88	Put	GOVI	38,620.0000	3.8620	54,520.0000	5.4520	41.170	0	0	0
2019/02/19	GOVI	02/05/2019	647.86	Put	GOVI	38,420.0000	3.8420	54,320.0000	5.4320	41.385	0	0	0
2019/02/19	GOVI	02/05/2019			GOVI	644.0180	644.0180	642.4280	642.4280	(0.247)	0.0000	0.0000	442
2019/02/19	GOVI	02/05/2019	647.87	Put	GOVI	38,520.0000	3.8520	54,420.0000	5.4420	41.277	0	0	0
2019/02/19	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	01/08/2019	638.68	Call	GOVI	175,580.0000	17.5580	159,370.0000	15.9370	(9.232)	0	0	0
2019/02/19	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	01/08/2019			GOVI	656.2380	656.2380	654.6170	654.6170	(0.247)	0.0000	0.0000	0
2019/02/19	GOVI	01/08/2019	638.69	Call	GOVI	175,480.0000	17.5480	159,270.0000	15.9270	(9.238)	0	0	0
2019/02/19	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	01/08/2019	638.67	Call	GOVI	175,680.0000	17.5680	159,470.0000	15.9470	(9.227)	0	0	0
2019/02/19	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	07/11/2019			GOVI	670.1990	670.1990	668.4360	668.4360	(0.263)	0.0000	0.0000	0
2019/02/19	GOVI	07/11/2019	672.90	Put	GOVI	27,010.0000	2.7010	44,640.0000	4.4640	65.272	0	0	0
2019/02/19	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GOVI	07/11/2019	672.92	Put	GOVI	27,210.0000	2.7210	44,840.0000	4.4840	64.792	0	0	0
2019/02/19	GOVI	07/11/2019	672.91	Put	GOVI	27,110.0000	2.7110	44,740.0000	4.4740	65.031	0	0	0
2019/02/19	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/19	IGOV	02/05/2019			Index Future	259.6860	259.6860	259.7200	259.7200	0.013	0.0000	0.0000	737
2019/02/19	IGOV	01/08/2019			Index Future	264.6760	264.6760	264.7100	264.7100	0.013	0.0000	0.0000	0
2019/02/19	IGOV	07/11/2019			Index Future	270.3730	270.3730	270.3650	270.3650	(0.003)	0.0000	0.0000	0
2019/02/19	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/19	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/19	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2019/02/19	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/19	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/19	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8800	101.8800	0.000	0.0000	0.0000	0
2019/02/19	IS02	20/12/2019			Interest Rate Swap	102.8300	102.8300	102.8300	102.8300	0.000	0.0000	0.0000	0
2019/02/19	IS02	23/03/2020			Interest Rate Swap	98.8600	98.8600	98.8600	98.8600	0.000	0.0000	0.0000	0
2019/02/19	IS02	22/06/2020			Interest Rate Swap	102.4500	102.4500	102.4500	102.4500	0.000	0.0000	0.0000	0

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2019/02/19	IS02	21/09/2020			Interest Rate Swap	99.4500	99.4500	99.4500	99.4500	0.000	0.0000	0.0000	0
2019/02/19	IS05	17/12/2020			Interest Rate Swap	96.2600	96.2600	96.2600	96.2600	0.000	0.0000	0.0000	0
2019/02/19	IS05	16/03/2021			Interest Rate Swap	95.4300	95.4300	95.4300	95.4300	0.000	0.0000	0.0000	0
2019/02/19	IS05	15/06/2021			Interest Rate Swap	94.5700	94.5700	94.5700	94.5700	0.000	0.0000	0.0000	0
2019/02/19	IS05	21/09/2021			Interest Rate Swap	94.6800	94.6800	94.6800	94.6800	0.000	0.0000	0.0000	0
2019/02/19	IS05	21/12/2021			Interest Rate Swap	96.8300	96.8300	96.8300	96.8300	0.000	0.0000	0.0000	51
2019/02/19	IS05	15/03/2022			Interest Rate Swap	96.9200	96.9200	96.9300	96.9300	0.010	0.0000	0.0000	0
2019/02/19	IS05	21/06/2022			Interest Rate Swap	98.0700	98.0700	98.1000	98.1000	0.031	0.0000	0.0000	0
2019/02/19	IS05	20/09/2022			Interest Rate Swap	101.9700	101.9700	102.0100	102.0100	0.039	0.0000	0.0000	0
2019/02/19	IS05	20/12/2022			Interest Rate Swap	103.1900	103.1900	103.2500	103.2500	0.058	0.0000	0.0000	0
2019/02/19	IS05	22/03/2023			Interest Rate Swap	96.5200	96.5200	96.5900	96.5900	0.073	0.0000	0.0000	0
2019/02/19	IS05	20/06/2023			Interest Rate Swap	102.5500	102.5500	102.6300	102.6300	0.078	0.0000	0.0000	0
2019/02/19	IS05	19/09/2023			Interest Rate Swap	98.0200	98.0200	98.1000	98.1000	0.082	0.0000	0.0000	0
2019/02/19	IS10	17/12/2025			Interest Rate Swap	94.6000	94.6000	94.6900	94.6900	0.095	0.0000	0.0000	0
2019/02/19	IS10	16/03/2026			Interest Rate Swap	91.5900	91.5900	91.6800	91.6800	0.098	0.0000	0.0000	0
2019/02/19	IS10	15/06/2026			Interest Rate Swap	90.3300	90.3300	90.4200	90.4200	0.100	0.0000	0.0000	0
2019/02/19	IS10	21/09/2026			Interest Rate Swap	92.5000	92.5000	92.6000	92.6000	0.108	0.0000	0.0000	0
2019/02/19	IS10	21/12/2026			Interest Rate Swap	96.3200	96.3200	96.4100	96.4100	0.093	0.0000	0.0000	0
2019/02/19	IS10	15/03/2027			Interest Rate Swap	94.8900	94.8900	95.0000	95.0000	0.116	0.0000	0.0000	0
2019/02/19	IS10	21/06/2027			Interest Rate Swap	96.9900	96.9900	97.1000	97.1000	0.113	0.0000	0.0000	0
2019/02/19	IS10	20/09/2027			Interest Rate Swap	102.4700	102.4700	102.6000	102.6000	0.127	0.0000	0.0000	0
2019/02/19	IS10	20/12/2027			Interest Rate Swap	102.8400	102.8400	102.9800	102.9800	0.136	0.0000	0.0000	0
2019/02/19	IS10	22/03/2028			Interest Rate Swap	96.3500	96.3500	96.5100	96.5100	0.166	0.0000	0.0000	0
2019/02/19	IS10	20/06/2028			Interest Rate Swap	103.5600	103.5600	103.7300	103.7300	0.164	0.0000	0.0000	0
2019/02/19	IS10	19/09/2028			Interest Rate Swap	97.1100	97.1100	97.3100	97.3100	0.206	0.0000	0.0000	0
2019/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/19	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/19	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/19	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/19	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/19	R023	02/05/2019	8.45	Call	Bond Future	1,626.7400	1.6267	1,581.9500	1.5819	(2.753)	0	0	0
2019/02/19	R023	02/05/2019	8.44	Put	Bond Future	165.6500	0.1657	172.2900	0.1723	4.008	0	0	0
2019/02/19	R023	02/05/2019			Bond Future	7.9907	100.6361	8.0066	100.5849	0.199	0.0000	0.0000	69,212
2019/02/19	R023	02/05/2019	8.46	Call	Bond Future	1,653.8700	1.6539	1,608.9000	1.6089	(2.719)	0	0	0
2019/02/19	R023	02/05/2019	8.46	Put	Bond Future	156.5600	0.1566	162.8100	0.1628	3.992	0	0	0
2019/02/19	R023	02/05/2019	8.45	Put	Bond Future	161.0500	0.1611	167.4800	0.1675	3.993	0	0	0
2019/02/19	R023	02/05/2019	8.44	Call	Bond Future	1,599.7200	1.5997	1,555.1400	1.5551	(2.787)	0	0	0
2019/02/19	R023	01/08/2019	8.95	Call	Bond Future	3,055.0100	3.0550	3,008.8900	3.0089	(1.510)	0	0	0
2019/02/19	R023	01/08/2019			Bond Future	8.0101	102.5461	8.0273	102.4936	0.216	0.0000	0.0000	0
2019/02/19	R023	01/08/2019	8.93	Call	Bond Future	3,002.5900	3.0026	2,956.6600	2.9567	(1.530)	0	0	0
2019/02/19	R023	01/08/2019	8.93	Put	Bond Future	256.2500	0.2563	262.7900	0.2628	2.552	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/19	R023	01/08/2019	8.95	Put	Bond Future	250.0100	0.2500	256.3600	0.2564	2.540	0	0	0
2019/02/19	R023	01/08/2019	8.94	Call	Bond Future	3,028.7800	3.0288	2,982.7500	2.9827	(1.520)	0	0	0
2019/02/19	R023	01/08/2019	8.94	Put	Bond Future	253.1100	0.2531	259.5500	0.2595	2.544	0	0	0
2019/02/19	R023	07/11/2019	7.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R023	07/11/2019			Bond Future	8.0139	100.7927	8.0387	100.7225	0.309	0.0000	0.0000	0
2019/02/19	R023	07/11/2019	7.98	Put	Bond Future	96.2600	0.0963	166.4700	0.1665	72.938	0	0	0
2019/02/19	R023	07/11/2019	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R023	07/11/2019	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R023	07/11/2019	8.00	Put	Bond Future	39.4600	0.0395	109.6700	0.1097	177.927	0	0	0
2019/02/19	R023	07/11/2019	7.99	Put	Bond Future	67.8600	0.0679	138.0700	0.1381	103.463	0	0	0
2019/02/19	R035	02/05/2019	9.74	Put	Bond Future	2,131.6300	2.1316	2,305.9100	2.3059	8.176	0	0	0
2019/02/19	R035	02/05/2019			Bond Future	9.8061	94.2092	9.8517	93.8675	0.465	0.0000	0.0000	77,074
2019/02/19	R035	02/05/2019	9.74	Call	Bond Future	1,632.7500	1.6328	1,465.3100	1.4653	(10.255)	0	0	0
2019/02/19	R035	02/05/2019	9.75	Call	Bond Future	1,669.0800	1.6691	1,499.3900	1.4994	(10.167)	0	0	0
2019/02/19	R035	02/05/2019	9.75	Put	Bond Future	2,092.2400	2.0922	2,264.2700	2.2643	8.222	0	0	0
2019/02/19	R035	02/05/2019	9.73	Call	Bond Future	1,596.8700	1.5969	1,431.6800	1.4317	(10.345)	0	0	0
2019/02/19	R035	02/05/2019	9.73	Put	Bond Future	2,171.5600	2.1716	2,348.0900	2.3481	8.129	0	0	0
2019/02/19	R035	01/08/2019	10.23	Call	Bond Future	4,472.1700	4.4722	4,239.4000	4.2394	(5.205)	0	0	0
2019/02/19	R035	01/08/2019	10.22	Put	Bond Future	1,876.5600	1.8766	1,993.4400	1.9934	6.228	0	0	0
2019/02/19	R035	01/08/2019			Bond Future	9.8691	95.9972	9.9163	95.6488	0.478	0.0000	0.0000	0
2019/02/19	R035	01/08/2019	10.24	Call	Bond Future	4,520.0100	4.5200	4,286.0600	4.2861	(5.176)	0	0	0
2019/02/19	R035	01/08/2019	10.24	Put	Bond Future	1,830.2400	1.8302	1,944.7600	1.9448	6.257	0	0	0
2019/02/19	R035	01/08/2019	10.23	Put	Bond Future	1,853.3800	1.8534	1,969.0800	1.9691	6.243	0	0	0
2019/02/19	R035	01/08/2019	10.22	Call	Bond Future	4,424.2800	4.4243	4,192.6900	4.1927	(5.235)	0	0	0
2019/02/19	R035	07/11/2019	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R035	07/11/2019	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R035	07/11/2019	9.87	Put	Bond Future	458.6400	0.4586	829.9900	0.8300	80.968	0	0	0
2019/02/19	R035	07/11/2019			Bond Future	9.9325	93.5333	9.9835	93.1619	0.513	0.0000	0.0000	0
2019/02/19	R035	07/11/2019	9.89	Put	Bond Future	311.5600	0.3116	682.9100	0.6829	119.191	0	0	0
2019/02/19	R035	07/11/2019	9.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R035	07/11/2019	9.88	Put	Bond Future	385.0600	0.3851	756.4100	0.7564	96.440	0	0	0
2019/02/19	R186	02/05/2019	9.02	Call	Bond Future	1,671.2000	1.6712	1,629.1800	1.6292	(2.514)	0	0	0
2019/02/19	R186	02/05/2019	9.01	Put	Bond Future	1,073.8000	1.0738	1,089.3700	1.0894	1.450	0	0	0
2019/02/19	R186	02/05/2019	10.07	Call	Bond Future	6,467.3800	6.4674	6,410.2000	6.4102	(0.884)	0	0	0
2019/02/19	R186	02/05/2019	9.96	Put	Bond Future	91.9500	0.0920	92.2100	0.0922	0.283	0	0	90
2019/02/19	R186	02/05/2019	9.75	Call	Bond Future	4,870.8100	4.8708	4,814.7700	4.8148	(1.151)	0	0	0
2019/02/19	R186	02/05/2019	9.25	Put	Bond Future	626.3200	0.6263	634.5300	0.6345	1.311	0	0	0
2019/02/19	R186	02/05/2019	8.65	Put	Bond Future	2,197.0300	2.1970	2,227.8900	2.2279	1.405	0	0	0
2019/02/19	R186	02/05/2019			Bond Future	8.9118	112.5843	8.9217	112.5270	0.112	0.0000	0.0000	70,237
2019/02/19	R186	02/05/2019	9.03	Call	Bond Future	1,705.9500	1.7059	1,663.5700	1.6636	(2.484)	0	0	0
2019/02/19	R186	02/05/2019	9.03	Put	Bond Future	1,028.5400	1.0285	1,043.3800	1.0434	1.443	0	0	0
2019/02/19	R186	02/05/2019	8.65	Call	Bond Future	677.4200	0.6774	651.0600	0.6511	(3.891)	0	0	3,250
2019/02/19	R186	02/05/2019	9.02	Put	Bond Future	1,050.8800	1.0509	1,066.0800	1.0661	1.446	0	0	0
2019/02/19	R186	02/05/2019	9.01	Call	Bond Future	1,637.0000	1.6370	1,595.3500	1.5953	(2.544)	0	0	0
2019/02/19	R186	02/05/2019	9.30	Call	Bond Future	2,761.2900	2.7613	2,711.1200	2.7111	(1.817)	0	0	200
2019/02/19	R186	02/05/2019	10.07	Put	Bond Future	61.9800	0.0620	62.0200	0.0620	0.065	0	0	200

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2019/02/19	R186	02/05/2019	9.96	Call	Bond Future	5,910.5800	5.9106	5,853.6200	5.8536	(0.964)	0	0	0
2019/02/19	R186	02/05/2019	9.20	Put	Bond Future	703.6300	0.7036	713.1300	0.7131	1.350	0	0	0
2019/02/19	R186	02/05/2019	9.75	Put	Bond Future	184.6700	0.1847	185.8500	0.1859	0.639	0	0	7,000
2019/02/19	R186	02/05/2019	10.02	Put	Bond Future	74.3400	0.0743	74.4600	0.0745	0.161	0	0	3,250
2019/02/19	R186	02/05/2019	9.25	Call	Bond Future	2,549.6800	2.5497	2,500.6700	2.5007	(1.922)	0	0	3,250
2019/02/19	R186	02/05/2019	8.90	Call	Bond Future	1,290.0600	1.2901	1,252.6800	1.2527	(2.898)	0	0	0
2019/02/19	R186	02/05/2019	8.70	Put	Bond Future	2,007.1400	2.0071	2,035.7300	2.0357	1.424	0	0	0
2019/02/19	R186	02/05/2019	8.70	Call	Bond Future	779.9100	0.7799	751.2800	0.7513	(3.671)	0	0	200
2019/02/19	R186	02/05/2019	9.30	Put	Bond Future	557.3700	0.5574	564.4200	0.5644	1.265	0	0	0
2019/02/19	R186	02/05/2019	9.20	Call	Bond Future	2,345.4700	2.3455	2,297.7500	2.2978	(2.035)	0	0	90
2019/02/19	R186	02/05/2019	8.62	Put	Bond Future	2,315.9900	2.3160	2,348.2000	2.3482	1.391	0	0	0
2019/02/19	R186	02/05/2019	8.62	Call	Bond Future	620.4700	0.6205	595.4600	0.5955	(4.031)	0	0	90
2019/02/19	R186	02/05/2019	8.50	Put	Bond Future	2,828.2100	2.8282	2,865.7300	2.8657	1.327	0	0	0
2019/02/19	R186	02/05/2019	8.50	Call	Bond Future	425.3900	0.4254	405.6900	0.4057	(4.631)	0	0	7,000
2019/02/19	R186	02/05/2019	9.00	Put	Bond Future	1,096.9100	1.0969	1,112.8500	1.1128	1.453	0	0	7,500
2019/02/19	R186	02/05/2019	9.00	Call	Bond Future	1,602.9500	1.6029	1,561.6700	1.5617	(2.575)	0	0	7,000
2019/02/19	R186	02/05/2019	10.02	Call	Bond Future	6,213.5700	6.2136	6,156.4700	6.1565	(0.919)	0	0	0
2019/02/19	R186	02/05/2019	8.80	Put	Bond Future	1,660.4600	1.6605	1,684.5700	1.6846	1.452	0	0	0
2019/02/19	R186	02/05/2019	8.80	Call	Bond Future	1,014.9700	1.0150	981.8600	0.9819	(3.262)	0	0	7,500
2019/02/19	R186	02/05/2019	9.05	Call	Bond Future	1,776.4500	1.7765	1,733.3700	1.7334	(2.425)	0	0	0
2019/02/19	R186	02/05/2019	9.05	Put	Bond Future	985.0000	0.9850	999.1400	0.9991	1.436	0	0	3,250
2019/02/19	R186	02/05/2019	8.90	Put	Bond Future	1,357.8000	1.3578	1,377.6400	1.3776	1.461	0	0	4,250
2019/02/19	R186	01/08/2019	10.08	Put	Bond Future	435.4800	0.4355	439.7800	0.4398	0.987	0	0	6,000
2019/02/19	R186	01/08/2019	9.54	Call	Bond Future	4,044.6100	4.0446	3,996.5200	3.9965	(1.189)	0	0	0
2019/02/19	R186	01/08/2019			Bond Future	8.9706	109.4211	8.9811	109.3625	0.117	0.0000	0.0000	0
2019/02/19	R186	01/08/2019	8.30	Put	Bond Future	4,365.9500	4.3660	4,408.3400	4.4083	0.971	0	0	0
2019/02/19	R186	01/08/2019	8.30	Call	Bond Future	532.3900	0.5324	516.2200	0.5162	(3.037)	0	0	6,000
2019/02/19	R186	01/08/2019	9.05	Put	Bond Future	1,790.0900	1.7901	1,810.8100	1.8108	1.157	0	0	0
2019/02/19	R186	01/08/2019	9.05	Call	Bond Future	2,232.7400	2.2327	2,194.9000	2.1949	(1.695)	0	0	6,000
2019/02/19	R186	01/08/2019	9.52	Call	Bond Future	3,961.8900	3.9619	3,914.1200	3.9141	(1.206)	0	0	0
2019/02/19	R186	01/08/2019	9.52	Put	Bond Future	946.9200	0.9469	957.7100	0.9577	1.139	0	0	0
2019/02/19	R186	01/08/2019	10.08	Call	Bond Future	6,412.0000	6.4120	6,357.7400	6.3577	(0.846)	0	0	0
2019/02/19	R186	01/08/2019	9.54	Put	Bond Future	921.9600	0.9220	932.4300	0.9324	1.136	0	0	0
2019/02/19	R186	01/08/2019	9.53	Call	Bond Future	4,003.1900	4.0032	3,955.2600	3.9553	(1.197)	0	0	0
2019/02/19	R186	01/08/2019	9.53	Put	Bond Future	934.3600	0.9344	944.9900	0.9450	1.138	0	0	0
2019/02/19	R186	07/11/2019	8.94	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R186	07/11/2019			Bond Future	9.0207	111.7508	9.0351	111.6726	0.160	0.0000	0.0000	0
2019/02/19	R186	07/11/2019	8.94	Put	Bond Future	438.1500	0.4381	516.3400	0.5163	17.845	0	0	0
2019/02/19	R186	07/11/2019	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R186	07/11/2019	8.96	Put	Bond Future	329.3100	0.3293	407.5000	0.4075	23.744	0	0	0
2019/02/19	R186	07/11/2019	8.95	Put	Bond Future	383.7200	0.3837	461.9100	0.4619	20.377	0	0	0
2019/02/19	R186	07/11/2019	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R197	02/05/2019			Bond Future	304.2876	304.2876	304.2652	304.2652	(0.007)	0.0000	0.0000	2,350
2019/02/19	R197	01/08/2019			Bond Future	302.5801	302.5801	302.5566	302.5566	(0.008)	0.0000	0.0000	0
2019/02/19	R197	07/11/2019			Bond Future	309.0958	309.0958	309.0217	309.0217	(0.024)	0.0000	0.0000	0
2019/02/19	R202	02/05/2019			Bond Future	237.3367	237.3367	237.3212	237.3212	(0.007)	0.0000	0.0000	8,966

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/19	R202	01/08/2019			Bond Future	237.8851	237.8851	237.8686	237.8686	(0.007)	0.0000	0.0000	0
2019/02/19	R202	07/11/2019			Bond Future	243.0072	243.0072	242.9511	242.9511	(0.023)	0.0000	0.0000	0
2019/02/19	R207	02/05/2019	7.63	Call	Bond Future	821.3400	0.8213	800.2000	0.8002	(2.574)	0	0	0
2019/02/19	R207	02/05/2019			Bond Future	6.3965	102.7974	6.4280	102.7763	0.493	0.0000	0.0000	6,038
2019/02/19	R207	02/05/2019	7.61	Call	Bond Future	808.1100	0.8081	786.9700	0.7870	(2.616)	0	0	0
2019/02/19	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R207	02/05/2019	7.62	Call	Bond Future	814.7300	0.8147	793.5900	0.7936	(2.595)	0	0	0
2019/02/19	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R207	01/08/2019	7.34	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2019/02/19	R207	01/08/2019	7.33	Call	Bond Future	747.0100	0.7470	725.2600	0.7253	(2.912)	0	0	0
2019/02/19	R207	01/08/2019			Bond Future	5.6113	101.1069	5.6611	101.0851	0.887	0.0000	0.0000	0
2019/02/19	R207	01/08/2019	7.34	Call	Bond Future	751.3300	0.7513	729.5800	0.7296	(2.895)	0	0	0
2019/02/19	R207	01/08/2019	7.33	Put	Bond Future	0.0700	0.0001	0.0900	0.0001	28.571	0	0	0
2019/02/19	R207	01/08/2019	7.35	Call	Bond Future	755.6300	0.7556	733.8800	0.7339	(2.878)	0	0	0
2019/02/19	R207	01/08/2019	7.35	Put	Bond Future	0.0600	0.0001	0.0800	0.0001	33.333	0	0	0
2019/02/19	R207	07/11/2019	2.08	Put	Bond Future	0.0000	0.0000	28.1500	0.0282	100.000	0	0	0
2019/02/19	R207	07/11/2019			Bond Future	2.0190	103.2594	2.2361	103.2203	10.754	0.0000	0.0000	0
2019/02/19	R207	07/11/2019	2.07	Call	Bond Future	9.2000	0.0092	0.0000	0.0000	(100.000)	0	0	0
2019/02/19	R207	07/11/2019	2.07	Put	Bond Future	0.0000	0.0000	29.9500	0.0300	100.000	0	0	0
2019/02/19	R207	07/11/2019	2.08	Call	Bond Future	11.0000	0.0110	0.0000	0.0000	(100.000)	0	0	0
2019/02/19	R207	07/11/2019	2.06	Call	Bond Future	7.3900	0.0074	0.0000	0.0000	(100.000)	0	0	0
2019/02/19	R207	07/11/2019	2.06	Put	Bond Future	0.0000	0.0000	31.7600	0.0318	100.000	0	0	0
2019/02/19	R208	02/05/2019	8.03	Put	Bond Future	12.3500	0.0124	12.9900	0.0130	5.182	0	0	0
2019/02/19	R208	02/05/2019	8.02	Call	Bond Future	1,602.9500	1.6029	1,572.1600	1.5722	(1.921)	0	0	0
2019/02/19	R208	02/05/2019			Bond Future	7.0977	100.0652	7.1158	100.0338	0.254	0.0000	0.0000	13,646
2019/02/19	R208	02/05/2019	8.03	Call	Bond Future	1,619.3900	1.6194	1,588.5700	1.5886	(1.903)	0	0	0
2019/02/19	R208	02/05/2019	8.02	Put	Bond Future	12.9700	0.0130	13.6400	0.0136	5.166	0	0	0
2019/02/19	R208	02/05/2019	8.04	Call	Bond Future	1,635.8500	1.6359	1,605.0000	1.6050	(1.886)	0	0	0
2019/02/19	R208	02/05/2019	8.04	Put	Bond Future	11.7600	0.0118	12.3700	0.0124	5.187	0	0	0
2019/02/19	R208	01/08/2019	8.16	Call	Bond Future	1,795.8500	1.7959	1,765.4600	1.7655	(1.692)	0	0	0
2019/02/19	R208	01/08/2019	8.17	Put	Bond Future	39.9100	0.0399	41.7800	0.0418	4.686	0	0	0
2019/02/19	R208	01/08/2019			Bond Future	7.0003	101.9647	7.0214	101.9324	0.301	0.0000	0.0000	0
2019/02/19	R208	01/08/2019	8.16	Put	Bond Future	41.0400	0.0410	42.9500	0.0429	4.654	0	0	0
2019/02/19	R208	01/08/2019	8.17	Call	Bond Future	1,809.6700	1.8097	1,779.2400	1.7792	(1.682)	0	0	0
2019/02/19	R208	01/08/2019	8.15	Call	Bond Future	1,782.0400	1.7820	1,751.7100	1.7517	(1.702)	0	0	0
2019/02/19	R208	01/08/2019	8.15	Put	Bond Future	42.1800	0.0422	44.1500	0.0442	4.670	0	0	0
2019/02/19	R208	07/11/2019	6.82	Put	Bond Future	0.0000	0.0000	13.1000	0.0131	100.000	0	0	0
2019/02/19	R208	07/11/2019	6.83	Call	Bond Future	49.6100	0.0496	0.0000	0.0000	(100.000)	0	0	0
2019/02/19	R208	07/11/2019			Bond Future	6.7918	100.7286	6.8301	100.6789	0.563	0.0000	0.0000	0
2019/02/19	R208	07/11/2019	6.84	Call	Bond Future	62.5900	0.0626	12.8700	0.0129	(79.438)	0	0	0
2019/02/19	R208	07/11/2019	6.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R208	07/11/2019	6.82	Call	Bond Future	36.6200	0.0366	0.0000	0.0000	(100.000)	0	0	0
2019/02/19	R208	07/11/2019	6.83	Put	Bond Future	0.0000	0.0000	0.1100	0.0001	100.000	0	0	0
2019/02/19	R209	02/05/2019	9.70	Put	Bond Future	1,789.4900	1.7895	1,917.8400	1.9178	7.172	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/19	R209	02/05/2019			Bond Future	9.7568	71.8634	9.7972	71.6047	0.415	0.0000	0.0000	103,735
2019/02/19	R209	02/05/2019	9.69	Call	Bond Future	1,393.1500	1.3931	1,264.5300	1.2645	(9.232)	0	0	0
2019/02/19	R209	02/05/2019	9.69	Put	Bond Future	1,823.2900	1.8233	1,953.3400	1.9533	7.133	0	0	0
2019/02/19	R209	02/05/2019	10.50	Call	Bond Future	4,876.1900	4.8762	4,648.5800	4.6486	(4.668)	0	0	0
2019/02/19	R209	02/05/2019	10.71	Call	Bond Future	5,956.7100	5.9567	5,717.9000	5.7179	(4.009)	0	0	0
2019/02/19	R209	02/05/2019	9.70	Call	Bond Future	1,423.9900	1.4240	1,293.6700	1.2937	(9.152)	0	0	0
2019/02/19	R209	02/05/2019	10.50	Put	Bond Future	335.8800	0.3359	366.9400	0.3669	9.247	0	0	11,560
2019/02/19	R209	02/05/2019	9.35	Put	Bond Future	3,245.1400	3.2451	3,432.9800	3.4330	5.788	0	0	0
2019/02/19	R209	02/05/2019	9.35	Call	Bond Future	565.4000	0.5654	494.5700	0.4946	(12.527)	0	0	760
2019/02/19	R209	02/05/2019	10.71	Put	Bond Future	211.2500	0.2113	231.1100	0.2311	9.401	0	0	760
2019/02/19	R209	02/05/2019	9.68	Call	Bond Future	1,362.6800	1.3627	1,235.7700	1.2358	(9.313)	0	0	0
2019/02/19	R209	02/05/2019	9.68	Put	Bond Future	1,857.5500	1.8575	1,989.3100	1.9893	7.093	0	0	0
2019/02/19	R209	02/05/2019	9.95	Put	Bond Future	1,089.8800	1.0899	1,178.1800	1.1782	8.102	0	0	0
2019/02/19	R209	02/05/2019	9.95	Call	Bond Future	2,313.0900	2.3131	2,142.7200	2.1427	(7.365)	0	0	760
2019/02/19	R209	01/08/2019	10.15	Put	Bond Future	1,646.1500	1.6462	1,734.4100	1.7344	5.362	0	0	0
2019/02/19	R209	01/08/2019	9.30	Call	Bond Future	1,086.7200	1.0867	1,002.9800	1.0030	(7.706)	0	0	7,560
2019/02/19	R209	01/08/2019	10.17	Call	Bond Future	3,819.0700	3.8191	3,641.8300	3.6418	(4.641)	0	0	0
2019/02/19	R209	01/08/2019			Bond Future	9.8131	73.2275	9.8547	72.9638	0.425	0.0000	0.0000	0
2019/02/19	R209	01/08/2019	10.15	Call	Bond Future	3,737.6300	3.7376	3,562.1700	3.5622	(4.694)	0	0	0
2019/02/19	R209	01/08/2019	10.17	Put	Bond Future	1,606.3000	1.6063	1,692.7800	1.6928	5.384	0	0	0
2019/02/19	R209	01/08/2019	9.30	Put	Bond Future	4,453.5300	4.4535	4,633.5100	4.6335	4.041	0	0	0
2019/02/19	R209	01/08/2019	9.80	Put	Bond Future	2,528.8800	2.5289	2,652.3200	2.6523	4.881	0	0	0
2019/02/19	R209	01/08/2019	10.16	Put	Bond Future	1,626.1100	1.6261	1,713.4800	1.7135	5.373	0	0	0
2019/02/19	R209	01/08/2019	10.46	Call	Bond Future	5,065.9300	5.0659	4,865.8200	4.8658	(3.950)	0	0	0
2019/02/19	R209	01/08/2019	10.46	Put	Bond Future	1,129.2300	1.1292	1,192.8400	1.1928	5.633	0	0	7,560
2019/02/19	R209	01/08/2019	9.80	Call	Bond Future	2,445.9600	2.4460	2,305.6800	2.3057	(5.735)	0	0	7,560
2019/02/19	R209	01/08/2019	10.16	Call	Bond Future	3,778.2700	3.7783	3,601.9200	3.6019	(4.667)	0	0	0
2019/02/19	R209	07/11/2019	9.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R209	07/11/2019			Bond Future	9.8666	71.6323	9.9116	71.3510	0.456	0.0000	0.0000	0
2019/02/19	R209	07/11/2019	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R209	07/11/2019	9.80	Put	Bond Future	420.1300	0.4201	701.4800	0.7015	66.967	0	0	0
2019/02/19	R209	07/11/2019	9.82	Put	Bond Future	293.6700	0.2937	575.0200	0.5750	95.805	0	0	0
2019/02/19	R209	07/11/2019	9.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R209	07/11/2019	9.81	Put	Bond Future	356.8600	0.3569	638.2100	0.6382	78.840	0	0	0
2019/02/19	R210	02/05/2019			Bond Future	187.3463	187.3463	187.3337	187.3337	(0.007)	0.0000	0.0000	2,448
2019/02/19	R210	01/08/2019			Bond Future	190.9474	190.9474	190.9342	190.9342	(0.007)	0.0000	0.0000	0
2019/02/19	R210	07/11/2019			Bond Future	192.4204	192.4204	192.3755	192.3755	(0.023)	0.0000	0.0000	0
2019/02/19	R212	02/05/2019			Bond Future	158.5215	158.5215	158.5096	158.5096	(0.007)	0.0000	0.0000	4,973
2019/02/19	R212	01/08/2019			Bond Future	159.3483	159.3483	159.3359	159.3359	(0.008)	0.0000	0.0000	0
2019/02/19	R212	07/11/2019			Bond Future	162.7796	162.7796	162.7405	162.7405	(0.024)	0.0000	0.0000	0
2019/02/19	R213	02/05/2019	9.49	Call	Bond Future	1,305.2000	1.3052	1,238.6900	1.2387	(5.096)	0	0	0
2019/02/19	R213	02/05/2019	9.48	Put	Bond Future	1,733.1900	1.7332	1,789.9100	1.7899	3.273	0	0	0
2019/02/19	R213	02/05/2019			Bond Future	9.5543	83.4146	9.5743	83.2922	0.209	0.0000	0.0000	27,886
2019/02/19	R213	02/05/2019	9.50	Call	Bond Future	1,334.5600	1.3346	1,267.2100	1.2672	(5.047)	0	0	0
2019/02/19	R213	02/05/2019	9.50	Put	Bond Future	1,668.3800	1.6684	1,723.4200	1.7234	3.299	0	0	0

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2019/02/19	R213	02/05/2019	9.49	Put	Bond Future	1,700.6400	1.7006	1,756.5200	1.7565	3.286	0	0	0
2019/02/19	R213	02/05/2019	9.48	Call	Bond Future	1,276.0600	1.2761	1,210.3900	1.2104	(5.146)	0	0	0
2019/02/19	R213	01/08/2019	9.99	Put	Bond Future	1,472.0800	1.4721	1,508.5500	1.5085	2.477	0	0	0
2019/02/19	R213	01/08/2019	9.98	Call	Bond Future	3,654.8700	3.6549	3,566.7900	3.5668	(2.410)	0	0	0
2019/02/19	R213	01/08/2019			Bond Future	9.6146	84.9977	9.6353	84.8727	0.216	0.0000	0.0000	0
2019/02/19	R213	01/08/2019	9.99	Call	Bond Future	3,694.7200	3.6947	3,606.2300	3.6062	(2.395)	0	0	0
2019/02/19	R213	01/08/2019	9.98	Put	Bond Future	1,490.3800	1.4904	1,527.2600	1.5273	2.475	0	0	0
2019/02/19	R213	01/08/2019	10.00	Call	Bond Future	3,734.9200	3.7349	3,646.0200	3.6460	(2.380)	0	0	0
2019/02/19	R213	01/08/2019	10.00	Put	Bond Future	1,454.1900	1.4542	1,490.2500	1.4903	2.480	0	0	0
2019/02/19	R213	07/11/2019	9.59	Put	Bond Future	505.2900	0.5053	646.6300	0.6466	27.972	0	0	0
2019/02/19	R213	07/11/2019	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R213	07/11/2019			Bond Future	9.6748	83.2517	9.6987	83.1104	0.247	0.0000	0.0000	0
2019/02/19	R213	07/11/2019	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R213	07/11/2019	9.58	Put	Bond Future	565.1500	0.5652	706.4900	0.7065	25.009	0	0	0
2019/02/19	R213	07/11/2019	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R213	07/11/2019	9.60	Put	Bond Future	445.5000	0.4455	586.8400	0.5868	31.726	0	0	0
2019/02/19	R214	02/05/2019	9.87	Call	Bond Future	1,456.4900	1.4565	1,293.6800	1.2937	(11.178)	0	0	0
2019/02/19	R214	02/05/2019	9.85	Call	Bond Future	1,393.5400	1.3935	1,235.1100	1.2351	(11.369)	0	0	0
2019/02/19	R214	02/05/2019			Bond Future	9.9405	70.7416	9.9911	70.4060	0.509	0.0000	0.0000	24,501
2019/02/19	R214	02/05/2019	9.85	Put	Bond Future	1,999.6500	1.9997	2,176.8100	2.1768	8.860	0	0	0
2019/02/19	R214	02/05/2019	9.87	Put	Bond Future	1,927.8700	1.9279	2,100.6500	2.1006	8.962	0	0	0
2019/02/19	R214	02/05/2019	9.86	Call	Bond Future	1,424.8200	1.4248	1,264.2000	1.2642	(11.273)	0	0	0
2019/02/19	R214	02/05/2019	9.86	Put	Bond Future	1,963.5100	1.9635	2,138.4800	2.1385	8.911	0	0	0
2019/02/19	R214	01/08/2019	10.34	Put	Bond Future	1,714.5000	1.7145	1,830.8400	1.8308	6.786	0	0	0
2019/02/19	R214	01/08/2019			Bond Future	9.9971	72.0842	10.0493	71.7421	0.521	0.0000	0.0000	0
2019/02/19	R214	01/08/2019	10.33	Call	Bond Future	3,874.0400	3.8740	3,649.4700	3.6495	(5.797)	0	0	0
2019/02/19	R214	01/08/2019	10.33	Put	Bond Future	1,735.5600	1.7356	1,853.0600	1.8531	6.770	0	0	0
2019/02/19	R214	01/08/2019	10.34	Call	Bond Future	3,915.5800	3.9156	3,689.8500	3.6899	(5.765)	0	0	0
2019/02/19	R214	01/08/2019	10.32	Call	Bond Future	3,832.4600	3.8325	3,609.0600	3.6091	(5.829)	0	0	0
2019/02/19	R214	01/08/2019	10.32	Put	Bond Future	1,756.6700	1.7567	1,875.3400	1.8753	6.755	0	0	0
2019/02/19	R214	07/11/2019	10.02	Put	Bond Future	223.0300	0.2230	584.0300	0.5840	161.862	0	0	0
2019/02/19	R214	07/11/2019			Bond Future	10.0541	70.3174	10.1097	69.9564	0.553	0.0000	0.0000	0
2019/02/19	R214	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R214	07/11/2019	10.01	Put	Bond Future	288.6500	0.2886	649.6500	0.6497	125.065	0	0	0
2019/02/19	R214	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R214	07/11/2019	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R214	07/11/2019	10.00	Put	Bond Future	354.3600	0.3544	715.3600	0.7154	101.874	0	0	0
2019/02/19	R248	02/05/2019	9.90	Put	Bond Future	2,317.9700	2.3180	2,486.7500	2.4868	7.281	0	0	0
2019/02/19	R248	02/05/2019			Bond Future	9.9506	90.2618	9.9910	89.9193	0.406	0.0000	0.0000	109,665
2019/02/19	R248	02/05/2019	9.90	Call	Bond Future	1,886.1400	1.8861	1,712.3900	1.7124	(9.212)	0	0	0
2019/02/19	R248	02/05/2019	9.91	Call	Bond Future	1,928.0400	1.9280	1,752.0000	1.7520	(9.131)	0	0	0
2019/02/19	R248	02/05/2019	9.89	Put	Bond Future	2,362.3900	2.3624	2,533.4600	2.5335	7.241	0	0	0
2019/02/19	R248	02/05/2019	9.91	Put	Bond Future	2,274.1900	2.2742	2,440.6800	2.4407	7.321	0	0	0
2019/02/19	R248	02/05/2019	9.89	Call	Bond Future	1,844.7300	1.8447	1,673.2700	1.6733	(9.295)	0	0	0
2019/02/19	R248	01/08/2019	10.35	Call	Bond Future	4,909.2700	4.9093	4,675.6400	4.6756	(4.759)	0	0	0
2019/02/19	R248	01/08/2019	10.34	Put	Bond Future	2,135.0200	2.1350	2,251.8800	2.2519	5.473	0	0	0

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2019/02/19	R248	01/08/2019			Bond Future	10.0074	91.9749	10.0491	91.6256	0.416	0.0000	0.0000	0
2019/02/19	R248	01/08/2019	10.36	Call	Bond Future	4,962.2900	4.9623	4,727.4700	4.7275	(4.732)	0	0	0
2019/02/19	R248	01/08/2019	10.36	Put	Bond Future	2,081.9200	2.0819	2,196.3900	2.1964	5.498	0	0	0
2019/02/19	R248	01/08/2019	10.35	Put	Bond Future	2,108.3100	2.1083	2,223.9700	2.2240	5.486	0	0	0
2019/02/19	R248	01/08/2019	10.34	Call	Bond Future	4,856.4500	4.8564	4,624.0200	4.6240	(4.786)	0	0	0
2019/02/19	R248	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R248	07/11/2019	10.01	Put	Bond Future	456.0700	0.4561	827.6200	0.8276	81.468	0	0	0
2019/02/19	R248	07/11/2019			Bond Future	10.0646	89.4888	10.1094	89.1173	0.445	0.0000	0.0000	0
2019/02/19	R248	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/19	R248	07/11/2019	10.03	Put	Bond Future	288.3800	0.2884	659.9300	0.6599	128.840	0	0	0
2019/02/19	R248	07/11/2019	10.02	Put	Bond Future	372.1500	0.3722	743.7000	0.7437	99.839	0	0	0
2019/02/19	R248	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													907421