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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/03/2019 TO 07/03/2019

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	2025	02/05/2019			Bond Future	134.2696	134.2696	134.1730	134.1730	(0.072)	0.0000	0.0000	691
2019/03/07	2025	01/08/2019			Bond Future	135.3762	135.3762	135.2775	135.2775	(0.073)	0.0000	0.0000	0
2019/03/07	2025	07/11/2019			Bond Future	138.2606	138.2606	138.1595	138.1595	(0.073)	0.0000	0.0000	0
2019/03/07	2029	02/05/2019			Bond Future	100.5742	100.5742	100.5570	100.5570	(0.017)	0.0000	0.0000	3,020
2019/03/07	2029	01/08/2019			Bond Future	102.4947	102.4947	102.4768	102.4768	(0.017)	0.0000	0.0000	0
2019/03/07	2029	07/11/2019			Bond Future	103.5707	103.5707	103.5523	103.5523	(0.018)	0.0000	0.0000	0
2019/03/07	2030	02/05/2019	9.41	Call	Bond Future	1,970.5900	1.9706	2,046.5100	2.0465	3.853	0	0	0
2019/03/07	2030	02/05/2019	8.90	Put	Bond Future	2,621.5800	2.6216	2,513.1900	2.5132	(4.135)	0	0	0
2019/03/07	2030	02/05/2019			Bond Future	9.2321	93.8181	9.2109	93.9529	(0.230)	0.0000	0.0000	45,502
2019/03/07	2030	02/05/2019	9.39	Call	Bond Future	1,890.3900	1.8904	1,964.3400	1.9643	3.912	0	0	0
2019/03/07	2030	02/05/2019	9.39	Put	Bond Future	895.6800	0.8957	834.9000	0.8349	(6.786)	0	0	0
2019/03/07	2030	02/05/2019	10.20	Call	Bond Future	5,967.7100	5.9677	6,091.7700	6.0918	2.079	0	0	0
2019/03/07	2030	02/05/2019	10.20	Put	Bond Future	91.1500	0.0912	80.4800	0.0805	(11.706)	0	0	3,000
2019/03/07	2030	02/05/2019	9.41	Put	Bond Future	850.9100	0.8509	792.1000	0.7921	(6.911)	0	0	0
2019/03/07	2030	02/05/2019	8.90	Call	Bond Future	481.2700	0.4813	507.6100	0.5076	5.473	0	0	3,000
2019/03/07	2030	02/05/2019	9.40	Call	Bond Future	1,930.2900	1.9303	2,005.2300	2.0052	3.882	0	0	3,000
2019/03/07	2030	02/05/2019	9.40	Put	Bond Future	873.0700	0.8731	813.2800	0.8133	(6.848)	0	0	0
2019/03/07	2030	01/08/2019	9.15	Put	Bond Future	2,679.5600	2.6796	2,597.0900	2.5971	(3.078)	0	0	0
2019/03/07	2030	01/08/2019	9.91	Put	Bond Future	957.5500	0.9575	916.7100	0.9167	(4.265)	0	0	0
2019/03/07	2030	01/08/2019			Bond Future	9.2931	91.5817	9.2712	91.7188	(0.237)	0.0000	0.0000	0
2019/03/07	2030	01/08/2019	8.35	Put	Bond Future	6,415.1200	6.4151	6,291.3700	6.2914	(1.929)	0	0	0
2019/03/07	2030	01/08/2019	8.35	Call	Bond Future	282.5800	0.2826	295.9000	0.2959	4.714	0	0	2,025
2019/03/07	2030	01/08/2019	9.92	Call	Bond Future	4,739.3700	4.7394	4,836.0200	4.8360	2.039	0	0	0
2019/03/07	2030	01/08/2019	9.90	Put	Bond Future	970.9000	0.9709	929.6200	0.9296	(4.252)	0	0	0
2019/03/07	2030	01/08/2019	9.15	Call	Bond Future	1,782.3900	1.7824	1,836.9900	1.8370	3.063	0	0	2,025
2019/03/07	2030	01/08/2019	9.91	Call	Bond Future	4,693.6700	4.6937	4,789.9000	4.7899	2.050	0	0	0
2019/03/07	2030	01/08/2019	9.92	Put	Bond Future	944.3800	0.9444	903.9600	0.9040	(4.280)	0	0	0
2019/03/07	2030	01/08/2019	9.90	Call	Bond Future	4,648.0900	4.6481	4,743.8800	4.7439	2.061	0	0	0
2019/03/07	2030	07/11/2019	9.49	Put	Bond Future	2,476.9800	2.4770	2,410.7100	2.4107	(2.675)	0	0	0
2019/03/07	2030	07/11/2019			Bond Future	9.3443	93.5107	9.3214	93.6505	(0.244)	0.0000	0.0000	0
2019/03/07	2030	07/11/2019	9.48	Call	Bond Future	3,326.5800	3.3266	3,399.6200	3.3996	2.196	0	0	0
2019/03/07	2030	07/11/2019	9.48	Put	Bond Future	2,501.9500	2.5019	2,435.2200	2.4352	(2.667)	0	0	0
2019/03/07	2030	07/11/2019	9.49	Call	Bond Future	3,361.9900	3.3620	3,435.4900	3.4355	2.186	0	0	0
2019/03/07	2030	07/11/2019	9.47	Call	Bond Future	3,291.6400	3.2916	3,364.2300	3.3642	2.205	0	0	0
2019/03/07	2030	07/11/2019	9.47	Put	Bond Future	2,527.4300	2.5274	2,460.2500	2.4603	(2.658)	0	0	0
2019/03/07	2032	02/05/2019	9.62	Put	Bond Future	1,015.1800	1.0152	948.3700	0.9484	(6.581)	0	0	0
2019/03/07	2032	02/05/2019	9.61	Call	Bond Future	2,057.1000	2.0571	2,135.6700	2.1357	3.819	0	0	0
2019/03/07	2032	02/05/2019			Bond Future	9.4615	91.9003	9.4403	92.0467	(0.224)	0.0000	0.0000	43,357
2019/03/07	2032	02/05/2019	9.62	Call	Bond Future	2,099.8100	2.0998	2,179.4300	2.1794	3.792	0	0	0
2019/03/07	2032	02/05/2019	9.61	Put	Bond Future	1,040.3600	1.0404	972.5000	0.9725	(6.523)	0	0	0
2019/03/07	2032	02/05/2019	9.63	Call	Bond Future	2,143.0600	2.1431	2,223.7300	2.2237	3.764	0	0	0

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2019/03/07	2032	02/05/2019	9.63	Put	Bond Future	990.6200	0.9906	924.8600	0.9249	(6.638)	0	0	0
2019/03/07	2032	01/08/2019	10.10	Call	Bond Future	4,932.6300	4.9326	5,035.1800	5.0352	2.079	0	0	0
2019/03/07	2032	01/08/2019	10.11	Put	Bond Future	1,097.8800	1.0979	1,052.0100	1.0520	(4.178)	0	0	0
2019/03/07	2032	01/08/2019			Bond Future	9.5208	93.6329	9.4989	93.7818	(0.230)	0.0000	0.0000	0
2019/03/07	2032	01/08/2019	10.10	Put	Bond Future	1,113.2000	1.1132	1,066.8500	1.0669	(4.164)	0	0	0
2019/03/07	2032	01/08/2019	10.11	Call	Bond Future	4,981.2600	4.9813	5,084.2900	5.0843	2.068	0	0	0
2019/03/07	2032	01/08/2019	10.09	Call	Bond Future	4,883.9300	4.8839	4,986.0000	4.9860	2.090	0	0	0
2019/03/07	2032	01/08/2019	10.09	Put	Bond Future	1,128.5200	1.1285	1,081.6900	1.0817	(4.150)	0	0	0
2019/03/07	2032	07/11/2019	9.71	Call	Bond Future	3,664.9400	3.6649	3,744.2200	3.7442	2.163	0	0	0
2019/03/07	2032	07/11/2019	9.70	Put	Bond Future	2,815.6200	2.8156	2,742.5400	2.7425	(2.596)	0	0	0
2019/03/07	2032	07/11/2019			Bond Future	9.5778	91.4415	9.5551	91.5934	(0.237)	0.0000	0.0000	0
2019/03/07	2032	07/11/2019	9.72	Call	Bond Future	3,702.6800	3.7027	3,782.4500	3.7825	2.154	0	0	0
2019/03/07	2032	07/11/2019	9.72	Put	Bond Future	2,758.7000	2.7587	2,686.6000	2.6866	(2.614)	0	0	0
2019/03/07	2032	07/11/2019	9.71	Put	Bond Future	2,786.8900	2.7869	2,714.3000	2.7143	(2.605)	0	0	0
2019/03/07	2032	07/11/2019	9.70	Call	Bond Future	3,627.6800	3.6277	3,706.4700	3.7065	2.172	0	0	0
2019/03/07	2033	02/05/2019			Bond Future	102.5838	102.5838	102.5664	102.5664	(0.017)	0.0000	0.0000	6,090
2019/03/07	2033	01/08/2019			Bond Future	104.5425	104.5425	104.5245	104.5245	(0.017)	0.0000	0.0000	0
2019/03/07	2033	07/11/2019			Bond Future	105.5860	105.5860	105.5674	105.5674	(0.018)	0.0000	0.0000	0
2019/03/07	2037	02/05/2019	9.81	Put	Bond Future	1,352.4100	1.3524	1,221.9000	1.2219	(9.650)	0	0	0
2019/03/07	2037	02/05/2019			Bond Future	9.7176	92.0278	9.6812	92.3100	(0.375)	0.0000	0.0000	54,434
2019/03/07	2037	02/05/2019	9.80	Call	Bond Future	2,017.4200	2.0174	2,167.1300	2.1671	7.421	0	0	0
2019/03/07	2037	02/05/2019	9.80	Put	Bond Future	1,384.3200	1.3843	1,251.7900	1.2518	(9.574)	0	0	0
2019/03/07	2037	02/05/2019	9.81	Call	Bond Future	2,061.8800	2.0619	2,213.6100	2.2136	7.359	0	0	0
2019/03/07	2037	02/05/2019	9.79	Call	Bond Future	1,973.4400	1.9734	2,121.1200	2.1211	7.483	0	0	0
2019/03/07	2037	02/05/2019	9.79	Put	Bond Future	1,416.8100	1.4168	1,282.2500	1.2822	(9.497)	0	0	0
2019/03/07	2037	01/08/2019	10.31	Call	Bond Future	5,270.0000	5.2700	5,469.6500	5.4697	3.788	0	0	0
2019/03/07	2037	01/08/2019			Bond Future	9.7807	89.5073	9.7431	89.7946	(0.384)	0.0000	0.0000	0
2019/03/07	2037	01/08/2019	10.29	Call	Bond Future	5,164.7000	5.1647	5,362.5000	5.3625	3.830	0	0	0
2019/03/07	2037	01/08/2019	10.29	Put	Bond Future	1,407.0000	1.4070	1,317.4600	1.3175	(6.364)	0	0	0
2019/03/07	2037	01/08/2019	10.31	Put	Bond Future	1,369.7000	1.3697	1,282.0100	1.2820	(6.402)	0	0	0
2019/03/07	2037	01/08/2019	10.30	Call	Bond Future	5,217.3700	5.2174	5,416.1000	5.4161	3.809	0	0	0
2019/03/07	2037	01/08/2019	10.30	Put	Bond Future	1,388.3300	1.3883	1,299.7200	1.2997	(6.382)	0	0	0
2019/03/07	2037	07/11/2019	9.97	Call	Bond Future	4,177.8700	4.1779	4,337.4700	4.3375	3.820	0	0	0
2019/03/07	2037	07/11/2019			Bond Future	9.8363	91.3927	9.7974	91.6859	(0.395)	0.0000	0.0000	0
2019/03/07	2037	07/11/2019	9.95	Call	Bond Future	4,094.5300	4.0945	4,252.2500	4.2523	3.852	0	0	0
2019/03/07	2037	07/11/2019	9.95	Put	Bond Future	3,243.8800	3.2439	3,108.4400	3.1084	(4.175)	0	0	0
2019/03/07	2037	07/11/2019	9.97	Put	Bond Future	3,178.9300	3.1789	3,045.3700	3.0454	(4.201)	0	0	0
2019/03/07	2037	07/11/2019	9.96	Call	Bond Future	4,136.2600	4.1363	4,294.9200	4.2949	3.836	0	0	0
2019/03/07	2037	07/11/2019	9.96	Put	Bond Future	3,211.4200	3.2114	3,076.9200	3.0769	(4.188)	0	0	0
2019/03/07	2038	02/05/2019			Bond Future	122.5832	122.5832	122.4716	122.4716	(0.091)	0.0000	0.0000	10,812
2019/03/07	2038	01/08/2019			Bond Future	123.2846	123.2846	123.1704	123.1704	(0.093)	0.0000	0.0000	0
2019/03/07	2038	07/11/2019			Bond Future	125.9114	125.9114	125.7946	125.7946	(0.093)	0.0000	0.0000	0
2019/03/07	2040	02/05/2019	9.89	Call	Bond Future	2,232.2600	2.2323	2,369.7100	2.3697	6.157	0	0	0
2019/03/07	2040	02/05/2019	9.88	Put	Bond Future	1,502.0300	1.5020	1,376.6900	1.3767	(8.345)	0	0	0

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2019/03/07	2040	02/05/2019	9.60	Call	Bond Future	1,070.6000	1.0706	1,153.3600	1.1534	7.730	0	0	1,150
2019/03/07	2040	02/05/2019			Bond Future	9.7974	95.3412	9.7661	95.6021	(0.320)	0.0000	0.0000	25,025
2019/03/07	2040	02/05/2019	9.90	Call	Bond Future	2,280.3900	2.2804	2,419.7000	2.4197	6.109	0	0	0
2019/03/07	2040	02/05/2019	9.90	Put	Bond Future	1,433.9200	1.4339	1,312.3000	1.3123	(8.482)	0	0	0
2019/03/07	2040	02/05/2019	10.20	Put	Bond Future	693.2300	0.6932	620.5200	0.6205	(10.489)	0	0	0
2019/03/07	2040	02/05/2019	10.20	Call	Bond Future	3,944.9600	3.9450	4,133.1800	4.1332	4.771	0	0	1,150
2019/03/07	2040	02/05/2019	9.60	Put	Bond Future	2,734.2400	2.7342	2,556.0700	2.5561	(6.516)	0	0	0
2019/03/07	2040	02/05/2019	9.89	Put	Bond Future	1,467.7400	1.4677	1,344.2600	1.3443	(8.413)	0	0	0
2019/03/07	2040	02/05/2019	9.88	Call	Bond Future	2,184.4800	2.1845	2,320.0700	2.3201	6.207	0	0	0
2019/03/07	2040	01/08/2019	10.36	Call	Bond Future	5,520.3100	5.5203	5,700.3200	5.7003	3.261	0	0	0
2019/03/07	2040	01/08/2019	10.37	Put	Bond Future	1,540.9400	1.5409	1,456.1700	1.4562	(5.501)	0	0	0
2019/03/07	2040	01/08/2019			Bond Future	9.8604	92.6328	9.8281	92.8984	(0.328)	0.0000	0.0000	0
2019/03/07	2040	01/08/2019	10.36	Put	Bond Future	1,561.5200	1.5615	1,475.8900	1.4759	(5.484)	0	0	0
2019/03/07	2040	01/08/2019	10.37	Call	Bond Future	5,576.1800	5.5762	5,757.0500	5.7571	3.244	0	0	0
2019/03/07	2040	01/08/2019	10.38	Call	Bond Future	5,632.1900	5.6322	5,813.9200	5.8139	3.227	0	0	0
2019/03/07	2040	01/08/2019	10.38	Put	Bond Future	1,520.6200	1.5206	1,436.7100	1.4367	(5.518)	0	0	0
2019/03/07	2040	07/11/2019	10.03	Call	Bond Future	4,346.3000	4.3463	4,491.2200	4.4912	3.334	0	0	0
2019/03/07	2040	07/11/2019	10.04	Put	Bond Future	3,394.2100	3.3942	3,268.9700	3.2690	(3.690)	0	0	0
2019/03/07	2040	07/11/2019			Bond Future	9.9161	94.5841	9.8827	94.8551	(0.336)	0.0000	0.0000	0
2019/03/07	2040	07/11/2019	10.03	Put	Bond Future	3,429.2500	3.4293	3,303.1200	3.3031	(3.678)	0	0	0
2019/03/07	2040	07/11/2019	10.04	Call	Bond Future	4,391.0600	4.3911	4,536.8700	4.5369	3.321	0	0	0
2019/03/07	2040	07/11/2019	10.05	Call	Bond Future	4,435.7100	4.4357	4,582.3900	4.5824	3.307	0	0	0
2019/03/07	2040	07/11/2019	10.05	Put	Bond Future	3,359.1800	3.3592	3,234.8100	3.2348	(3.702)	0	0	0
2019/03/07	2044	02/05/2019	9.90	Call	Bond Future	2,311.9900	2.3120	2,506.6800	2.5067	8.421	0	0	0
2019/03/07	2044	02/05/2019			Bond Future	9.8003	92.5823	9.7589	92.9357	(0.423)	0.0000	0.0000	37,234
2019/03/07	2044	02/05/2019	9.90	Put	Bond Future	1,471.9600	1.4720	1,313.2800	1.3133	(10.780)	0	0	0
2019/03/07	2044	02/05/2019	9.91	Call	Bond Future	2,361.6300	2.3616	2,558.8000	2.5588	8.349	0	0	0
2019/03/07	2044	02/05/2019	9.92	Put	Bond Future	1,404.5900	1.4046	1,250.8600	1.2509	(10.945)	0	0	0
2019/03/07	2044	02/05/2019	9.91	Put	Bond Future	1,438.0300	1.4380	1,281.8300	1.2818	(10.862)	0	0	0
2019/03/07	2044	02/05/2019	9.92	Call	Bond Future	2,411.6200	2.4116	2,611.2600	2.6113	8.278	0	0	0
2019/03/07	2044	01/08/2019	9.86	Put	Bond Future	3,092.5100	3.0925	2,911.5700	2.9116	(5.851)	0	0	0
2019/03/07	2044	01/08/2019	10.53	Call	Bond Future	6,614.7400	6.6147	6,880.9600	6.8810	4.025	0	0	0
2019/03/07	2044	01/08/2019	10.40	Put	Bond Future	1,511.7500	1.5118	1,404.3300	1.4043	(7.106)	0	0	0
2019/03/07	2044	01/08/2019			Bond Future	9.8602	89.9470	9.8175	90.3069	(0.433)	0.0000	0.0000	0
2019/03/07	2044	01/08/2019	10.39	Call	Bond Future	5,802.3100	5.8023	6,053.6600	6.0537	4.332	0	0	0
2019/03/07	2044	01/08/2019	10.39	Put	Bond Future	1,531.9200	1.5319	1,423.3700	1.4234	(7.086)	0	0	0
2019/03/07	2044	01/08/2019	9.86	Call	Bond Future	3,091.0800	3.0911	3,270.0400	3.2700	5.790	0	0	100
2019/03/07	2044	01/08/2019	10.53	Put	Bond Future	1,273.0300	1.2730	1,179.3500	1.1794	(7.359)	0	0	100
2019/03/07	2044	01/08/2019	10.40	Call	Bond Future	5,859.4200	5.8594	6,111.9000	6.1119	4.309	0	0	0
2019/03/07	2044	01/08/2019	9.36	Put	Bond Future	5,679.7600	5.6798	5,420.1800	5.4202	(4.570)	0	0	0
2019/03/07	2044	01/08/2019	9.36	Call	Bond Future	1,310.3300	1.3103	1,410.6500	1.4106	7.656	0	0	100
2019/03/07	2044	01/08/2019	10.38	Call	Bond Future	5,745.3300	5.7453	5,995.5500	5.9955	4.355	0	0	0
2019/03/07	2044	01/08/2019	10.38	Put	Bond Future	1,552.3500	1.5524	1,442.6700	1.4427	(7.065)	0	0	0
2019/03/07	2044	07/11/2019	10.07	Put	Bond Future	3,355.4200	3.3554	3,193.2600	3.1933	(4.833)	0	0	0
2019/03/07	2044	07/11/2019			Bond Future	9.9130	91.8417	9.8689	92.2090	(0.444)	0.0000	0.0000	0
2019/03/07	2044	07/11/2019	10.06	Call	Bond Future	4,598.7900	4.5988	4,802.7600	4.8028	4.435	0	0	0
2019/03/07	2044	07/11/2019	10.06	Put	Bond Future	3,390.4600	3.3905	3,227.1200	3.2271	(4.818)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/07	2044	07/11/2019	10.07	Call	Bond Future	4,644.9400	4.6449	4,850.0900	4.8501	4.417	0	0	0
2019/03/07	2044	07/11/2019	10.05	Call	Bond Future	4,552.8300	4.5528	4,755.6300	4.7556	4.454	0	0	0
2019/03/07	2044	07/11/2019	10.05	Put	Bond Future	3,425.8100	3.4258	3,261.3000	3.2613	(4.802)	0	0	0
2019/03/07	2046	02/05/2019			Bond Future	115.1863	115.1863	115.1667	115.1667	(0.017)	0.0000	0.0000	12,523
2019/03/07	2046	01/08/2019			Bond Future	117.3857	117.3857	117.3655	117.3655	(0.017)	0.0000	0.0000	0
2019/03/07	2046	07/11/2019			Bond Future	118.1463	118.1463	118.1252	118.1252	(0.018)	0.0000	0.0000	0
2019/03/07	2050	02/05/2019			Bond Future	121.0447	121.0447	121.0241	121.0241	(0.017)	0.0000	0.0000	10,684
2019/03/07	2050	01/08/2019			Bond Future	121.5381	121.5381	121.5169	121.5169	(0.017)	0.0000	0.0000	0
2019/03/07	2050	07/11/2019			Bond Future	124.1275	124.1275	124.1059	124.1059	(0.017)	0.0000	0.0000	0
2019/03/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	AL37	02/05/2019			Index Future	629.5210	629.5210	629.7570	629.7570	0.037	0.0000	0.0000	0
2019/03/07	AL37	01/08/2019			Index Future	641.3880	641.3880	641.6270	641.6270	0.037	0.0000	0.0000	0
2019/03/07	AL37	07/11/2019			Index Future	654.8900	654.8900	655.1320	655.1320	0.037	0.0000	0.0000	0
2019/03/07	AL7T	02/05/2019			Index Future	727.8990	727.8990	728.7130	728.7130	0.112	0.0000	0.0000	0
2019/03/07	AL7T	01/08/2019			Index Future	741.6200	741.6200	742.4470	742.4470	0.112	0.0000	0.0000	0
2019/03/07	AL7T	07/11/2019			Index Future	757.2330	757.2330	758.0750	758.0750	0.111	0.0000	0.0000	0
2019/03/07	ALBI	02/05/2019			Index Future	659.2760	659.2760	660.6790	660.6790	0.213	0.0000	0.0000	903
2019/03/07	ALBI	01/08/2019			Index Future	671.7030	671.7030	673.1310	673.1310	0.213	0.0000	0.0000	0
2019/03/07	ALBI	07/11/2019			Index Future	685.8430	685.8430	687.3000	687.3000	0.212	0.0000	0.0000	0
2019/03/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/07	ES33	02/05/2019			Bond Future	10.9113	76.5980	10.8744	76.8150	(0.339)	0.0000	0.0000	350
2019/03/07	ES33	01/08/2019			Bond Future	11.0140	78.0419	10.9758	78.2629	(0.347)	0.0000	0.0000	0
2019/03/07	ES33	07/11/2019			Bond Future	11.1218	75.8887	11.0821	76.1141	(0.357)	0.0000	0.0000	0
2019/03/07	ES42	02/05/2019			Bond Future	11.1683	78.3487	11.1313	78.5966	(0.331)	0.0000	0.0000	4,919
2019/03/07	ES42	01/08/2019			Bond Future	11.2692	79.8261	11.2310	80.0785	(0.340)	0.0000	0.0000	0
2019/03/07	ES42	07/11/2019			Bond Future	11.3751	77.2407	11.3354	77.4982	(0.349)	0.0000	0.0000	0
2019/03/07	GOVI	02/05/2019	647.87	Call	GOVI	49,550.0000	4.9550	64,420.0000	6.4420	30.010	0	0	0
2019/03/07	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	02/05/2019			GOVI	652.8250	652.8250	654.3120	654.3120	0.228	0.0000	0.0000	447
2019/03/07	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	02/05/2019	647.88	Call	GOVI	49,450.0000	4.9450	64,320.0000	6.4320	30.071	0	0	0
2019/03/07	GOVI	02/05/2019	647.86	Call	GOVI	49,650.0000	4.9650	64,520.0000	6.4520	29.950	0	0	0
2019/03/07	GOVI	01/08/2019	638.68	Call	GOVI	264,510.0000	26.4510	279,650.0000	27.9650	5.724	0	0	0
2019/03/07	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	01/08/2019			GOVI	665.1310	665.1310	666.6450	666.6450	0.228	0.0000	0.0000	0
2019/03/07	GOVI	01/08/2019	638.69	Call	GOVI	264,410.0000	26.4410	279,550.0000	27.9550	5.726	0	0	0
2019/03/07	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	01/08/2019	638.67	Call	GOVI	264,610.0000	26.4610	279,750.0000	27.9750	5.722	0	0	0
2019/03/07	GOVI	07/11/2019	672.90	Call	GOVI	62,330.0000	6.2330	77,770.0000	7.7770	24.771	0	0	0
2019/03/07	GOVI	07/11/2019			GOVI	679.1330	679.1330	680.6770	680.6770	0.227	0.0000	0.0000	0
2019/03/07	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	07/11/2019	672.91	Call	GOVI	62,230.0000	6.2230	77,670.0000	7.7670	24.811	0	0	0
2019/03/07	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	GOVI	07/11/2019	672.92	Call	GOVI	62,130.0000	6.2130	77,570.0000	7.7570	24.851	0	0	0
2019/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/07	IGOV	02/05/2019			Index Future	257.9380	257.9380	257.8640	257.8640	(0.029)	0.0000	0.0000	735
2019/03/07	IGOV	01/08/2019			Index Future	262.8630	262.8630	262.7870	262.7870	(0.029)	0.0000	0.0000	0
2019/03/07	IGOV	07/11/2019			Index Future	268.4630	268.4630	268.3840	268.3840	(0.029)	0.0000	0.0000	0
2019/03/07	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/07	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/07	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/07	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/07	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/07	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/07	IS02	20/12/2019			Interest Rate Swap	102.8000	102.8000	102.8000	102.8000	0.000	0.0000	0.0000	0
2019/03/07	IS02	23/03/2020			Interest Rate Swap	98.7800	98.7800	98.7900	98.7900	0.010	0.0000	0.0000	0
2019/03/07	IS02	22/06/2020			Interest Rate Swap	102.3300	102.3300	102.3400	102.3400	0.010	0.0000	0.0000	0

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2019/03/07	IS02	21/09/2020			Interest Rate Swap	99.2900	99.2900	99.3000	99.3000	0.010	0.0000	0.0000	0
2019/03/07	IS05	17/12/2020			Interest Rate Swap	96.0400	96.0400	96.0600	96.0600	0.021	0.0000	0.0000	0
2019/03/07	IS05	16/03/2021			Interest Rate Swap	95.1800	95.1800	95.1900	95.1900	0.011	0.0000	0.0000	0
2019/03/07	IS05	15/06/2021			Interest Rate Swap	94.2600	94.2600	94.2800	94.2800	0.021	0.0000	0.0000	0
2019/03/07	IS05	21/09/2021			Interest Rate Swap	94.3200	94.3200	94.3500	94.3500	0.032	0.0000	0.0000	0
2019/03/07	IS05	21/12/2021			Interest Rate Swap	96.4200	96.4200	96.4600	96.4600	0.041	0.0000	0.0000	51
2019/03/07	IS05	15/03/2022			Interest Rate Swap	96.4700	96.4700	96.5100	96.5100	0.041	0.0000	0.0000	0
2019/03/07	IS05	21/06/2022			Interest Rate Swap	97.5900	97.5900	97.6200	97.6200	0.031	0.0000	0.0000	0
2019/03/07	IS05	20/09/2022			Interest Rate Swap	101.4600	101.4600	101.4800	101.4800	0.020	0.0000	0.0000	0
2019/03/07	IS05	20/12/2022			Interest Rate Swap	102.6600	102.6600	102.6600	102.6600	0.000	0.0000	0.0000	0
2019/03/07	IS05	22/03/2023			Interest Rate Swap	95.9400	95.9400	95.9400	95.9400	0.000	0.0000	0.0000	0
2019/03/07	IS05	20/06/2023			Interest Rate Swap	101.9500	101.9500	101.9500	101.9500	0.000	0.0000	0.0000	0
2019/03/07	IS05	19/09/2023			Interest Rate Swap	97.3700	97.3700	97.3700	97.3700	0.000	0.0000	0.0000	0
2019/03/07	IS10	17/12/2025			Interest Rate Swap	93.6600	93.6600	93.6400	93.6400	(0.021)	0.0000	0.0000	0
2019/03/07	IS10	16/03/2026			Interest Rate Swap	90.6000	90.6000	90.6000	90.6000	0.000	0.0000	0.0000	0
2019/03/07	IS10	15/06/2026			Interest Rate Swap	89.3100	89.3100	89.3100	89.3100	0.000	0.0000	0.0000	0
2019/03/07	IS10	21/09/2026			Interest Rate Swap	91.4700	91.4700	91.4700	91.4700	0.000	0.0000	0.0000	0
2019/03/07	IS10	21/12/2026			Interest Rate Swap	95.2900	95.2900	95.2900	95.2900	0.000	0.0000	0.0000	0
2019/03/07	IS10	15/03/2027			Interest Rate Swap	93.8300	93.8300	93.8300	93.8300	0.000	0.0000	0.0000	0
2019/03/07	IS10	21/06/2027			Interest Rate Swap	95.9100	95.9100	95.9100	95.9100	0.000	0.0000	0.0000	0
2019/03/07	IS10	20/09/2027			Interest Rate Swap	101.3900	101.3900	101.3800	101.3800	(0.010)	0.0000	0.0000	0
2019/03/07	IS10	20/12/2027			Interest Rate Swap	101.7400	101.7400	101.7300	101.7300	(0.010)	0.0000	0.0000	0
2019/03/07	IS10	22/03/2028			Interest Rate Swap	95.1900	95.1900	95.1900	95.1900	0.000	0.0000	0.0000	0
2019/03/07	IS10	20/06/2028			Interest Rate Swap	102.4400	102.4400	102.4400	102.4400	0.000	0.0000	0.0000	0
2019/03/07	IS10	19/09/2028			Interest Rate Swap	95.9500	95.9500	95.9600	95.9600	0.010	0.0000	0.0000	0
2019/03/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/07	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/07	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/07	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/07	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/07	R023	02/05/2019	8.45	Call	Bond Future	2,071.0100	2.0710	2,100.9600	2.1010	1.446	0	0	0
2019/03/07	R023	02/05/2019	8.44	Put	Bond Future	63.9800	0.0640	58.7800	0.0588	(8.128)	0	0	0
2019/03/07	R023	02/05/2019			Bond Future	7.8225	101.1795	7.8117	101.2145	(0.138)	0.0000	0.0000	66,540
2019/03/07	R023	02/05/2019	8.46	Call	Bond Future	2,100.6300	2.1006	2,130.7100	2.1307	1.432	0	0	0
2019/03/07	R023	02/05/2019	8.46	Put	Bond Future	59.9100	0.0599	54.9700	0.0550	(8.246)	0	0	0
2019/03/07	R023	02/05/2019	8.45	Put	Bond Future	61.9100	0.0619	56.8400	0.0568	(8.189)	0	0	0
2019/03/07	R023	02/05/2019	8.44	Call	Bond Future	2,041.4600	2.0415	2,071.2800	2.0713	1.461	0	0	0
2019/03/07	R023	01/08/2019	8.95	Call	Bond Future	3,499.8000	3.4998	3,529.5500	3.5295	0.850	0	0	0
2019/03/07	R023	01/08/2019			Bond Future	7.8326	103.0867	7.8211	103.1222	(0.148)	0.0000	0.0000	0
2019/03/07	R023	01/08/2019	8.93	Call	Bond Future	3,448.1200	3.4481	3,477.6700	3.4777	0.857	0	0	0
2019/03/07	R023	01/08/2019	8.93	Put	Bond Future	161.1600	0.1612	155.2700	0.1553	(3.655)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/07	R023	01/08/2019	8.95	Put	Bond Future	154.1800	0.1542	148.4900	0.1485	(3.690)	0	0	0
2019/03/07	R023	01/08/2019	8.94	Call	Bond Future	3,473.9300	3.4739	3,503.5800	3.5036	0.854	0	0	0
2019/03/07	R023	01/08/2019	8.94	Put	Bond Future	157.6400	0.1576	151.8500	0.1519	(3.673)	0	0	0
2019/03/07	R023	07/11/2019	7.98	Call	Bond Future	1,373.5000	1.3735	1,391.6400	1.3916	1.321	0	0	0
2019/03/07	R023	07/11/2019			Bond Future	7.8280	101.3219	7.8154	101.3579	(0.161)	0.0000	0.0000	0
2019/03/07	R023	07/11/2019	7.98	Put	Bond Future	940.5800	0.9406	922.7500	0.9228	(1.896)	0	0	0
2019/03/07	R023	07/11/2019	7.99	Call	Bond Future	1,391.5900	1.3916	1,409.8600	1.4099	1.313	0	0	0
2019/03/07	R023	07/11/2019	8.00	Call	Bond Future	1,410.1100	1.4101	1,428.5100	1.4285	1.305	0	0	0
2019/03/07	R023	07/11/2019	8.00	Put	Bond Future	920.3900	0.9204	902.8200	0.9028	(1.909)	0	0	0
2019/03/07	R023	07/11/2019	7.99	Put	Bond Future	930.2700	0.9303	912.5700	0.9126	(1.903)	0	0	0
2019/03/07	R035	02/05/2019	9.74	Put	Bond Future	1,326.3600	1.3264	1,183.5300	1.1835	(10.769)	0	0	0
2019/03/07	R035	02/05/2019			Bond Future	9.6350	95.5084	9.5935	95.8276	(0.431)	0.0000	0.0000	80,181
2019/03/07	R035	02/05/2019	9.74	Call	Bond Future	2,126.7000	2.1267	2,303.0900	2.3031	8.294	0	0	0
2019/03/07	R035	02/05/2019	9.75	Call	Bond Future	2,171.8700	2.1719	2,350.4900	2.3505	8.224	0	0	0
2019/03/07	R035	02/05/2019	9.75	Put	Bond Future	1,295.8100	1.2958	1,155.2100	1.1552	(10.850)	0	0	0
2019/03/07	R035	02/05/2019	9.73	Call	Bond Future	2,081.8500	2.0819	2,256.0100	2.2560	8.366	0	0	0
2019/03/07	R035	02/05/2019	9.73	Put	Bond Future	1,357.3200	1.3573	1,212.2600	1.2123	(10.687)	0	0	0
2019/03/07	R035	01/08/2019	10.23	Call	Bond Future	5,229.2100	5.2292	5,458.2400	5.4582	4.380	0	0	0
2019/03/07	R035	01/08/2019	10.22	Put	Bond Future	1,317.2700	1.3173	1,220.2200	1.2202	(7.368)	0	0	0
2019/03/07	R035	01/08/2019			Bond Future	9.6940	97.3088	9.6512	97.6338	(0.442)	0.0000	0.0000	0
2019/03/07	R035	01/08/2019	10.24	Call	Bond Future	5,281.8700	5.2819	5,511.9500	5.5120	4.356	0	0	0
2019/03/07	R035	01/08/2019	10.24	Put	Bond Future	1,280.5900	1.2806	1,185.6500	1.1856	(7.414)	0	0	0
2019/03/07	R035	01/08/2019	10.23	Put	Bond Future	1,298.9100	1.2989	1,202.9200	1.2029	(7.390)	0	0	0
2019/03/07	R035	01/08/2019	10.22	Call	Bond Future	5,176.5000	5.1765	5,404.4700	5.4045	4.404	0	0	0
2019/03/07	R035	07/11/2019	9.88	Call	Bond Future	4,054.7900	4.0548	4,235.8100	4.2358	4.464	0	0	0
2019/03/07	R035	07/11/2019	9.89	Call	Bond Future	4,096.3900	4.0964	4,278.4900	4.2785	4.445	0	0	0
2019/03/07	R035	07/11/2019	9.87	Put	Bond Future	3,154.1700	3.1542	3,002.4600	3.0025	(4.810)	0	0	0
2019/03/07	R035	07/11/2019			Bond Future	9.7541	94.8511	9.7098	95.1828	(0.454)	0.0000	0.0000	0
2019/03/07	R035	07/11/2019	9.89	Put	Bond Future	3,090.1000	3.0901	2,940.5400	2.9405	(4.840)	0	0	0
2019/03/07	R035	07/11/2019	9.87	Call	Bond Future	4,013.3800	4.0134	4,193.3300	4.1933	4.484	0	0	0
2019/03/07	R035	07/11/2019	9.88	Put	Bond Future	3,122.0000	3.1220	2,971.3600	2.9714	(4.825)	0	0	0
2019/03/07	R186	02/05/2019	9.02	Call	Bond Future	2,294.9700	2.2950	2,356.9000	2.3569	2.699	0	0	0
2019/03/07	R186	02/05/2019	9.01	Put	Bond Future	482.9000	0.4829	449.9300	0.4499	(6.828)	0	0	0
2019/03/07	R186	02/05/2019	10.07	Call	Bond Future	7,620.6300	7.6206	7,713.4800	7.7135	1.218	0	0	0
2019/03/07	R186	02/05/2019	9.96	Put	Bond Future	16.5600	0.0166	14.3200	0.0143	(13.527)	0	0	90
2019/03/07	R186	02/05/2019	9.75	Call	Bond Future	5,935.6800	5.9357	6,024.8700	6.0249	1.503	0	0	0
2019/03/07	R186	02/05/2019	9.25	Put	Bond Future	231.6600	0.2317	212.3100	0.2123	(8.353)	0	0	0
2019/03/07	R186	02/05/2019	8.65	Put	Bond Future	1,287.7300	1.2877	1,227.6400	1.2276	(4.666)	0	0	0
2019/03/07	R186	02/05/2019			Bond Future	8.7037	113.7900	8.6875	113.8842	(0.185)	0.0000	0.0000	89,025
2019/03/07	R186	02/05/2019	9.03	Call	Bond Future	2,338.4500	2.3384	2,401.0400	2.4010	2.677	0	0	0
2019/03/07	R186	02/05/2019	9.03	Put	Bond Future	455.3500	0.4553	423.6900	0.4237	(6.953)	0	0	0
2019/03/07	R186	02/05/2019	8.65	Call	Bond Future	973.8100	0.9738	1,007.9700	1.0080	3.508	0	0	3,250
2019/03/07	R186	02/05/2019	9.02	Put	Bond Future	468.9600	0.4690	436.6400	0.4366	(6.892)	0	0	0
2019/03/07	R186	02/05/2019	9.01	Call	Bond Future	2,251.7900	2.2518	2,313.0700	2.3131	2.721	0	0	0
2019/03/07	R186	02/05/2019	9.30	Call	Bond Future	3,607.3900	3.6074	3,684.5000	3.6845	2.138	0	0	200
2019/03/07	R186	02/05/2019	10.07	Put	Bond Future	9.5400	0.0095	8.1400	0.0081	(14.675)	0	0	200

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2019/03/07	R186	02/05/2019	9.96	Call	Bond Future	7,040.8800	7.0409	7,132.8900	7.1329	1.307	0	0	0
2019/03/07	R186	02/05/2019	9.20	Put	Bond Future	271.4100	0.2714	249.6200	0.2496	(8.028)	0	0	0
2019/03/07	R186	02/05/2019	9.75	Put	Bond Future	43.8500	0.0438	38.7900	0.0388	(11.539)	0	0	7,000
2019/03/07	R186	02/05/2019	10.02	Put	Bond Future	12.3000	0.0123	10.5600	0.0106	(14.146)	0	0	3,250
2019/03/07	R186	02/05/2019	9.25	Call	Bond Future	3,360.7100	3.3607	3,435.6100	3.4356	2.229	0	0	3,250
2019/03/07	R186	02/05/2019	8.90	Call	Bond Future	1,804.9700	1.8050	1,858.3700	1.8584	2.958	0	0	0
2019/03/07	R186	02/05/2019	8.70	Put	Bond Future	1,138.9100	1.1389	1,082.6500	1.0827	(4.940)	0	0	0
2019/03/07	R186	02/05/2019	8.70	Call	Bond Future	1,117.3700	1.1174	1,155.3600	1.1554	3.400	0	0	200
2019/03/07	R186	02/05/2019	9.30	Put	Bond Future	197.7800	0.1978	180.6400	0.1806	(8.666)	0	0	0
2019/03/07	R186	02/05/2019	9.20	Call	Bond Future	3,118.9400	3.1189	3,191.4000	3.1914	2.323	0	0	90
2019/03/07	R186	02/05/2019	8.62	Put	Bond Future	1,383.1500	1.3831	1,320.8000	1.3208	(4.508)	0	0	0
2019/03/07	R186	02/05/2019	8.62	Call	Bond Future	893.3200	0.8933	925.2200	0.9252	3.571	0	0	90
2019/03/07	R186	02/05/2019	8.50	Put	Bond Future	1,810.5100	1.8105	1,739.6700	1.7397	(3.913)	0	0	0
2019/03/07	R186	02/05/2019	8.50	Call	Bond Future	613.3800	0.6134	636.7900	0.6368	3.817	0	0	7,000
2019/03/07	R186	02/05/2019	9.00	Put	Bond Future	497.2000	0.4972	463.5600	0.4636	(6.766)	0	0	7,500
2019/03/07	R186	02/05/2019	9.00	Call	Bond Future	2,208.9300	2.2089	2,269.5400	2.2695	2.744	0	0	7,000
2019/03/07	R186	02/05/2019	10.02	Call	Bond Future	7,357.2200	7.3572	7,449.7300	7.4497	1.257	0	0	0
2019/03/07	R186	02/05/2019	8.80	Put	Bond Future	879.1700	0.8792	830.6900	0.8307	(5.514)	0	0	0
2019/03/07	R186	02/05/2019	8.80	Call	Bond Future	1,439.3700	1.4394	1,485.1400	1.4851	3.180	0	0	7,500
2019/03/07	R186	02/05/2019	9.05	Call	Bond Future	2,426.4400	2.4264	2,490.3100	2.4903	2.632	0	0	0
2019/03/07	R186	02/05/2019	9.05	Put	Bond Future	429.3000	0.4293	398.9200	0.3989	(7.077)	0	0	3,250
2019/03/07	R186	02/05/2019	8.90	Put	Bond Future	667.0200	0.6670	626.1700	0.6262	(6.124)	0	0	4,250
2019/03/07	R186	02/05/2019	10.08	Put	Bond Future	238.1000	0.2381	226.6700	0.2267	(4.801)	0	0	6,000
2019/03/07	R186	01/08/2019	9.54	Call	Bond Future	4,959.6900	4.9597	5,031.4100	5.0314	1.446	0	0	0
2019/03/07	R186	01/08/2019			Bond Future	8.7549	110.6352	8.7380	110.7310	(0.193)	8.8218	8.8218	10
2019/03/07	R186	01/08/2019	8.30	Put	Bond Future	3,437.0400	3.4370	3,364.2200	3.3642	(2.119)	0	0	0
2019/03/07	R186	01/08/2019	8.30	Call	Bond Future	817.6200	0.8176	840.5700	0.8406	2.807	0	0	6,000
2019/03/07	R186	01/08/2019	9.05	Put	Bond Future	1,258.5900	1.2586	1,218.1000	1.2181	(3.217)	0	0	0
2019/03/07	R186	01/08/2019	9.05	Call	Bond Future	2,915.3800	2.9154	2,970.6600	2.9707	1.896	0	0	6,000
2019/03/07	R186	01/08/2019	9.52	Call	Bond Future	4,869.8300	4.8698	4,941.0100	4.9410	1.462	0	0	0
2019/03/07	R186	01/08/2019	9.52	Put	Bond Future	640.7200	0.6407	616.1300	0.6161	(3.838)	0	0	0
2019/03/07	R186	01/08/2019	10.08	Call	Bond Future	7,428.7600	7.4288	7,513.1000	7.5131	1.135	0	0	0
2019/03/07	R186	01/08/2019	9.54	Put	Bond Future	622.9000	0.6229	598.8500	0.5988	(3.861)	0	0	0
2019/03/07	R186	01/08/2019	9.53	Call	Bond Future	4,914.7200	4.9147	4,986.1700	4.9862	1.454	0	0	0
2019/03/07	R186	01/08/2019	9.53	Put	Bond Future	631.7500	0.6317	607.4300	0.6074	(3.850)	0	0	0
2019/03/07	R186	07/11/2019	8.94	Call	Bond Future	2,878.3300	2.8783	2,928.3200	2.9283	1.737	0	0	0
2019/03/07	R186	07/11/2019			Bond Future	8.7981	112.9653	8.7804	113.0628	(0.202)	0.0000	0.0000	0
2019/03/07	R186	07/11/2019	8.94	Put	Bond Future	2,101.9500	2.1019	2,054.4400	2.0544	(2.260)	0	0	0
2019/03/07	R186	07/11/2019	8.95	Call	Bond Future	2,911.4100	2.9114	2,961.7400	2.9617	1.729	0	0	0
2019/03/07	R186	07/11/2019	8.96	Put	Bond Future	2,059.0800	2.0591	2,012.2400	2.0122	(2.275)	0	0	0
2019/03/07	R186	07/11/2019	8.95	Put	Bond Future	2,080.6000	2.0806	2,033.4300	2.0334	(2.267)	0	0	0
2019/03/07	R186	07/11/2019	8.96	Call	Bond Future	2,944.3000	2.9443	2,994.9600	2.9950	1.721	0	0	0
2019/03/07	R197	02/05/2019			Bond Future	302.4434	302.4434	302.3899	302.3899	(0.018)	0.0000	0.0000	2,350
2019/03/07	R197	01/08/2019			Bond Future	300.6625	300.6625	300.6073	300.6073	(0.018)	0.0000	0.0000	0
2019/03/07	R197	07/11/2019			Bond Future	307.0689	307.0689	307.0119	307.0119	(0.019)	0.0000	0.0000	0
2019/03/07	R202	02/05/2019			Bond Future	234.5231	234.5231	234.4835	234.4835	(0.017)	0.0000	0.0000	8,666

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/07	R202	01/08/2019			Bond Future	234.9879	234.9879	234.9469	234.9469	(0.017)	0.0000	0.0000	0
2019/03/07	R202	07/11/2019			Bond Future	239.9946	239.9946	239.9522	239.9522	(0.018)	0.0000	0.0000	0
2019/03/07	R207	02/05/2019	7.63	Call	Bond Future	815.9600	0.8160	838.7700	0.8388	2.795	0	0	0
2019/03/07	R207	02/05/2019			Bond Future	6.4045	102.7920	6.3705	102.8148	(0.531)	0.0000	0.0000	6,025
2019/03/07	R207	02/05/2019	7.61	Call	Bond Future	802.7300	0.8027	825.5400	0.8255	2.842	0	0	0
2019/03/07	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	R207	02/05/2019	7.62	Call	Bond Future	809.3500	0.8094	832.1600	0.8322	2.818	0	0	0
2019/03/07	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/07	R207	01/08/2019	7.34	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/03/07	R207	01/08/2019	7.33	Call	Bond Future	728.3400	0.7283	751.3200	0.7513	3.155	0	0	0
2019/03/07	R207	01/08/2019			Bond Future	5.6540	101.0883	5.6014	101.1113	(0.929)	0.0000	0.0000	0
2019/03/07	R207	01/08/2019	7.34	Call	Bond Future	732.6600	0.7327	755.6400	0.7556	3.137	0	0	0
2019/03/07	R207	01/08/2019	7.33	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2019/03/07	R207	01/08/2019	7.35	Call	Bond Future	736.9600	0.7370	759.9500	0.7600	3.120	0	0	0
2019/03/07	R207	01/08/2019	7.35	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2019/03/07	R207	07/11/2019	2.08	Put	Bond Future	51.7100	0.0517	37.8700	0.0379	(26.765)	0	0	0
2019/03/07	R207	07/11/2019			Bond Future	2.2533	103.2172	2.1241	103.2405	(5.732)	0.0000	0.0000	0
2019/03/07	R207	07/11/2019	2.07	Call	Bond Future	19.8200	0.0198	29.0900	0.0291	46.771	0	0	0
2019/03/07	R207	07/11/2019	2.07	Put	Bond Future	52.8800	0.0529	38.8500	0.0388	(26.532)	0	0	0
2019/03/07	R207	07/11/2019	2.08	Call	Bond Future	20.4500	0.0204	29.9100	0.0299	46.259	0	0	0
2019/03/07	R207	07/11/2019	2.06	Call	Bond Future	19.2000	0.0192	28.2800	0.0283	47.292	0	0	0
2019/03/07	R207	07/11/2019	2.06	Put	Bond Future	54.0700	0.0541	39.8500	0.0398	(26.299)	0	0	0
2019/03/07	R208	02/05/2019	8.03	Put	Bond Future	2.4800	0.0025	2.8000	0.0028	12.903	0	0	0
2019/03/07	R208	02/05/2019	8.02	Call	Bond Future	1,725.0100	1.7250	1,677.2900	1.6773	(2.766)	0	0	0
2019/03/07	R208	02/05/2019			Bond Future	7.0218	100.1976	7.0493	100.1496	0.392	0.0000	0.0000	14,463
2019/03/07	R208	02/05/2019	8.03	Call	Bond Future	1,741.8900	1.7419	1,694.1600	1.6942	(2.740)	0	0	0
2019/03/07	R208	02/05/2019	8.02	Put	Bond Future	2.6600	0.0027	2.9900	0.0030	12.406	0	0	0
2019/03/07	R208	02/05/2019	8.04	Call	Bond Future	1,758.7800	1.7588	1,711.0200	1.7110	(2.716)	0	0	0
2019/03/07	R208	02/05/2019	8.04	Put	Bond Future	2.3200	0.0023	2.6100	0.0026	12.500	0	0	0
2019/03/07	R208	01/08/2019	8.16	Call	Bond Future	1,899.7400	1.8997	1,852.6100	1.8526	(2.481)	0	0	0
2019/03/07	R208	01/08/2019	8.17	Put	Bond Future	22.3500	0.0223	24.3700	0.0244	9.038	0	0	0
2019/03/07	R208	01/08/2019			Bond Future	6.9208	102.0865	6.9528	102.0373	0.464	0.0000	0.0000	0
2019/03/07	R208	01/08/2019	8.16	Put	Bond Future	23.0800	0.0231	25.1600	0.0252	9.012	0	0	0
2019/03/07	R208	01/08/2019	8.17	Call	Bond Future	1,913.9600	1.9140	1,866.7700	1.8668	(2.466)	0	0	0
2019/03/07	R208	01/08/2019	8.15	Call	Bond Future	1,885.5400	1.8855	1,838.4700	1.8385	(2.496)	0	0	0
2019/03/07	R208	01/08/2019	8.15	Put	Bond Future	23.8300	0.0238	25.9700	0.0260	8.980	0	0	0
2019/03/07	R208	07/11/2019	6.82	Put	Bond Future	289.0600	0.2891	310.9200	0.3109	7.562	0	0	0
2019/03/07	R208	07/11/2019	6.83	Call	Bond Future	435.6300	0.4356	406.7700	0.4068	(6.625)	0	0	0
2019/03/07	R208	07/11/2019			Bond Future	6.7139	100.8300	6.7527	100.7795	0.577	0.0000	0.0000	0
2019/03/07	R208	07/11/2019	6.84	Call	Bond Future	443.9800	0.4440	414.8400	0.4148	(6.563)	0	0	0
2019/03/07	R208	07/11/2019	6.84	Put	Bond Future	280.0500	0.2800	301.3500	0.3014	7.606	0	0	0
2019/03/07	R208	07/11/2019	6.82	Call	Bond Future	427.0200	0.4270	398.4400	0.3984	(6.693)	0	0	0
2019/03/07	R208	07/11/2019	6.83	Put	Bond Future	284.6800	0.2847	306.2600	0.3063	7.580	0	0	0
2019/03/07	R209	02/05/2019	9.70	Put	Bond Future	1,096.6800	1.0967	990.3500	0.9903	(9.696)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/07	R209	02/05/2019			Bond Future	9.5817	72.9991	9.5454	73.2380	(0.379)	0.0000	0.0000	102,067
2019/03/07	R209	02/05/2019	9.69	Call	Bond Future	1,828.3500	1.8284	1,959.1700	1.9592	7.155	0	0	0
2019/03/07	R209	02/05/2019	9.69	Put	Bond Future	1,122.7500	1.1228	1,014.7400	1.0147	(9.620)	0	0	0
2019/03/07	R209	02/05/2019	10.50	Call	Bond Future	5,819.2100	5.8192	6,036.3800	6.0364	3.732	0	0	0
2019/03/07	R209	02/05/2019	10.71	Call	Bond Future	6,949.1800	6.9492	7,176.3300	7.1763	3.269	0	0	0
2019/03/07	R209	02/05/2019	9.70	Call	Bond Future	1,866.9200	1.8669	1,999.4200	1.9994	7.097	0	0	0
2019/03/07	R209	02/05/2019	10.50	Put	Bond Future	143.1600	0.1432	121.5000	0.1215	(15.130)	0	0	11,560
2019/03/07	R209	02/05/2019	10.71	Put	Bond Future	67.9800	0.0680	56.3000	0.0563	(17.182)	0	0	760
2019/03/07	R209	02/05/2019	9.95	Put	Bond Future	600.7000	0.6007	531.6400	0.5316	(11.497)	0	0	0
2019/03/07	R209	02/05/2019	9.95	Call	Bond Future	2,959.6500	2.9596	3,129.4200	3.1294	5.736	0	0	760
2019/03/07	R209	02/05/2019	9.68	Call	Bond Future	1,790.0600	1.7901	1,919.2000	1.9192	7.214	0	0	0
2019/03/07	R209	02/05/2019	9.68	Put	Bond Future	1,149.1900	1.1492	1,039.5000	1.0395	(9.545)	0	0	0
2019/03/07	R209	02/05/2019	9.35	Put	Bond Future	2,315.3800	2.3154	2,149.1300	2.1491	(7.180)	0	0	0
2019/03/07	R209	02/05/2019	9.35	Call	Bond Future	771.3800	0.7714	843.9600	0.8440	9.409	0	0	760
2019/03/07	R209	01/08/2019	10.15	Put	Bond Future	1,239.5400	1.2395	1,163.1200	1.1631	(6.165)	0	0	0
2019/03/07	R209	01/08/2019	9.30	Call	Bond Future	1,425.8200	1.4258	1,509.9500	1.5100	5.900	0	0	7,560
2019/03/07	R209	01/08/2019	10.17	Call	Bond Future	4,568.1900	4.5682	4,736.5200	4.7365	3.685	0	0	0
2019/03/07	R209	01/08/2019			Bond Future	9.6342	74.3753	9.5969	74.6185	(0.388)	0.0000	0.0000	0
2019/03/07	R209	01/08/2019	10.15	Call	Bond Future	4,478.8000	4.4788	4,645.6000	4.6456	3.724	0	0	0
2019/03/07	R209	01/08/2019	10.17	Put	Bond Future	1,207.6400	1.2076	1,132.7500	1.1328	(6.201)	0	0	0
2019/03/07	R209	01/08/2019	9.30	Put	Bond Future	3,644.8500	3.6449	3,485.7600	3.4858	(4.365)	0	0	0
2019/03/07	R209	01/08/2019	9.80	Put	Bond Future	1,951.9800	1.9520	1,844.8300	1.8448	(5.489)	0	0	0
2019/03/07	R209	01/08/2019	10.16	Put	Bond Future	1,223.5700	1.2236	1,147.9200	1.1479	(6.183)	0	0	0
2019/03/07	R209	01/08/2019	10.46	Call	Bond Future	5,914.9600	5.9150	6,102.7300	6.1027	3.174	0	0	0
2019/03/07	R209	01/08/2019	10.46	Put	Bond Future	830.4800	0.8305	775.0300	0.7750	(6.677)	0	0	7,560
2019/03/07	R209	01/08/2019	9.80	Call	Bond Future	3,016.8400	3.0168	3,152.9100	3.1529	4.510	0	0	7,560
2019/03/07	R209	01/08/2019	10.16	Call	Bond Future	4,523.5100	4.5235	4,691.0800	4.6911	3.704	0	0	0
2019/03/07	R209	07/11/2019	9.82	Call	Bond Future	3,537.2500	3.5373	3,672.9100	3.6729	3.835	0	0	0
2019/03/07	R209	07/11/2019			Bond Future	9.6847	72.7877	9.6462	73.0359	(0.398)	0.0000	0.0000	0
2019/03/07	R209	07/11/2019	9.80	Call	Bond Future	3,465.8600	3.4659	3,599.9200	3.5999	3.868	0	0	0
2019/03/07	R209	07/11/2019	9.80	Put	Bond Future	2,730.6100	2.7306	2,616.5000	2.6165	(4.179)	0	0	0
2019/03/07	R209	07/11/2019	9.82	Put	Bond Future	2,675.5400	2.6755	2,563.0300	2.5630	(4.205)	0	0	0
2019/03/07	R209	07/11/2019	9.81	Call	Bond Future	3,501.4800	3.5015	3,636.3400	3.6363	3.852	0	0	0
2019/03/07	R209	07/11/2019	9.81	Put	Bond Future	2,702.9600	2.7030	2,589.6500	2.5896	(4.192)	0	0	0
2019/03/07	R210	02/05/2019			Bond Future	185.8862	185.8862	185.8542	185.8542	(0.017)	0.0000	0.0000	1,948
2019/03/07	R210	01/08/2019			Bond Future	189.4357	189.4357	189.4026	189.4026	(0.017)	0.0000	0.0000	0
2019/03/07	R210	07/11/2019			Bond Future	190.8334	190.8334	190.7992	190.7992	(0.018)	0.0000	0.0000	0
2019/03/07	R212	02/05/2019			Bond Future	157.5403	157.5403	157.5125	157.5125	(0.018)	0.0000	0.0000	4,973
2019/03/07	R212	01/08/2019			Bond Future	158.3283	158.3283	158.2996	158.2996	(0.018)	0.0000	0.0000	0
2019/03/07	R212	07/11/2019			Bond Future	161.7018	161.7018	161.6723	161.6723	(0.018)	0.0000	0.0000	0
2019/03/07	R213	02/05/2019	9.49	Call	Bond Future	1,851.8700	1.8519	1,922.7300	1.9227	3.826	0	0	0
2019/03/07	R213	02/05/2019	9.48	Put	Bond Future	960.6800	0.9607	898.4800	0.8985	(6.475)	0	0	0
2019/03/07	R213	02/05/2019			Bond Future	9.3427	84.7246	9.3217	84.8567	(0.226)	0.0000	0.0000	27,698
2019/03/07	R213	02/05/2019	9.50	Call	Bond Future	1,890.5300	1.8905	1,962.3500	1.9624	3.799	0	0	0
2019/03/07	R213	02/05/2019	9.50	Put	Bond Future	914.3200	0.9143	854.0400	0.8540	(6.593)	0	0	0

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2019/03/07	R213	02/05/2019	9.49	Put	Bond Future	937.2800	0.9373	876.0400	0.8760	(6.534)	0	0	0
2019/03/07	R213	02/05/2019	9.48	Call	Bond Future	1,813.5800	1.8136	1,883.4800	1.8835	3.854	0	0	0
2019/03/07	R213	01/08/2019	9.99	Put	Bond Future	961.4600	0.9615	920.6800	0.9207	(4.241)	0	0	0
2019/03/07	R213	01/08/2019	9.98	Call	Bond Future	4,463.5500	4.4636	4,556.7500	4.5568	2.088	0	0	0
2019/03/07	R213	01/08/2019			Bond Future	9.3974	86.3217	9.3756	86.4561	(0.232)	0.0000	0.0000	0
2019/03/07	R213	01/08/2019	9.99	Call	Bond Future	4,508.0700	4.5081	4,601.7000	4.6017	2.077	0	0	0
2019/03/07	R213	01/08/2019	9.98	Put	Bond Future	975.0900	0.9751	933.8800	0.9339	(4.226)	0	0	0
2019/03/07	R213	01/08/2019	10.00	Call	Bond Future	4,552.8800	4.5529	4,646.9400	4.6469	2.066	0	0	0
2019/03/07	R213	01/08/2019	10.00	Put	Bond Future	948.1800	0.9482	907.8300	0.9078	(4.256)	0	0	0
2019/03/07	R213	07/11/2019	9.59	Put	Bond Future	2,467.9700	2.4680	2,402.7800	2.4028	(2.641)	0	0	0
2019/03/07	R213	07/11/2019	9.58	Call	Bond Future	3,260.8000	3.2608	3,332.2100	3.3322	2.190	0	0	0
2019/03/07	R213	07/11/2019			Bond Future	9.4526	84.5847	9.4300	84.7218	(0.239)	0.0000	0.0000	0
2019/03/07	R213	07/11/2019	9.59	Call	Bond Future	3,295.6500	3.2956	3,367.5100	3.3675	2.180	0	0	0
2019/03/07	R213	07/11/2019	9.58	Put	Bond Future	2,492.9800	2.4930	2,427.3400	2.4273	(2.633)	0	0	0
2019/03/07	R213	07/11/2019	9.60	Call	Bond Future	3,330.6500	3.3306	3,402.9600	3.4030	2.171	0	0	0
2019/03/07	R213	07/11/2019	9.60	Put	Bond Future	2,443.1800	2.4432	2,378.4400	2.3784	(2.650)	0	0	0
2019/03/07	R214	02/05/2019	9.87	Call	Bond Future	1,910.7900	1.9108	2,045.7300	2.0457	7.062	0	0	0
2019/03/07	R214	02/05/2019	9.85	Call	Bond Future	1,831.9500	1.8319	1,963.4300	1.9634	7.177	0	0	0
2019/03/07	R214	02/05/2019			Bond Future	9.7659	71.9186	9.7297	72.1670	(0.371)	0.0000	0.0000	21,863
2019/03/07	R214	02/05/2019	9.85	Put	Bond Future	1,261.0600	1.2611	1,144.0900	1.1441	(9.276)	0	0	0
2019/03/07	R214	02/05/2019	9.87	Put	Bond Future	1,205.1700	1.2052	1,091.6600	1.0917	(9.419)	0	0	0
2019/03/07	R214	02/05/2019	9.86	Call	Bond Future	1,871.1700	1.8712	2,004.3900	2.0044	7.120	0	0	0
2019/03/07	R214	02/05/2019	9.86	Put	Bond Future	1,232.8600	1.2329	1,117.6300	1.1176	(9.347)	0	0	0
2019/03/07	R214	01/08/2019	10.34	Put	Bond Future	1,288.0300	1.2880	1,208.9400	1.2089	(6.140)	0	0	0
2019/03/07	R214	01/08/2019			Bond Future	9.8189	73.2743	9.7817	73.5273	(0.379)	0.0000	0.0000	0
2019/03/07	R214	01/08/2019	10.33	Call	Bond Future	4,633.4900	4.6335	4,806.5400	4.8065	3.735	0	0	0
2019/03/07	R214	01/08/2019	10.33	Put	Bond Future	1,304.8700	1.3049	1,224.9800	1.2250	(6.122)	0	0	0
2019/03/07	R214	01/08/2019	10.34	Call	Bond Future	4,679.2500	4.6793	4,853.1000	4.8531	3.715	0	0	0
2019/03/07	R214	01/08/2019	10.32	Call	Bond Future	4,587.6900	4.5877	4,759.9400	4.7599	3.755	0	0	0
2019/03/07	R214	01/08/2019	10.32	Put	Bond Future	1,321.7600	1.3218	1,241.0700	1.2411	(6.105)	0	0	0
2019/03/07	R214	07/11/2019	10.02	Put	Bond Future	2,860.0300	2.8600	2,743.8300	2.7438	(4.063)	0	0	0
2019/03/07	R214	07/11/2019			Bond Future	9.8728	71.5165	9.8344	71.7747	(0.389)	0.0000	0.0000	0
2019/03/07	R214	07/11/2019	10.01	Call	Bond Future	3,798.2400	3.7982	3,939.3700	3.9394	3.716	0	0	0
2019/03/07	R214	07/11/2019	10.01	Put	Bond Future	2,887.7300	2.8877	2,770.7200	2.7707	(4.052)	0	0	0
2019/03/07	R214	07/11/2019	10.02	Call	Bond Future	3,836.1600	3.8362	3,978.1000	3.9781	3.700	0	0	0
2019/03/07	R214	07/11/2019	10.00	Call	Bond Future	3,760.4600	3.7605	3,900.7900	3.9008	3.732	0	0	0
2019/03/07	R214	07/11/2019	10.00	Put	Bond Future	2,915.6600	2.9157	2,797.8500	2.7979	(4.041)	0	0	0
2019/03/07	R248	02/05/2019	9.90	Put	Bond Future	1,366.0500	1.3660	1,229.4500	1.2294	(10.000)	0	0	0
2019/03/07	R248	02/05/2019			Bond Future	9.7607	91.9028	9.7244	92.2222	(0.371)	0.0000	0.0000	104,657
2019/03/07	R248	02/05/2019	9.90	Call	Bond Future	2,575.2300	2.5752	2,757.9700	2.7580	7.096	0	0	0
2019/03/07	R248	02/05/2019	9.91	Call	Bond Future	2,628.3900	2.6284	2,813.3600	2.8134	7.037	0	0	0
2019/03/07	R248	02/05/2019	9.89	Put	Bond Future	1,399.3400	1.3993	1,260.5100	1.2605	(9.921)	0	0	0
2019/03/07	R248	02/05/2019	9.91	Put	Bond Future	1,333.5300	1.3335	1,199.1600	1.1992	(10.076)	0	0	0
2019/03/07	R248	02/05/2019	9.89	Call	Bond Future	2,522.6900	2.5227	2,703.2000	2.7032	7.155	0	0	0
2019/03/07	R248	01/08/2019	10.35	Call	Bond Future	6,000.9500	6.0010	6,227.8200	6.2278	3.781	0	0	0
2019/03/07	R248	01/08/2019	10.34	Put	Bond Future	1,560.3400	1.5603	1,461.0200	1.4610	(6.365)	0	0	0

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2019/03/07	R248	01/08/2019			Bond Future	9.8133	93.6352	9.7760	93.9603	(0.380)	0.0000	0.0000	100
2019/03/07	R248	01/08/2019	10.36	Call	Bond Future	6,060.0100	6.0600	6,287.8900	6.2879	3.760	0	0	0
2019/03/07	R248	01/08/2019	10.36	Put	Bond Future	1,519.3600	1.5194	1,422.0800	1.4221	(6.403)	0	0	0
2019/03/07	R248	01/08/2019	10.35	Put	Bond Future	1,539.7100	1.5397	1,441.4200	1.4414	(6.384)	0	0	0
2019/03/07	R248	01/08/2019	10.34	Call	Bond Future	5,942.0500	5.9421	6,167.8900	6.1679	3.801	0	0	0
2019/03/07	R248	07/11/2019	10.02	Call	Bond Future	4,838.4200	4.8384	5,022.0500	5.0220	3.795	0	0	0
2019/03/07	R248	07/11/2019	10.01	Put	Bond Future	3,570.8800	3.5709	3,421.6700	3.4217	(4.179)	0	0	0
2019/03/07	R248	07/11/2019			Bond Future	9.8666	91.1636	9.8282	91.4954	(0.390)	0.0000	0.0000	0
2019/03/07	R248	07/11/2019	10.03	Call	Bond Future	4,887.3800	4.8874	5,072.0500	5.0720	3.779	0	0	0
2019/03/07	R248	07/11/2019	10.03	Put	Bond Future	3,500.9400	3.5009	3,353.8100	3.3538	(4.203)	0	0	0
2019/03/07	R248	07/11/2019	10.02	Put	Bond Future	3,535.7500	3.5357	3,387.5800	3.3876	(4.191)	0	0	0
2019/03/07	R248	07/11/2019	10.01	Call	Bond Future	4,789.6300	4.7896	4,972.2200	4.9722	3.812	0	0	0
<b>Total</b>													<b>911633</b>