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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2019 TO 18/03/2019

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
2019/03/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	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
2019/03/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	2025	02/05/2019			Bond Future	133.9517	133.9517	133.9785	133.9785	0.020	0.0000	0.0000	691
2019/03/18	2025	01/08/2019			Bond Future	135.0365	135.0365	135.0634	135.0634	0.020	0.0000	0.0000	0
2019/03/18	2025	07/11/2019			Bond Future	137.9042	137.9042	137.9311	137.9311	0.020	0.0000	0.0000	0
2019/03/18	2029	02/05/2019			Bond Future	100.5092	100.5092	100.4729	100.4729	(0.036)	0.0000	0.0000	3,020
2019/03/18	2029	01/08/2019			Bond Future	102.4164	102.4164	102.3792	102.3792	(0.036)	0.0000	0.0000	0
2019/03/18	2029	07/11/2019			Bond Future	103.4836	103.4836	103.4451	103.4451	(0.037)	0.0000	0.0000	0
2019/03/18	2030	02/05/2019	9.41	Call	Bond Future	1,812.6700	1.8127	1,700.2500	1.7003	(6.202)	0	0	0
2019/03/18	2030	02/05/2019	8.90	Put	Bond Future	2,564.0600	2.5641	2,631.0100	2.6310	2.611	0	0	0
2019/03/18	2030	02/05/2019			Bond Future	9.2406	93.7642	9.2595	93.6447	0.204	0.0000	0.0000	45,467
2019/03/18	2030	02/05/2019	9.39	Call	Bond Future	1,731.8800	1.7319	1,620.9100	1.6209	(6.407)	0	0	0
2019/03/18	2030	02/05/2019	9.39	Put	Bond Future	791.1500	0.7911	799.6700	0.7997	1.077	0	0	0
2019/03/18	2030	02/05/2019	10.20	Call	Bond Future	5,879.6100	5.8796	5,755.4600	5.7555	(2.112)	0	0	0
2019/03/18	2030	02/05/2019	10.20	Put	Bond Future	57.0300	0.0570	52.3700	0.0524	(8.171)	0	0	3,000
2019/03/18	2030	02/05/2019	9.41	Put	Bond Future	746.9700	0.7470	754.0400	0.7540	0.946	0	0	0
2019/03/18	2030	02/05/2019	8.90	Call	Bond Future	369.7700	0.3698	317.2300	0.3172	(14.209)	0	0	3,000
2019/03/18	2030	02/05/2019	9.40	Call	Bond Future	1,772.0500	1.7721	1,660.3500	1.6603	(6.303)	0	0	3,000
2019/03/18	2030	02/05/2019	9.40	Put	Bond Future	768.8100	0.7688	776.6000	0.7766	1.013	0	0	0
2019/03/18	2030	01/08/2019	9.15	Put	Bond Future	2,663.6500	2.6637	2,709.6900	2.7097	1.728	0	0	0
2019/03/18	2030	01/08/2019	9.91	Put	Bond Future	926.2500	0.9263	936.7900	0.9368	1.138	0	0	0
2019/03/18	2030	01/08/2019			Bond Future	9.3038	91.5155	9.3234	91.3935	0.211	0.0000	0.0000	0
2019/03/18	2030	01/08/2019	8.35	Put	Bond Future	6,450.7200	6.4507	6,550.0900	6.5501	1.540	0	0	0
2019/03/18	2030	01/08/2019	8.35	Call	Bond Future	252.0100	0.2520	229.3100	0.2293	(9.008)	0	0	2,025
2019/03/18	2030	01/08/2019	9.92	Call	Bond Future	4,642.0900	4.6421	4,530.2900	4.5303	(2.408)	0	0	0
2019/03/18	2030	01/08/2019	9.90	Put	Bond Future	939.5900	0.9396	950.4100	0.9504	1.152	0	0	0
2019/03/18	2030	01/08/2019	9.15	Call	Bond Future	1,700.3100	1.7003	1,624.2800	1.6243	(4.472)	0	0	2,025
2019/03/18	2030	01/08/2019	9.91	Call	Bond Future	4,596.2000	4.5962	4,484.6700	4.4847	(2.427)	0	0	0
2019/03/18	2030	01/08/2019	9.92	Put	Bond Future	913.2700	0.9133	923.5400	0.9235	1.125	0	0	0
2019/03/18	2030	01/08/2019	9.90	Call	Bond Future	4,550.6100	4.5506	4,439.3600	4.4394	(2.445)	0	0	0
2019/03/18	2030	07/11/2019	9.49	Put	Bond Future	2,477.0800	2.4771	2,514.4100	2.5144	1.507	0	0	0
2019/03/18	2030	07/11/2019			Bond Future	9.3564	93.4366	9.3769	93.3116	0.219	0.0000	0.0000	0
2019/03/18	2030	07/11/2019	9.48	Call	Bond Future	3,252.9000	3.2529	3,165.6300	3.1656	(2.683)	0	0	0
2019/03/18	2030	07/11/2019	9.48	Put	Bond Future	2,502.3200	2.5023	2,540.0600	2.5401	1.508	0	0	0
2019/03/18	2030	07/11/2019	9.49	Call	Bond Future	3,288.0400	3.2880	3,200.3600	3.2004	(2.667)	0	0	0
2019/03/18	2030	07/11/2019	9.47	Call	Bond Future	3,218.2200	3.2182	3,131.3700	3.1314	(2.699)	0	0	0
2019/03/18	2030	07/11/2019	9.47	Put	Bond Future	2,528.0600	2.5281	2,566.2200	2.5662	1.509	0	0	0
2019/03/18	2032	02/05/2019	9.62	Put	Bond Future	865.4900	0.8655	886.1400	0.8861	2.386	0	0	0
2019/03/18	2032	02/05/2019	9.61	Call	Bond Future	1,884.7100	1.8847	1,743.9900	1.7440	(7.466)	0	0	0
2019/03/18	2032	02/05/2019			Bond Future	9.4647	91.8782	9.4883	91.7158	0.249	0.0000	0.0000	43,357
2019/03/18	2032	02/05/2019	9.62	Call	Bond Future	1,928.0500	1.9281	1,786.2700	1.7863	(7.354)	0	0	0
2019/03/18	2032	02/05/2019	9.61	Put	Bond Future	890.0400	0.8900	911.7500	0.9117	2.439	0	0	0
2019/03/18	2032	02/05/2019	9.63	Call	Bond Future	1,971.9700	1.9720	1,829.1600	1.8292	(7.242)	0	0	0

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2019/03/18	2032	02/05/2019	9.63	Put	Bond Future	841.6000	0.8416	861.2200	0.8612	2.331	0	0	0
2019/03/18	2032	01/08/2019	10.10	Call	Bond Future	4,848.5600	4.8486	4,703.9500	4.7039	(2.983)	0	0	0
2019/03/18	2032	01/08/2019	10.11	Put	Bond Future	1,047.5900	1.0476	1,068.3900	1.0684	1.986	0	0	0
2019/03/18	2032	01/08/2019			Bond Future	9.5257	93.5992	9.5502	93.4334	0.257	0.0000	0.0000	0
2019/03/18	2032	01/08/2019	10.10	Put	Bond Future	1,062.7500	1.0628	1,083.9700	1.0840	1.997	0	0	0
2019/03/18	2032	01/08/2019	10.11	Call	Bond Future	4,897.3500	4.8974	4,752.3200	4.7523	(2.961)	0	0	0
2019/03/18	2032	01/08/2019	10.09	Call	Bond Future	4,799.7200	4.7997	4,655.5300	4.6555	(3.004)	0	0	0
2019/03/18	2032	01/08/2019	10.09	Put	Bond Future	1,077.9300	1.0779	1,099.5700	1.0996	2.008	0	0	0
2019/03/18	2032	07/11/2019	9.71	Call	Bond Future	3,594.8300	3.5948	3,480.6400	3.4806	(3.177)	0	0	0
2019/03/18	2032	07/11/2019	9.70	Put	Bond Future	2,786.5400	2.7865	2,842.6700	2.8427	2.014	0	0	0
2019/03/18	2032	07/11/2019			Bond Future	9.5839	91.4006	9.6093	91.2308	0.265	0.0000	0.0000	0
2019/03/18	2032	07/11/2019	9.72	Call	Bond Future	3,632.4400	3.6324	3,517.7000	3.5177	(3.159)	0	0	0
2019/03/18	2032	07/11/2019	9.72	Put	Bond Future	2,729.3700	2.7294	2,784.3900	2.7844	2.016	0	0	0
2019/03/18	2032	07/11/2019	9.71	Put	Bond Future	2,757.6900	2.7577	2,813.2600	2.8133	2.015	0	0	0
2019/03/18	2032	07/11/2019	9.70	Call	Bond Future	3,557.6900	3.5577	3,444.0600	3.4441	(3.194)	0	0	0
2019/03/18	2033	02/05/2019			Bond Future	102.4269	102.4269	102.5143	102.5143	0.085	0.0000	0.0000	6,090
2019/03/18	2033	01/08/2019			Bond Future	104.3705	104.3705	104.4592	104.4592	0.085	0.0000	0.0000	0
2019/03/18	2033	07/11/2019			Bond Future	105.4030	105.4030	105.4933	105.4933	0.086	0.0000	0.0000	0
2019/03/18	2037	02/05/2019	9.81	Put	Bond Future	1,146.0900	1.1461	1,193.7300	1.1937	4.157	0	0	0
2019/03/18	2037	02/05/2019			Bond Future	9.7108	92.0807	9.7397	91.8571	0.298	0.0000	0.0000	52,125
2019/03/18	2037	02/05/2019	9.80	Call	Bond Future	1,863.0500	1.8631	1,688.8200	1.6888	(9.352)	0	0	0
2019/03/18	2037	02/05/2019	9.80	Put	Bond Future	1,177.0900	1.1771	1,226.4200	1.2264	4.191	0	0	0
2019/03/18	2037	02/05/2019	9.81	Call	Bond Future	1,908.4200	1.9084	1,732.5000	1.7325	(9.218)	0	0	0
2019/03/18	2037	02/05/2019	9.79	Call	Bond Future	1,818.2200	1.8182	1,645.7100	1.6457	(9.488)	0	0	0
2019/03/18	2037	02/05/2019	9.79	Put	Bond Future	1,208.7300	1.2087	1,259.7800	1.2598	4.223	0	0	0
2019/03/18	2037	01/08/2019	10.31	Call	Bond Future	5,232.6600	5.2327	5,041.9900	5.0420	(3.644)	0	0	0
2019/03/18	2037	01/08/2019			Bond Future	9.7751	89.5502	9.8050	89.3222	0.306	0.0000	0.0000	0
2019/03/18	2037	01/08/2019	10.29	Call	Bond Future	5,126.5800	5.1266	4,937.1800	4.9372	(3.694)	0	0	0
2019/03/18	2037	01/08/2019	10.29	Put	Bond Future	1,325.9500	1.3259	1,364.5900	1.3646	2.914	0	0	0
2019/03/18	2037	01/08/2019	10.31	Put	Bond Future	1,289.4300	1.2894	1,326.8000	1.3268	2.898	0	0	0
2019/03/18	2037	01/08/2019	10.30	Call	Bond Future	5,179.6300	5.1796	4,989.5900	4.9896	(3.669)	0	0	0
2019/03/18	2037	01/08/2019	10.30	Put	Bond Future	1,307.6600	1.3077	1,345.6600	1.3457	2.906	0	0	0
2019/03/18	2037	07/11/2019	9.97	Call	Bond Future	4,146.4200	4.1464	3,993.0300	3.9930	(3.699)	0	0	0
2019/03/18	2037	07/11/2019			Bond Future	9.8313	91.4301	9.8623	91.1969	0.315	0.0000	0.0000	0
2019/03/18	2037	07/11/2019	9.95	Call	Bond Future	4,062.8200	4.0628	3,910.9400	3.9109	(3.738)	0	0	0
2019/03/18	2037	07/11/2019	9.95	Put	Bond Future	3,174.7900	3.1748	3,256.1100	3.2561	2.561	0	0	0
2019/03/18	2037	07/11/2019	9.97	Put	Bond Future	3,110.1000	3.1101	3,189.9100	3.1899	2.566	0	0	0
2019/03/18	2037	07/11/2019	9.96	Call	Bond Future	4,104.6700	4.1047	3,952.0300	3.9520	(3.719)	0	0	0
2019/03/18	2037	07/11/2019	9.96	Put	Bond Future	3,142.4500	3.1425	3,223.0100	3.2230	2.564	0	0	0
2019/03/18	2038	02/05/2019			Bond Future	122.4877	122.4877	122.4464	122.4464	(0.034)	0.0000	0.0000	11,059
2019/03/18	2038	01/08/2019			Bond Future	123.1729	123.1729	123.1302	123.1302	(0.035)	0.0000	0.0000	0
2019/03/18	2038	07/11/2019			Bond Future	125.7886	125.7886	125.7446	125.7446	(0.035)	0.0000	0.0000	0
2019/03/18	2040	02/05/2019	9.89	Call	Bond Future	2,016.7900	2.0168	1,829.1900	1.8292	(9.302)	0	0	0
2019/03/18	2040	02/05/2019	9.88	Put	Bond Future	1,314.1600	1.3142	1,368.5200	1.3685	4.136	0	0	0

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2019/03/18	2040	02/05/2019	9.60	Call	Bond Future	876.6200	0.8766	752.8000	0.7528	(14.125)	0	0	1,150
2019/03/18	2040	02/05/2019			Bond Future	9.8008	95.3133	9.8297	95.0731	0.296	0.0000	0.0000	23,819
2019/03/18	2040	02/05/2019	9.90	Call	Bond Future	2,065.3100	2.0653	1,875.9100	1.8759	(9.171)	0	0	0
2019/03/18	2040	02/05/2019	9.90	Put	Bond Future	1,246.7500	1.2467	1,297.4800	1.2975	4.069	0	0	0
2019/03/18	2040	02/05/2019	10.20	Put	Bond Future	540.1700	0.5402	552.7800	0.5528	2.334	0	0	0
2019/03/18	2040	02/05/2019	10.20	Call	Bond Future	3,763.9900	3.7640	3,536.4700	3.5365	(6.045)	0	0	1,150
2019/03/18	2040	02/05/2019	9.60	Put	Bond Future	2,568.1700	2.5682	2,684.4800	2.6845	4.529	0	0	0
2019/03/18	2040	02/05/2019	9.89	Put	Bond Future	1,280.1800	1.2802	1,332.7100	1.3327	4.103	0	0	0
2019/03/18	2040	02/05/2019	9.88	Call	Bond Future	1,968.7000	1.9687	1,782.9300	1.7829	(9.436)	0	0	0
2019/03/18	2040	01/08/2019	10.36	Call	Bond Future	5,418.3100	5.4183	5,216.2700	5.2163	(3.729)	0	0	0
2019/03/18	2040	01/08/2019	10.37	Put	Bond Future	1,478.7600	1.4788	1,520.9300	1.5209	2.852	0	0	0
2019/03/18	2040	01/08/2019			Bond Future	9.8652	92.5931	9.8951	92.3482	0.303	0.0000	0.0000	0
2019/03/18	2040	01/08/2019	10.36	Put	Bond Future	1,499.2200	1.4992	1,542.0800	1.5421	2.859	0	0	0
2019/03/18	2040	01/08/2019	10.37	Call	Bond Future	5,474.3000	5.4743	5,271.5700	5.2716	(3.703)	0	0	0
2019/03/18	2040	01/08/2019	10.38	Call	Bond Future	5,530.4500	5.5304	5,327.0400	5.3270	(3.678)	0	0	0
2019/03/18	2040	01/08/2019	10.38	Put	Bond Future	1,458.5800	1.4586	1,500.0700	1.5001	2.845	0	0	0
2019/03/18	2040	07/11/2019	10.03	Call	Bond Future	4,264.2100	4.2642	4,102.1000	4.1021	(3.802)	0	0	0
2019/03/18	2040	07/11/2019	10.04	Put	Bond Future	3,359.2600	3.3593	3,446.6900	3.4467	2.603	0	0	0
2019/03/18	2040	07/11/2019			Bond Future	9.9219	94.5368	9.9528	94.2865	0.312	0.0000	0.0000	0
2019/03/18	2040	07/11/2019	10.03	Put	Bond Future	3,394.4500	3.3944	3,482.7000	3.4827	2.600	0	0	0
2019/03/18	2040	07/11/2019	10.04	Call	Bond Future	4,308.8200	4.3088	4,145.8900	4.1459	(3.781)	0	0	0
2019/03/18	2040	07/11/2019	10.05	Call	Bond Future	4,353.6400	4.3536	4,189.8900	4.1899	(3.761)	0	0	0
2019/03/18	2040	07/11/2019	10.05	Put	Bond Future	3,324.4000	3.3244	3,411.0100	3.4110	2.605	0	0	0
2019/03/18	2044	02/05/2019	9.90	Call	Bond Future	2,116.0900	2.1161	1,921.8400	1.9218	(9.180)	0	0	0
2019/03/18	2044	02/05/2019			Bond Future	9.7989	92.5941	9.8280	92.3481	0.296	0.0000	0.0000	37,864
2019/03/18	2044	02/05/2019	9.90	Put	Bond Future	1,264.2500	1.2642	1,316.0200	1.3160	4.095	0	0	0
2019/03/18	2044	02/05/2019	9.91	Call	Bond Future	2,166.4800	2.1665	1,970.4300	1.9704	(9.049)	0	0	0
2019/03/18	2044	02/05/2019	9.92	Put	Bond Future	1,198.4500	1.1984	1,246.6500	1.2467	4.022	0	0	0
2019/03/18	2044	02/05/2019	9.91	Put	Bond Future	1,231.0700	1.2311	1,281.0400	1.2810	4.059	0	0	0
2019/03/18	2044	02/05/2019	9.92	Call	Bond Future	2,217.2900	2.2173	2,019.4700	2.0195	(8.922)	0	0	0
2019/03/18	2044	01/08/2019	9.86	Put	Bond Future	3,008.7200	3.0087	3,099.1200	3.0991	3.005	0	0	0
2019/03/18	2044	01/08/2019	10.53	Call	Bond Future	6,544.6700	6.5447	6,326.4100	6.3264	(3.335)	0	0	0
2019/03/18	2044	01/08/2019	10.40	Put	Bond Future	1,436.6300	1.4366	1,477.3800	1.4774	2.836	0	0	0
2019/03/18	2044	01/08/2019			Bond Future	9.8600	89.9481	9.8900	89.6972	0.304	0.0000	0.0000	0
2019/03/18	2044	01/08/2019	10.39	Call	Bond Future	5,728.0000	5.7280	5,518.4500	5.5185	(3.658)	0	0	0
2019/03/18	2044	01/08/2019	10.39	Put	Bond Future	1,456.5200	1.4565	1,497.9400	1.4979	2.844	0	0	0
2019/03/18	2044	01/08/2019	9.86	Call	Bond Future	3,008.3800	3.0084	2,847.8100	2.8478	(5.337)	0	0	100
2019/03/18	2044	01/08/2019	10.53	Put	Bond Future	1,201.8700	1.2019	1,234.5800	1.2346	2.722	0	0	100
2019/03/18	2044	01/08/2019	10.40	Call	Bond Future	5,785.3900	5.7854	5,575.1700	5.5752	(3.634)	0	0	0
2019/03/18	2044	01/08/2019	9.36	Put	Bond Future	5,611.3200	5.6113	5,765.4000	5.7654	2.746	0	0	0
2019/03/18	2044	01/08/2019	9.36	Call	Bond Future	1,242.9800	1.2430	1,146.0900	1.1461	(7.795)	0	0	100
2019/03/18	2044	01/08/2019	10.38	Call	Bond Future	5,670.7400	5.6707	5,461.8800	5.4619	(3.683)	0	0	0
2019/03/18	2044	01/08/2019	10.38	Put	Bond Future	1,476.6700	1.4767	1,518.7800	1.5188	2.852	0	0	0
2019/03/18	2044	07/11/2019	10.07	Put	Bond Future	3,302.5500	3.3025	3,388.7300	3.3887	2.609	0	0	0
2019/03/18	2044	07/11/2019			Bond Future	9.9136	91.8364	9.9446	91.5798	0.312	0.0000	0.0000	0
2019/03/18	2044	07/11/2019	10.06	Call	Bond Future	4,540.6100	4.5406	4,371.0000	4.3710	(3.735)	0	0	0
2019/03/18	2044	07/11/2019	10.06	Put	Bond Future	3,337.5900	3.3376	3,424.5900	3.4246	2.607	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
2019/03/18	2044	07/11/2019	10.07	Call	Bond Future	4,586.7600	4.5868	4,416.3300	4.4163	(3.716)	0	0	0
2019/03/18	2044	07/11/2019	10.05	Call	Bond Future	4,494.6500	4.4946	4,325.8800	4.3259	(3.755)	0	0	0
2019/03/18	2044	07/11/2019	10.05	Put	Bond Future	3,372.9400	3.3729	3,460.7800	3.4608	2.604	0	0	0
2019/03/18	2046	02/05/2019			Bond Future	114.5766	114.5766	114.2122	114.2122	(0.318)	0.0000	0.0000	12,523
2019/03/18	2046	01/08/2019			Bond Future	116.7507	116.7507	116.3791	116.3791	(0.318)	0.0000	0.0000	0
2019/03/18	2046	07/11/2019			Bond Future	117.4897	117.4897	117.1097	117.1097	(0.323)	0.0000	0.0000	0
2019/03/18	2050	02/05/2019			Bond Future	120.2393	120.2393	120.1988	120.1988	(0.034)	0.0000	0.0000	10,684
2019/03/18	2050	01/08/2019			Bond Future	120.7032	120.7032	120.6615	120.6615	(0.035)	0.0000	0.0000	0
2019/03/18	2050	07/11/2019			Bond Future	123.2664	123.2664	123.2234	123.2234	(0.035)	0.0000	0.0000	0
2019/03/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	AL37	02/05/2019			Index Future	629.9340	629.9340	629.5650	629.5650	(0.059)	0.0000	0.0000	0
2019/03/18	AL37	01/08/2019			Index Future	641.7330	641.7330	641.3540	641.3540	(0.059)	0.0000	0.0000	0
2019/03/18	AL37	07/11/2019			Index Future	655.1960	655.1960	654.8060	654.8060	(0.060)	0.0000	0.0000	0
2019/03/18	AL7T	02/05/2019			Index Future	727.7380	727.7380	727.0920	727.0920	(0.089)	0.0000	0.0000	0
2019/03/18	AL7T	01/08/2019			Index Future	741.3690	741.3690	740.7070	740.7070	(0.089)	0.0000	0.0000	0
2019/03/18	AL7T	07/11/2019			Index Future	756.9230	756.9230	756.2430	756.2430	(0.090)	0.0000	0.0000	0
2019/03/18	ALBI	02/05/2019			Index Future	659.2540	659.2540	658.1100	658.1100	(0.174)	0.0000	0.0000	903
2019/03/18	ALBI	01/08/2019			Index Future	671.6030	671.6030	670.4340	670.4340	(0.174)	0.0000	0.0000	0
2019/03/18	ALBI	07/11/2019			Index Future	685.6930	685.6930	684.4960	684.4960	(0.175)	0.0000	0.0000	0
2019/03/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	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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2019/03/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/03/18	ES33	02/05/2019			Bond Future	10.9056	76.6316	10.9338	76.4666	0.258	0.0000	0.0000	350
2019/03/18	ES33	01/08/2019			Bond Future	11.0097	78.0669	11.0389	77.8987	0.266	0.0000	0.0000	0
2019/03/18	ES33	07/11/2019			Bond Future	11.1182	75.9089	11.1486	75.7368	0.274	0.0000	0.0000	0
2019/03/18	ES42	02/05/2019			Bond Future	11.1624	78.3887	11.1904	78.2013	0.252	0.0000	0.0000	4,919
2019/03/18	ES42	01/08/2019			Bond Future	11.2645	79.8573	11.2936	79.6660	0.258	0.0000	0.0000	0
2019/03/18	ES42	07/11/2019			Bond Future	11.3711	77.2668	11.4014	77.0712	0.266	0.0000	0.0000	0
2019/03/18	GOVI	02/05/2019	647.87	Call	GOVI	49,380.0000	4.9380	37,890.0000	3.7890	(23.269)	0	0	0
2019/03/18	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	02/05/2019			GOVI	652.8080	652.8080	651.6590	651.6590	(0.176)	0.0000	0.0000	448
2019/03/18	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	02/05/2019	647.88	Call	GOVI	49,280.0000	4.9280	37,790.0000	3.7790	(23.316)	0	0	0
2019/03/18	GOVI	02/05/2019	647.86	Call	GOVI	49,480.0000	4.9480	37,990.0000	3.7990	(23.222)	0	0	0
2019/03/18	GOVI	01/08/2019	638.68	Call	GOVI	263,560.0000	26.3560	251,820.0000	25.1820	(4.454)	0	0	0
2019/03/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	01/08/2019			GOVI	665.0360	665.0360	663.8620	663.8620	(0.177)	0.0000	0.0000	0
2019/03/18	GOVI	01/08/2019	638.69	Call	GOVI	263,460.0000	26.3460	251,720.0000	25.1720	(4.456)	0	0	0
2019/03/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	01/08/2019	638.67	Call	GOVI	263,660.0000	26.3660	251,920.0000	25.1920	(4.453)	0	0	0
2019/03/18	GOVI	07/11/2019	672.90	Call	GOVI	60,890.0000	6.0890	48,860.0000	4.8860	(19.757)	0	0	0
2019/03/18	GOVI	07/11/2019			GOVI	678.9890	678.9890	677.7860	677.7860	(0.177)	0.0000	0.0000	0
2019/03/18	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	07/11/2019	672.91	Call	GOVI	60,790.0000	6.0790	48,760.0000	4.8760	(19.789)	0	0	0
2019/03/18	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	GOVI	07/11/2019	672.92	Call	GOVI	60,690.0000	6.0690	48,660.0000	4.8660	(19.822)	0	0	0
2019/03/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/18	IGOV	02/05/2019			Index Future	257.0070	257.0070	256.8080	256.8080	(0.077)	0.0000	0.0000	733
2019/03/18	IGOV	01/08/2019			Index Future	261.8840	261.8840	261.6800	261.6800	(0.078)	0.0000	0.0000	0
2019/03/18	IGOV	07/11/2019			Index Future	267.4440	267.4440	267.2350	267.2350	(0.078)	0.0000	0.0000	0
2019/03/18	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/18	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0100	102.0100	(0.010)	0.0000	0.0000	0
2019/03/18	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/03/18	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/18	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/03/18	IS02	20/12/2019			Interest Rate Swap	102.8100	102.8100	102.8000	102.8000	(0.010)	0.0000	0.0000	0
2019/03/18	IS02	23/03/2020			Interest Rate Swap	98.7900	98.7900	98.7900	98.7900	0.000	0.0000	0.0000	0
2019/03/18	IS02	22/06/2020			Interest Rate Swap	102.3500	102.3500	102.3400	102.3400	(0.010)	0.0000	0.0000	0
2019/03/18	IS02	21/09/2020			Interest Rate Swap	99.3100	99.3100	99.3000	99.3000	(0.010)	0.0000	0.0000	0

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2019/03/18	IS05	17/12/2020			Interest Rate Swap	96.0700	96.0700	96.0700	96.0700	0.000	0.0000	0.0000	0
2019/03/18	IS05	16/03/2021			Interest Rate Swap	95.2100	95.2100	95.2000	95.2000	(0.011)	0.0000	0.0000	0
2019/03/18	IS05	15/06/2021			Interest Rate Swap	94.3000	94.3000	94.3000	94.3000	0.000	0.0000	0.0000	0
2019/03/18	IS05	21/09/2021			Interest Rate Swap	94.3600	94.3600	94.3600	94.3600	0.000	0.0000	0.0000	0
2019/03/18	IS05	21/12/2021			Interest Rate Swap	96.4700	96.4700	96.4700	96.4700	0.000	0.0000	0.0000	51
2019/03/18	IS05	15/03/2022			Interest Rate Swap	96.5100	96.5100	96.5200	96.5200	0.010	0.0000	0.0000	0
2019/03/18	IS05	21/06/2022			Interest Rate Swap	97.6200	97.6200	97.6200	97.6200	0.000	0.0000	0.0000	0
2019/03/18	IS05	20/09/2022			Interest Rate Swap	101.4700	101.4700	101.4600	101.4600	(0.010)	0.0000	0.0000	0
2019/03/18	IS05	20/12/2022			Interest Rate Swap	102.6500	102.6500	102.6400	102.6400	(0.010)	0.0000	0.0000	0
2019/03/18	IS05	22/03/2023			Interest Rate Swap	95.9300	95.9300	95.9100	95.9100	(0.021)	0.0000	0.0000	0
2019/03/18	IS05	20/06/2023			Interest Rate Swap	101.9400	101.9400	101.9100	101.9100	(0.029)	0.0000	0.0000	0
2019/03/18	IS05	19/09/2023			Interest Rate Swap	97.3600	97.3600	97.3300	97.3300	(0.031)	0.0000	0.0000	0
2019/03/18	IS10	17/12/2025			Interest Rate Swap	93.5600	93.5600	93.4900	93.4900	(0.075)	0.0000	0.0000	0
2019/03/18	IS10	16/03/2026			Interest Rate Swap	90.5000	90.5000	90.4200	90.4200	(0.088)	0.0000	0.0000	0
2019/03/18	IS10	15/06/2026			Interest Rate Swap	89.2000	89.2000	89.1200	89.1200	(0.090)	0.0000	0.0000	0
2019/03/18	IS10	21/09/2026			Interest Rate Swap	91.3700	91.3700	91.2800	91.2800	(0.099)	0.0000	0.0000	0
2019/03/18	IS10	21/12/2026			Interest Rate Swap	95.1900	95.1900	95.1000	95.1000	(0.095)	0.0000	0.0000	0
2019/03/18	IS10	15/03/2027			Interest Rate Swap	93.7400	93.7400	93.6500	93.6500	(0.096)	0.0000	0.0000	0
2019/03/18	IS10	21/06/2027			Interest Rate Swap	95.8200	95.8200	95.7300	95.7300	(0.094)	0.0000	0.0000	0
2019/03/18	IS10	20/09/2027			Interest Rate Swap	101.3000	101.3000	101.2200	101.2200	(0.079)	0.0000	0.0000	0
2019/03/18	IS10	20/12/2027			Interest Rate Swap	101.6500	101.6500	101.5700	101.5700	(0.079)	0.0000	0.0000	0
2019/03/18	IS10	22/03/2028			Interest Rate Swap	95.1000	95.1000	95.0200	95.0200	(0.084)	0.0000	0.0000	0
2019/03/18	IS10	20/06/2028			Interest Rate Swap	102.3500	102.3500	102.2600	102.2600	(0.088)	0.0000	0.0000	0
2019/03/18	IS10	19/09/2028			Interest Rate Swap	95.8600	95.8600	95.7600	95.7600	(0.104)	0.0000	0.0000	0
2019/03/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/18	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/18	R023	02/05/2019	8.45	Call	Bond Future	2,109.5100	2.1095	2,042.9000	2.0429	(3.158)	0	0	0
2019/03/18	R023	02/05/2019	8.44	Put	Bond Future	41.4600	0.0415	40.1200	0.0401	(3.232)	0	0	0
2019/03/18	R023	02/05/2019			Bond Future	7.8039	101.2400	7.8240	101.1747	0.258	0.0000	0.0000	66,540
2019/03/18	R023	02/05/2019	8.46	Call	Bond Future	2,139.6400	2.1396	2,073.0200	2.0730	(3.114)	0	0	0
2019/03/18	R023	02/05/2019	8.46	Put	Bond Future	38.4300	0.0384	37.0600	0.0371	(3.565)	0	0	0
2019/03/18	R023	02/05/2019	8.45	Put	Bond Future	39.9200	0.0399	38.5600	0.0386	(3.407)	0	0	0
2019/03/18	R023	02/05/2019	8.44	Call	Bond Future	2,079.4300	2.0794	2,012.8400	2.0128	(3.202)	0	0	0
2019/03/18	R023	01/08/2019	8.95	Call	Bond Future	3,524.7400	3.5247	3,459.4200	3.4594	(1.853)	0	0	0
2019/03/18	R023	01/08/2019			Bond Future	7.8164	103.1363	7.8383	103.0694	0.280	0.0000	0.0000	0
2019/03/18	R023	01/08/2019	8.93	Call	Bond Future	3,472.3200	3.4723	3,407.1200	3.4071	(1.878)	0	0	0
2019/03/18	R023	01/08/2019	8.93	Put	Bond Future	135.7900	0.1358	137.4400	0.1374	1.215	0	0	0
2019/03/18	R023	01/08/2019	8.95	Put	Bond Future	129.5500	0.1296	131.0800	0.1311	1.181	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/03/18	R023	01/08/2019	8.94	Call	Bond Future	3,498.5000		3.4985	3,433.2400	3.4332	(1.865)	0	0	0
2019/03/18	R023	01/08/2019	8.94	Put	Bond Future	132.6400		0.1326	134.2300	0.1342	1.199	0	0	0
2019/03/18	R023	07/11/2019	7.98	Call	Bond Future	1,358.1400		1.3581	1,312.1800	1.3122	(3.384)	0	0	0
2019/03/18	R023	07/11/2019			Bond Future	7.8128		101.3653	7.8369	101.2967	0.307	0.0000	0.0000	0
2019/03/18	R023	07/11/2019	7.98	Put	Bond Future	881.7900		0.8818	904.4500	0.9044	2.570	0	0	0
2019/03/18	R023	07/11/2019	7.99	Call	Bond Future	1,376.7500		1.3768	1,330.5100	1.3305	(3.359)	0	0	0
2019/03/18	R023	07/11/2019	8.00	Call	Bond Future	1,395.1300		1.3951	1,348.6300	1.3486	(3.333)	0	0	0
2019/03/18	R023	07/11/2019	8.00	Put	Bond Future	861.9800		0.8620	884.1000	0.8841	2.566	0	0	0
2019/03/18	R023	07/11/2019	7.99	Put	Bond Future	872.0000		0.8720	894.3800	0.8944	2.567	0	0	0
2019/03/18	R035	02/05/2019	9.74	Put	Bond Future	1,139.3300		1.1393	1,185.2800	1.1853	4.033	0	0	0
2019/03/18	R035	02/05/2019			Bond Future	9.6337		95.5188	9.6627	95.2962	0.302	0.0000	0.0000	78,527
2019/03/18	R035	02/05/2019	9.74	Call	Bond Future	1,950.1100		1.9501	1,773.4400	1.7734	(9.059)	0	0	0
2019/03/18	R035	02/05/2019	9.75	Call	Bond Future	1,995.9700		1.9960	1,817.7000	1.8177	(8.931)	0	0	0
2019/03/18	R035	02/05/2019	9.75	Put	Bond Future	1,109.4700		1.1095	1,153.8200	1.1538	3.997	0	0	0
2019/03/18	R035	02/05/2019	9.73	Call	Bond Future	1,904.6400		1.9046	1,729.6100	1.7296	(9.190)	0	0	0
2019/03/18	R035	02/05/2019	9.73	Put	Bond Future	1,169.6700		1.1697	1,217.2600	1.2173	4.069	0	0	0
2019/03/18	R035	01/08/2019	10.23	Call	Bond Future	5,163.6500		5.1637	4,973.8700	4.9739	(3.675)	0	0	0
2019/03/18	R035	01/08/2019	10.22	Put	Bond Future	1,252.2000		1.2522	1,290.1900	1.2902	3.034	0	0	0
2019/03/18	R035	01/08/2019			Bond Future	9.6941		97.3080	9.7242	97.0809	0.310	0.0000	0.0000	0
2019/03/18	R035	01/08/2019	10.24	Call	Bond Future	5,216.5900		5.2166	5,026.1800	5.0262	(3.650)	0	0	0
2019/03/18	R035	01/08/2019	10.24	Put	Bond Future	1,216.0700		1.2161	1,252.7900	1.2528	3.020	0	0	0
2019/03/18	R035	01/08/2019	10.23	Put	Bond Future	1,234.1100		1.2341	1,271.4600	1.2715	3.026	0	0	0
2019/03/18	R035	01/08/2019	10.22	Call	Bond Future	5,110.6700		5.1107	4,921.5300	4.9215	(3.701)	0	0	0
2019/03/18	R035	07/11/2019	9.88	Call	Bond Future	4,001.6600		4.0017	3,850.4900	3.8505	(3.778)	0	0	0
2019/03/18	R035	07/11/2019	9.89	Call	Bond Future	4,043.2400		4.0432	3,891.3200	3.8913	(3.757)	0	0	0
2019/03/18	R035	07/11/2019	9.87	Put	Bond Future	3,108.6000		3.1086	3,190.4800	3.1905	2.634	0	0	0
2019/03/18	R035	07/11/2019			Bond Future	9.7551		94.8436	9.7863	94.6113	0.320	0.0000	0.0000	0
2019/03/18	R035	07/11/2019	9.89	Put	Bond Future	3,044.4900		3.0445	3,124.8500	3.1249	2.640	0	0	0
2019/03/18	R035	07/11/2019	9.87	Call	Bond Future	3,960.2700		3.9603	3,809.8700	3.8099	(3.798)	0	0	0
2019/03/18	R035	07/11/2019	9.88	Put	Bond Future	3,076.4100		3.0764	3,157.5200	3.1575	2.637	0	0	0
2019/03/18	R186	02/05/2019	9.02	Call	Bond Future	2,219.1300		2.2191	2,153.4400	2.1534	(2.960)	0	0	0
2019/03/18	R186	02/05/2019	9.01	Put	Bond Future	399.3300		0.3993	385.2700	0.3853	(3.521)	0	0	0
2019/03/18	R186	02/05/2019	10.07	Call	Bond Future	7,622.2100		7.6222	7,569.6200	7.5696	(0.690)	0	0	0
2019/03/18	R186	02/05/2019	9.96	Put	Bond Future	8.2600		0.0083	6.6500	0.0067	(19.492)	0	0	90
2019/03/18	R186	02/05/2019	9.75	Call	Bond Future	5,924.1000		5.9241	5,868.6700	5.8687	(0.936)	0	0	0
2019/03/18	R186	02/05/2019	9.25	Put	Bond Future	173.5000		0.1735	161.8800	0.1619	(6.697)	0	0	0
2019/03/18	R186	02/05/2019	8.65	Put	Bond Future	1,186.2600		1.1863	1,182.2800	1.1823	(0.336)	0	0	0
2019/03/18	R186	02/05/2019			Bond Future	8.7025		113.7967	8.7114	113.7451	0.102	0.0000	0.0000	88,046
2019/03/18	R186	02/05/2019	9.03	Call	Bond Future	2,263.6000		2.2636	2,197.9300	2.1979	(2.901)	0	0	0
2019/03/18	R186	02/05/2019	9.03	Put	Bond Future	373.7300		0.3737	359.6900	0.3597	(3.757)	0	0	0
2019/03/18	R186	02/05/2019	8.65	Call	Bond Future	879.1100		0.8791	823.5000	0.8235	(6.326)	0	0	3,250
2019/03/18	R186	02/05/2019	9.02	Put	Bond Future	386.3500		0.3863	372.2900	0.3723	(3.639)	0	0	0
2019/03/18	R186	02/05/2019	9.01	Call	Bond Future	2,174.9900		2.1750	2,109.3000	2.1093	(3.020)	0	0	0
2019/03/18	R186	02/05/2019	9.30	Call	Bond Future	3,561.0400		3.5610	3,498.6500	3.4987	(1.752)	0	0	200
2019/03/18	R186	02/05/2019	10.07	Put	Bond Future	4.3500		0.0044	3.3900	0.0034	(22.069)	0	0	200
2019/03/18	R186	02/05/2019	9.96	Call	Bond Future	7,039.3500		7.0393	6,986.1100	6.9861	(0.756)	0	0	0

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2019/03/18	R186	02/05/2019	9.20	Put	Bond Future	207.8400	0.2078	195.4100	0.1954	(5.981)	0	0	0
2019/03/18	R186	02/05/2019	9.75	Put	Bond Future	25.5000	0.0255	21.7000	0.0217	(14.902)	0	0	7,000
2019/03/18	R186	02/05/2019	10.02	Put	Bond Future	5.8500	0.0059	4.6200	0.0046	(21.026)	0	0	3,250
2019/03/18	R186	02/05/2019	9.25	Call	Bond Future	3,309.3200	3.3093	3,246.0700	3.2461	(1.911)	0	0	3,250
2019/03/18	R186	02/05/2019	8.90	Call	Bond Future	1,717.7100	1.7177	1,652.7500	1.6528	(3.782)	0	0	0
2019/03/18	R186	02/05/2019	8.70	Put	Bond Future	1,036.4000	1.0364	1,029.6500	1.0297	(0.651)	0	0	0
2019/03/18	R186	02/05/2019	8.70	Call	Bond Future	1,021.6300	1.0216	963.2500	0.9633	(5.714)	0	0	200
2019/03/18	R186	02/05/2019	9.30	Put	Bond Future	144.6600	0.1447	133.9000	0.1339	(7.438)	0	0	0
2019/03/18	R186	02/05/2019	9.20	Call	Bond Future	3,062.1400	3.0621	2,998.0800	2.9981	(2.092)	0	0	90
2019/03/18	R186	02/05/2019	8.62	Put	Bond Future	1,282.8100	1.2828	1,280.7000	1.2807	(0.164)	0	0	0
2019/03/18	R186	02/05/2019	8.62	Call	Bond Future	799.7500	0.7997	746.0100	0.7460	(6.720)	0	0	90
2019/03/18	R186	02/05/2019	8.50	Put	Bond Future	1,718.7900	1.7188	1,725.4200	1.7254	0.386	0	0	0
2019/03/18	R186	02/05/2019	8.50	Call	Bond Future	528.4300	0.5284	483.4300	0.4834	(8.516)	0	0	7,000
2019/03/18	R186	02/05/2019	9.00	Put	Bond Future	412.6800	0.4127	398.6300	0.3986	(3.405)	0	0	7,500
2019/03/18	R186	02/05/2019	9.00	Call	Bond Future	2,131.1800	2.1312	2,065.5000	2.0655	(3.082)	0	0	7,000
2019/03/18	R186	02/05/2019	10.02	Call	Bond Future	7,357.5400	7.3575	7,304.6800	7.3047	(0.718)	0	0	0
2019/03/18	R186	02/05/2019	8.80	Put	Bond Future	778.6000	0.7786	767.6500	0.7677	(1.406)	0	0	0
2019/03/18	R186	02/05/2019	8.80	Call	Bond Future	1,345.5700	1.3456	1,282.9900	1.2830	(4.651)	0	0	7,500
2019/03/18	R186	02/05/2019	9.05	Call	Bond Future	2,353.5800	2.3536	2,287.9600	2.2880	(2.788)	0	0	0
2019/03/18	R186	02/05/2019	9.05	Put	Bond Future	349.6700	0.3497	335.6800	0.3357	(4.001)	0	0	3,250
2019/03/18	R186	02/05/2019	8.90	Put	Bond Future	572.9900	0.5730	559.6600	0.5597	(2.326)	0	0	8,250
2019/03/18	R186	01/08/2019	10.08	Put	Bond Future	215.4800	0.2155	210.7500	0.2107	(2.195)	0	0	6,000
2019/03/18	R186	01/08/2019	9.54	Call	Bond Future	4,917.2200	4.9172	4,858.7200	4.8587	(1.190)	0	0	0
2019/03/18	R186	01/08/2019			Bond Future	8.7561	110.6288	8.7654	110.5758	0.107	0.0000	0.0000	10
2019/03/18	R186	01/08/2019	8.30	Put	Bond Future	3,402.8600	3.4029	3,424.5600	3.4246	0.638	0	0	0
2019/03/18	R186	01/08/2019	8.30	Call	Bond Future	777.0400	0.7770	745.7400	0.7457	(4.028)	0	0	6,000
2019/03/18	R186	01/08/2019	9.05	Put	Bond Future	1,215.4600	1.2155	1,214.7500	1.2147	(0.058)	0	0	0
2019/03/18	R186	01/08/2019	9.05	Call	Bond Future	2,865.8500	2.8658	2,812.1400	2.8121	(1.874)	0	0	6,000
2019/03/18	R186	01/08/2019	9.52	Call	Bond Future	4,826.9900	4.8270	4,768.5700	4.7686	(1.210)	0	0	0
2019/03/18	R186	01/08/2019	9.52	Put	Bond Future	604.2800	0.6043	598.8600	0.5989	(0.897)	0	0	0
2019/03/18	R186	01/08/2019	10.08	Call	Bond Future	7,399.7400	7.3997	7,342.0100	7.3420	(0.780)	0	0	0
2019/03/18	R186	01/08/2019	9.54	Put	Bond Future	586.8300	0.5868	581.3300	0.5813	(0.937)	0	0	0
2019/03/18	R186	01/08/2019	9.53	Call	Bond Future	4,872.0600	4.8721	4,813.6000	4.8136	(1.200)	0	0	0
2019/03/18	R186	01/08/2019	9.53	Put	Bond Future	595.4900	0.5955	590.0300	0.5900	(0.917)	0	0	0
2019/03/18	R186	07/11/2019	8.94	Call	Bond Future	2,842.8600	2.8429	2,796.9900	2.7970	(1.614)	0	0	0
2019/03/18	R186	07/11/2019			Bond Future	8.8007	112.9508	8.8107	112.8962	0.113	0.0000	0.0000	0
2019/03/18	R186	07/11/2019	8.94	Put	Bond Future	2,081.0500	2.0810	2,089.7300	2.0897	0.417	0	0	0
2019/03/18	R186	07/11/2019	8.95	Call	Bond Future	2,875.8600	2.8759	2,829.8000	2.8298	(1.602)	0	0	0
2019/03/18	R186	07/11/2019	8.96	Put	Bond Future	2,038.0200	2.0380	2,046.3300	2.0463	0.408	0	0	0
2019/03/18	R186	07/11/2019	8.95	Put	Bond Future	2,059.6200	2.0596	2,068.1100	2.0681	0.412	0	0	0
2019/03/18	R186	07/11/2019	8.96	Call	Bond Future	2,908.6700	2.9087	2,862.4300	2.8624	(1.590)	0	0	0
2019/03/18	R197	02/05/2019			Bond Future	300.8423	300.8423	300.5512	300.5512	(0.097)	0.0000	0.0000	2,350
2019/03/18	R197	01/08/2019			Bond Future	298.9956	298.9956	298.6980	298.6980	(0.100)	0.0000	0.0000	40
2019/03/18	R197	07/11/2019			Bond Future	305.3454	305.3454	305.0404	305.0404	(0.100)	0.0000	0.0000	0
2019/03/18	R202	02/05/2019			Bond Future	233.7655	233.7655	233.6863	233.6863	(0.034)	0.0000	0.0000	8,666
2019/03/18	R202	01/08/2019			Bond Future	234.1882	234.1882	234.1068	234.1068	(0.035)	0.0000	0.0000	0

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2019/03/18	R202	07/11/2019			Bond Future	239.1615	239.1615	239.0772	239.0772	(0.035)	0.0000	0.0000	0
2019/03/18	R207	02/05/2019	7.63	Call	Bond Future	838.9700	0.8390	822.8800	0.8229	(1.918)	0	0	0
2019/03/18	R207	02/05/2019			Bond Future	6.3702	102.8150	6.3942	102.7989	0.377	0.0000	0.0000	6,013
2019/03/18	R207	02/05/2019	7.61	Call	Bond Future	825.7400	0.8257	809.6500	0.8097	(1.949)	0	0	0
2019/03/18	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	R207	02/05/2019	7.62	Call	Bond Future	832.3600	0.8324	816.2700	0.8163	(1.933)	0	0	0
2019/03/18	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/18	R207	01/08/2019	7.34	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/03/18	R207	01/08/2019	7.33	Call	Bond Future	739.5700	0.7396	722.8100	0.7228	(2.266)	0	0	0
2019/03/18	R207	01/08/2019			Bond Future	5.6283	101.0995	5.6665	101.0828	0.680	0.0000	0.0000	50
2019/03/18	R207	01/08/2019	7.34	Call	Bond Future	743.8900	0.7439	727.1300	0.7271	(2.253)	0	0	0
2019/03/18	R207	01/08/2019	7.33	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2019/03/18	R207	01/08/2019	7.35	Call	Bond Future	748.1900	0.7482	731.4400	0.7314	(2.239)	0	0	0
2019/03/18	R207	01/08/2019	7.35	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/03/18	R207	07/11/2019	2.08	Put	Bond Future	48.4200	0.0484	59.9000	0.0599	23.709	0	0	0
2019/03/18	R207	07/11/2019			Bond Future	2.2297	103.2214	2.3268	103.2039	4.357	0.0000	0.0000	0
2019/03/18	R207	07/11/2019	2.07	Call	Bond Future	20.7600	0.0208	14.8600	0.0149	(28.420)	0	0	0
2019/03/18	R207	07/11/2019	2.07	Put	Bond Future	49.5600	0.0496	61.1700	0.0612	23.426	0	0	0
2019/03/18	R207	07/11/2019	2.08	Call	Bond Future	21.4200	0.0214	15.3900	0.0154	(28.151)	0	0	0
2019/03/18	R207	07/11/2019	2.06	Call	Bond Future	20.1000	0.0201	14.3500	0.0144	(28.607)	0	0	0
2019/03/18	R207	07/11/2019	2.06	Put	Bond Future	50.7100	0.0507	62.4700	0.0625	23.191	0	0	0
2019/03/18	R208	02/05/2019	8.03	Put	Bond Future	1.2300	0.0012	0.9600	0.0010	(21.951)	0	0	0
2019/03/18	R208	02/05/2019	8.02	Call	Bond Future	1,698.5900	1.6986	1,687.3400	1.6873	(0.662)	0	0	0
2019/03/18	R208	02/05/2019			Bond Future	7.0362	100.1725	7.0425	100.1616	0.089	0.0000	0.0000	14,423
2019/03/18	R208	02/05/2019	8.03	Call	Bond Future	1,715.5500	1.7156	1,704.3100	1.7043	(0.655)	0	0	0
2019/03/18	R208	02/05/2019	8.02	Put	Bond Future	1.3300	0.0013	1.0500	0.0011	(21.053)	0	0	0
2019/03/18	R208	02/05/2019	8.04	Call	Bond Future	1,732.5000	1.7325	1,721.2900	1.7213	(0.647)	0	0	0
2019/03/18	R208	02/05/2019	8.04	Put	Bond Future	1.1300	0.0011	0.8900	0.0009	(21.239)	0	0	0
2019/03/18	R208	01/08/2019	8.16	Call	Bond Future	1,861.0600	1.8611	1,848.8000	1.8488	(0.659)	0	0	0
2019/03/18	R208	01/08/2019	8.17	Put	Bond Future	21.2800	0.0213	20.6500	0.0206	(2.961)	0	0	0
2019/03/18	R208	01/08/2019			Bond Future	6.9453	102.0489	6.9528	102.0373	0.109	0.0000	0.0000	0
2019/03/18	R208	01/08/2019	8.16	Put	Bond Future	21.9900	0.0220	21.3500	0.0213	(2.910)	0	0	0
2019/03/18	R208	01/08/2019	8.17	Call	Bond Future	1,875.3000	1.8753	1,863.0500	1.8631	(0.653)	0	0	0
2019/03/18	R208	01/08/2019	8.15	Call	Bond Future	1,846.8500	1.8469	1,834.5700	1.8346	(0.665)	0	0	0
2019/03/18	R208	01/08/2019	8.15	Put	Bond Future	22.7300	0.0227	22.0700	0.0221	(2.904)	0	0	0
2019/03/18	R208	07/11/2019	6.82	Put	Bond Future	306.1600	0.3062	309.6100	0.3096	1.127	0	0	0
2019/03/18	R208	07/11/2019	6.83	Call	Bond Future	406.8400	0.4068	397.8800	0.3979	(2.202)	0	0	0
2019/03/18	R208	07/11/2019			Bond Future	6.7490	100.7843	6.7585	100.7720	0.141	0.0000	0.0000	0
2019/03/18	R208	07/11/2019	6.84	Call	Bond Future	414.9200	0.4149	405.8900	0.4059	(2.176)	0	0	0
2019/03/18	R208	07/11/2019	6.84	Put	Bond Future	296.6100	0.2966	299.9200	0.2999	1.116	0	0	0
2019/03/18	R208	07/11/2019	6.82	Call	Bond Future	398.5000	0.3985	389.6100	0.3896	(2.231)	0	0	0
2019/03/18	R208	07/11/2019	6.83	Put	Bond Future	301.5100	0.3015	304.8900	0.3049	1.121	0	0	0
2019/03/18	R209	02/05/2019	9.70	Put	Bond Future	946.7900	0.9468	983.3500	0.9833	3.861	0	0	0
2019/03/18	R209	02/05/2019			Bond Future	9.5806	73.0062	9.6094	72.8174	0.301	0.0000	0.0000	102,053

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
2019/03/18	R209	02/05/2019	9.69	Call	Bond Future	1,684.9600	1.6850	1,534.0900	1.5341	(8.954)	0	0	0
2019/03/18	R209	02/05/2019	9.69	Put	Bond Future	972.2800	0.9723	1,010.1900	1.0102	3.899	0	0	0
2019/03/18	R209	02/05/2019	10.50	Call	Bond Future	5,772.3100	5.7723	5,580.6500	5.5807	(3.320)	0	0	0
2019/03/18	R209	02/05/2019	10.71	Call	Bond Future	6,925.3700	6.9254	6,734.3300	6.7343	(2.759)	0	0	0
2019/03/18	R209	02/05/2019	9.70	Call	Bond Future	1,724.1100	1.7241	1,571.8900	1.5719	(8.829)	0	0	0
2019/03/18	R209	02/05/2019	10.50	Put	Bond Future	89.1800	0.0892	86.3000	0.0863	(3.229)	0	0	11,560
2019/03/18	R209	02/05/2019	10.71	Put	Bond Future	37.0900	0.0371	34.8300	0.0348	(6.093)	0	0	760
2019/03/18	R209	02/05/2019	9.95	Put	Bond Future	475.5800	0.4756	487.0900	0.4871	2.420	0	0	0
2019/03/18	R209	02/05/2019	9.95	Call	Bond Future	2,841.6100	2.8416	2,664.3400	2.6643	(6.238)	0	0	760
2019/03/18	R209	02/05/2019	9.68	Call	Bond Future	1,646.1500	1.6462	1,496.6500	1.4966	(9.082)	0	0	0
2019/03/18	R209	02/05/2019	9.68	Put	Bond Future	998.2000	0.9982	1,037.4800	1.0375	3.935	0	0	0
2019/03/18	R209	02/05/2019	9.35	Put	Bond Future	2,176.7900	2.1768	2,272.6400	2.2726	4.403	0	0	0
2019/03/18	R209	02/05/2019	9.35	Call	Bond Future	639.8700	0.6399	546.9400	0.5469	(14.523)	0	0	760
2019/03/18	R209	01/08/2019	10.15	Put	Bond Future	1,179.2900	1.1793	1,211.7100	1.2117	2.749	0	0	0
2019/03/18	R209	01/08/2019	9.30	Call	Bond Future	1,367.1200	1.3671	1,275.1200	1.2751	(6.729)	0	0	7,560
2019/03/18	R209	01/08/2019	10.17	Call	Bond Future	4,506.7900	4.5068	4,345.5300	4.3455	(3.578)	0	0	0
2019/03/18	R209	01/08/2019			Bond Future	9.6345	74.3737	9.6642	74.1811	0.308	0.0000	0.0000	0
2019/03/18	R209	01/08/2019	10.15	Call	Bond Future	4,416.9900	4.4170	4,256.7800	4.2568	(3.627)	0	0	0
2019/03/18	R209	01/08/2019	10.17	Put	Bond Future	1,147.8000	1.1478	1,179.1700	1.1792	2.733	0	0	0
2019/03/18	R209	01/08/2019	9.30	Put	Bond Future	3,587.7100	3.5877	3,688.3400	3.6883	2.805	0	0	0
2019/03/18	R209	01/08/2019	9.80	Put	Bond Future	1,887.1800	1.8872	1,942.5300	1.9425	2.933	0	0	0
2019/03/18	R209	01/08/2019	10.16	Put	Bond Future	1,163.5300	1.1635	1,195.4100	1.1954	2.740	0	0	0
2019/03/18	R209	01/08/2019	10.46	Call	Bond Future	5,860.5800	5.8606	5,686.8700	5.6869	(2.964)	0	0	0
2019/03/18	R209	01/08/2019	10.46	Put	Bond Future	777.6600	0.7777	796.5800	0.7966	2.433	0	0	7,560
2019/03/18	R209	01/08/2019	9.80	Call	Bond Future	2,950.4800	2.9505	2,813.2000	2.8132	(4.653)	0	0	7,560
2019/03/18	R209	01/08/2019	10.16	Call	Bond Future	4,461.9100	4.4619	4,301.1600	4.3012	(3.603)	0	0	0
2019/03/18	R209	07/11/2019	9.82	Call	Bond Future	3,489.0000	3.4890	3,359.3700	3.3594	(3.715)	0	0	0
2019/03/18	R209	07/11/2019			Bond Future	9.6858	72.7808	9.7165	72.5837	0.317	0.0000	0.0000	0
2019/03/18	R209	07/11/2019	9.80	Call	Bond Future	3,417.4200	3.4174	3,289.0700	3.2891	(3.756)	0	0	0
2019/03/18	R209	07/11/2019	9.80	Put	Bond Future	2,689.0500	2.6890	2,757.7700	2.7578	2.556	0	0	0
2019/03/18	R209	07/11/2019	9.82	Put	Bond Future	2,634.1700	2.6342	2,701.6100	2.7016	2.560	0	0	0
2019/03/18	R209	07/11/2019	9.81	Call	Bond Future	3,453.2500	3.4532	3,324.2600	3.3243	(3.735)	0	0	0
2019/03/18	R209	07/11/2019	9.81	Put	Bond Future	2,661.6100	2.6616	2,729.6900	2.7297	2.558	0	0	0
2019/03/18	R210	02/05/2019			Bond Future	185.3029	185.3029	185.2351	185.2351	(0.037)	0.0000	0.0000	1,628
2019/03/18	R210	01/08/2019			Bond Future	188.8191	188.8191	188.7495	188.7495	(0.037)	0.0000	0.0000	0
2019/03/18	R210	07/11/2019			Bond Future	190.1905	190.1905	190.1186	190.1186	(0.038)	0.0000	0.0000	0
2019/03/18	R212	02/05/2019			Bond Future	157.2045	157.2045	157.1063	157.1063	(0.062)	0.0000	0.0000	7,946
2019/03/18	R212	01/08/2019			Bond Future	157.9675	157.9675	157.8670	157.8670	(0.064)	0.0000	0.0000	0
2019/03/18	R212	07/11/2019			Bond Future	161.3223	161.3223	161.2190	161.2190	(0.064)	0.0000	0.0000	0
2019/03/18	R213	02/05/2019	9.49	Call	Bond Future	1,692.2900	1.6923	1,563.3700	1.5634	(7.618)	0	0	0
2019/03/18	R213	02/05/2019	9.48	Put	Bond Future	858.2800	0.8583	880.6600	0.8807	2.608	0	0	0
2019/03/18	R213	02/05/2019			Bond Future	9.3519	84.6672	9.3760	84.5169	0.257	0.0000	0.0000	29,065
2019/03/18	R213	02/05/2019	9.50	Call	Bond Future	1,731.1400	1.7311	1,601.2100	1.6012	(7.505)	0	0	0
2019/03/18	R213	02/05/2019	9.50	Put	Bond Future	812.3500	0.8123	832.7100	0.8327	2.506	0	0	0
2019/03/18	R213	02/05/2019	9.49	Put	Bond Future	835.1200	0.8351	856.4900	0.8565	2.559	0	0	0

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2019/03/18	R213	02/05/2019	9.48	Call	Bond Future	1,653.7600	1.6538	1,525.8500	1.5259	(7.734)	0	0	0
2019/03/18	R213	01/08/2019	9.99	Put	Bond Future	930.5100	0.9305	950.2800	0.9503	2.125	0	0	0
2019/03/18	R213	01/08/2019	9.98	Call	Bond Future	4,364.0000	4.3640	4,230.7800	4.2308	(3.053)	0	0	0
2019/03/18	R213	01/08/2019			Bond Future	9.4086	86.2531	9.4335	86.0997	0.265	0.0000	0.0000	0
2019/03/18	R213	01/08/2019	9.99	Call	Bond Future	4,408.5100	4.4085	4,274.9000	4.2749	(3.031)	0	0	0
2019/03/18	R213	01/08/2019	9.98	Put	Bond Future	944.1500	0.9442	964.3100	0.9643	2.135	0	0	0
2019/03/18	R213	01/08/2019	10.00	Call	Bond Future	4,453.1500	4.4531	4,319.1500	4.3192	(3.009)	0	0	0
2019/03/18	R213	01/08/2019	10.00	Put	Bond Future	917.0600	0.9171	936.4400	0.9364	2.113	0	0	0
2019/03/18	R213	07/11/2019	9.59	Put	Bond Future	2,467.6500	2.4676	2,519.7000	2.5197	2.109	0	0	0
2019/03/18	R213	07/11/2019	9.58	Call	Bond Future	3,184.7700	3.1848	3,080.4100	3.0804	(3.277)	0	0	0
2019/03/18	R213	07/11/2019			Bond Future	9.4651	84.5087	9.4911	84.3518	0.274	0.0000	0.0000	0
2019/03/18	R213	07/11/2019	9.59	Call	Bond Future	3,219.3500	3.2194	3,114.4600	3.1145	(3.258)	0	0	0
2019/03/18	R213	07/11/2019	9.58	Put	Bond Future	2,492.9300	2.4929	2,545.5100	2.5455	2.109	0	0	0
2019/03/18	R213	07/11/2019	9.60	Call	Bond Future	3,254.0900	3.2541	3,148.6800	3.1487	(3.239)	0	0	0
2019/03/18	R213	07/11/2019	9.60	Put	Bond Future	2,442.6000	2.4426	2,494.1300	2.4941	2.110	0	0	0
2019/03/18	R214	02/05/2019	9.87	Call	Bond Future	1,747.7100	1.7477	1,589.6600	1.5897	(9.043)	0	0	0
2019/03/18	R214	02/05/2019	9.85	Call	Bond Future	1,667.9800	1.6680	1,512.8400	1.5128	(9.301)	0	0	0
2019/03/18	R214	02/05/2019			Bond Future	9.7652	71.9234	9.7944	71.7247	0.298	0.0000	0.0000	21,122
2019/03/18	R214	02/05/2019	9.85	Put	Bond Future	1,092.3100	1.0923	1,135.9000	1.1359	3.991	0	0	0
2019/03/18	R214	02/05/2019	9.87	Put	Bond Future	1,037.3100	1.0373	1,077.9900	1.0780	3.922	0	0	0
2019/03/18	R214	02/05/2019	9.86	Call	Bond Future	1,707.6700	1.7077	1,551.0600	1.5511	(9.171)	0	0	0
2019/03/18	R214	02/05/2019	9.86	Put	Bond Future	1,064.5800	1.0646	1,106.7000	1.1067	3.956	0	0	0
2019/03/18	R214	01/08/2019	10.34	Put	Bond Future	1,226.9600	1.2270	1,261.0400	1.2610	2.778	0	0	0
2019/03/18	R214	01/08/2019			Bond Future	9.8195	73.2706	9.8495	73.0679	0.306	0.0000	0.0000	0
2019/03/18	R214	01/08/2019	10.33	Call	Bond Future	4,568.5000	4.5685	4,400.4000	4.4004	(3.680)	0	0	0
2019/03/18	R214	01/08/2019	10.33	Put	Bond Future	1,243.6000	1.2436	1,278.2300	1.2782	2.785	0	0	0
2019/03/18	R214	01/08/2019	10.34	Call	Bond Future	4,614.4600	4.6145	4,445.8100	4.4458	(3.655)	0	0	0
2019/03/18	R214	01/08/2019	10.32	Call	Bond Future	4,522.5100	4.5225	4,354.9700	4.3550	(3.705)	0	0	0
2019/03/18	R214	01/08/2019	10.32	Put	Bond Future	1,260.3000	1.2603	1,295.4900	1.2955	2.792	0	0	0
2019/03/18	R214	07/11/2019	10.02	Put	Bond Future	2,816.4900	2.8165	2,886.0600	2.8861	2.470	0	0	0
2019/03/18	R214	07/11/2019			Bond Future	9.8741	71.5077	9.9051	71.3004	0.314	0.0000	0.0000	0
2019/03/18	R214	07/11/2019	10.01	Call	Bond Future	3,745.9400	3.7459	3,608.8500	3.6088	(3.660)	0	0	0
2019/03/18	R214	07/11/2019	10.01	Put	Bond Future	2,844.2100	2.8442	2,914.4300	2.9144	2.469	0	0	0
2019/03/18	R214	07/11/2019	10.02	Call	Bond Future	3,783.8400	3.7838	3,646.1000	3.6461	(3.640)	0	0	0
2019/03/18	R214	07/11/2019	10.00	Call	Bond Future	3,708.2000	3.7082	3,571.7700	3.5718	(3.679)	0	0	0
2019/03/18	R214	07/11/2019	10.00	Put	Bond Future	2,872.1800	2.8722	2,943.0600	2.9431	2.468	0	0	0
2019/03/18	R248	02/05/2019	9.90	Put	Bond Future	1,176.9000	1.1769	1,224.9600	1.2250	4.084	0	0	0
2019/03/18	R248	02/05/2019			Bond Future	9.7651	91.8640	9.7942	91.6087	0.299	0.0000	0.0000	102,252
2019/03/18	R248	02/05/2019	9.90	Call	Bond Future	2,347.2900	2.3473	2,140.0600	2.1401	(8.828)	0	0	0
2019/03/18	R248	02/05/2019	9.91	Call	Bond Future	2,401.1200	2.4011	2,192.1400	2.1921	(8.703)	0	0	0
2019/03/18	R248	02/05/2019	9.89	Put	Bond Future	1,209.5800	1.2096	1,259.4400	1.2594	4.122	0	0	0
2019/03/18	R248	02/05/2019	9.91	Put	Bond Future	1,145.0500	1.1450	1,191.3600	1.1914	4.044	0	0	0
2019/03/18	R248	02/05/2019	9.89	Call	Bond Future	2,294.1400	2.2941	2,088.7100	2.0887	(8.955)	0	0	0
2019/03/18	R248	01/08/2019	10.35	Call	Bond Future	5,888.2600	5.8883	5,670.9900	5.6710	(3.690)	0	0	0
2019/03/18	R248	01/08/2019	10.34	Put	Bond Future	1,497.9800	1.4980	1,541.8200	1.5418	2.927	0	0	0
2019/03/18	R248	01/08/2019			Bond Future	9.8191	93.5847	9.8491	93.3243	0.306	0.0000	0.0000	100

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2019/03/18	R248	01/08/2019	10.36	Call	Bond Future	5,947.4500	5.9475	5,729.4700	5.7295	(3.665)	0	0	0
2019/03/18	R248	01/08/2019	10.36	Put	Bond Future	1,457.2600	1.4573	1,499.6800	1.4997	2.911	0	0	0
2019/03/18	R248	01/08/2019	10.35	Put	Bond Future	1,477.4800	1.4775	1,520.6100	1.5206	2.919	0	0	0
2019/03/18	R248	01/08/2019	10.34	Call	Bond Future	5,829.2300	5.8292	5,612.6700	5.6127	(3.715)	0	0	0
2019/03/18	R248	07/11/2019	10.02	Call	Bond Future	4,749.4500	4.7494	4,573.0900	4.5731	(3.713)	0	0	0
2019/03/18	R248	07/11/2019	10.01	Put	Bond Future	3,540.0500	3.5400	3,630.7200	3.6307	2.561	0	0	0
2019/03/18	R248	07/11/2019			Bond Future	9.8734	91.1057	9.9044	90.8395	0.315	0.0000	0.0000	0
2019/03/18	R248	07/11/2019	10.03	Call	Bond Future	4,798.2300	4.7982	4,621.0100	4.6210	(3.693)	0	0	0
2019/03/18	R248	07/11/2019	10.03	Put	Bond Future	3,469.7300	3.4697	3,558.6900	3.5587	2.564	0	0	0
2019/03/18	R248	07/11/2019	10.02	Put	Bond Future	3,504.7200	3.5047	3,594.5400	3.5945	2.563	0	0	0
2019/03/18	R248	07/11/2019	10.01	Call	Bond Future	4,700.8600	4.7009	4,525.3500	4.5254	(3.734)	0	0	0

Total

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