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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/04/2019 TO 08/04/2019

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
2019/04/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	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
2019/04/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	2025	02/05/2019			Bond Future	133.6462	133.6462	133.6226	133.6226	(0.018)	0.0000	0.0000	685
2019/04/08	2025	01/08/2019			Bond Future	134.7225	134.7225	134.6984	134.6984	(0.018)	0.0000	0.0000	0
2019/04/08	2025	07/11/2019			Bond Future	137.5614	137.5614	137.5366	137.5366	(0.018)	0.0000	0.0000	0
2019/04/08	2029	02/05/2019			Bond Future	99.8784	99.8784	99.8610	99.8610	(0.017)	0.0000	0.0000	3,020
2019/04/08	2029	01/08/2019			Bond Future	101.7558	101.7558	101.7381	101.7381	(0.017)	0.0000	0.0000	0
2019/04/08	2029	07/11/2019			Bond Future	102.8085	102.8085	102.7902	102.7902	(0.018)	0.0000	0.0000	0
2019/04/08	2030	02/05/2019	9.41	Call	Bond Future	2,399.5900	2.3996	2,314.3700	2.3144	(3.551)	0	0	0
2019/04/08	2030	02/05/2019	8.90	Put	Bond Future	1,538.2400	1.5382	1,535.9800	1.5360	(0.147)	0	0	0
2019/04/08	2030	02/05/2019			Bond Future	9.0680	94.8678	9.0774	94.8071	0.104	0.0000	0.0000	46,283
2019/04/08	2030	02/05/2019	9.39	Call	Bond Future	2,295.9200	2.2959	2,209.9600	2.2100	(3.744)	0	0	0
2019/04/08	2030	02/05/2019	9.39	Put	Bond Future	251.5600	0.2516	226.3300	0.2263	(10.029)	0	0	0
2019/04/08	2030	02/05/2019	10.20	Call	Bond Future	6,928.6500	6.9287	6,866.9100	6.8669	(0.891)	0	0	0
2019/04/08	2030	02/05/2019	10.20	Put	Bond Future	2.4400	0.0024	1.4300	0.0014	(41.393)	0	0	3,000
2019/04/08	2030	02/05/2019	9.41	Put	Bond Future	230.2600	0.2303	205.7700	0.2058	(10.636)	0	0	0
2019/04/08	2030	02/05/2019	8.90	Call	Bond Future	447.5800	0.4476	384.5900	0.3846	(14.073)	0	0	3,000
2019/04/08	2030	02/05/2019	9.40	Call	Bond Future	2,347.5400	2.3475	2,261.9500	2.2619	(3.646)	0	0	3,000
2019/04/08	2030	02/05/2019	9.40	Put	Bond Future	240.6700	0.2407	215.8100	0.2158	(10.329)	0	0	0
2019/04/08	2030	01/08/2019	9.68	Call	Bond Future	4,124.9400	4.1249	4,057.8400	4.0578	(1.627)	0	0	0
2019/04/08	2030	01/08/2019	9.15	Put	Bond Future	1,798.0200	1.7980	1,803.8600	1.8039	0.325	0	0	0
2019/04/08	2030	01/08/2019	8.67	Put	Bond Future	3,624.8700	3.6249	3,652.8400	3.6528	0.772	0	0	0
2019/04/08	2030	01/08/2019	9.91	Put	Bond Future	477.4600	0.4775	471.0600	0.4711	(1.340)	0	0	0
2019/04/08	2030	01/08/2019			Bond Future	9.1272	92.6227	9.1370	92.5608	0.107	0.0000	0.0000	0
2019/04/08	2030	01/08/2019	8.35	Put	Bond Future	5,341.2600	5.3413	5,385.0500	5.3850	0.820	0	0	0
2019/04/08	2030	01/08/2019	8.35	Call	Bond Future	249.7500	0.2498	231.6200	0.2316	(7.259)	0	0	2,025
2019/04/08	2030	01/08/2019	9.22	Put	Bond Future	1,601.0400	1.6010	1,604.6000	1.6046	0.222	0	0	0
2019/04/08	2030	01/08/2019	9.22	Call	Bond Future	2,185.1000	2.1851	2,126.7400	2.1267	(2.671)	0	0	5,400
2019/04/08	2030	01/08/2019	9.69	Call	Bond Future	4,172.5000	4.1725	4,105.3100	4.1053	(1.610)	0	0	0
2019/04/08	2030	01/08/2019	9.69	Put	Bond Future	704.0000	0.7040	698.7300	0.6987	(0.749)	0	0	5,400
2019/04/08	2030	01/08/2019	9.68	Put	Bond Future	716.5400	0.7165	711.3600	0.7114	(0.723)	0	0	4,800
2019/04/08	2030	01/08/2019	9.15	Call	Bond Future	1,941.8800	1.9419	1,885.8000	1.8858	(2.888)	0	0	2,025
2019/04/08	2030	01/08/2019	9.92	Call	Bond Future	5,305.0900	5.3051	5,236.7500	5.2367	(1.288)	0	0	0
2019/04/08	2030	01/08/2019	9.90	Put	Bond Future	485.9900	0.4860	479.6100	0.4796	(1.313)	0	0	0
2019/04/08	2030	01/08/2019	8.67	Call	Bond Future	673.4800	0.6735	639.5300	0.6395	(5.041)	0	0	5,400
2019/04/08	2030	01/08/2019	9.91	Call	Bond Future	5,254.6100	5.2546	5,186.2900	5.1863	(1.300)	0	0	0
2019/04/08	2030	01/08/2019	9.27	Put	Bond Future	1,471.5400	1.4715	1,473.6400	1.4736	0.143	0	0	0
2019/04/08	2030	01/08/2019	9.27	Call	Bond Future	2,368.3300	2.3683	2,308.5100	2.3085	(2.526)	0	0	4,800
2019/04/08	2030	01/08/2019	8.77	Put	Bond Future	3,172.7500	3.1727	3,195.4000	3.1954	0.714	0	0	0
2019/04/08	2030	01/08/2019	8.77	Call	Bond Future	877.4100	0.8774	838.1400	0.8381	(4.476)	0	0	4,800
2019/04/08	2030	01/08/2019	9.92	Put	Bond Future	469.0700	0.4691	462.6500	0.4627	(1.369)	0	0	0
2019/04/08	2030	01/08/2019	9.90	Call	Bond Future	5,204.2100	5.2042	5,135.9100	5.1359	(1.312)	0	0	0
2019/04/08	2030	07/11/2019	9.49	Put	Bond Future	1,883.4900	1.8835	1,889.0100	1.8890	0.293	0	0	0
2019/04/08	2030	07/11/2019			Bond Future	9.1753	94.5515	9.1855	94.4882	0.111	0.0000	0.0000	0

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2019/04/08	2030	07/11/2019	9.48	Call	Bond Future	3,770.6300	3.7706	3,712.9900	3.7130	(1.529)	0	0	0
2019/04/08	2030	07/11/2019	9.48	Put	Bond Future	1,905.2100	1.9052	1,910.9000	1.9109	0.299	0	0	0
2019/04/08	2030	07/11/2019	9.49	Call	Bond Future	3,809.2900	3.8093	3,751.4800	3.7515	(1.518)	0	0	0
2019/04/08	2030	07/11/2019	9.47	Call	Bond Future	3,732.1300	3.7321	3,674.6700	3.6747	(1.540)	0	0	0
2019/04/08	2030	07/11/2019	9.47	Put	Bond Future	1,927.1300	1.9271	1,933.0000	1.9330	0.305	0	0	0
2019/04/08	2032	02/05/2019	9.62	Put	Bond Future	287.8500	0.2879	259.3000	0.2593	(9.918)	0	0	0
2019/04/08	2032	02/05/2019	9.61	Call	Bond Future	2,459.1500	2.4591	2,363.9300	2.3639	(3.872)	0	0	0
2019/04/08	2032	02/05/2019			Bond Future	9.2974	93.0424	9.3068	92.9761	0.102	0.0000	0.0000	42,003
2019/04/08	2032	02/05/2019	9.62	Call	Bond Future	2,514.5900	2.5146	2,419.7400	2.4197	(3.772)	0	0	0
2019/04/08	2032	02/05/2019	9.61	Put	Bond Future	300.3000	0.3003	271.3800	0.2714	(9.630)	0	0	0
2019/04/08	2032	02/05/2019	9.63	Call	Bond Future	2,570.3400	2.5703	2,475.8700	2.4759	(3.675)	0	0	0
2019/04/08	2032	02/05/2019	9.63	Put	Bond Future	275.7900	0.2758	247.6200	0.2476	(10.214)	0	0	0
2019/04/08	2032	01/08/2019	10.10	Call	Bond Future	5,610.4400	5.6104	5,534.7400	5.5347	(1.349)	0	0	0
2019/04/08	2032	01/08/2019	10.11	Put	Bond Future	645.0100	0.6450	636.8400	0.6368	(1.267)	0	0	0
2019/04/08	2032	01/08/2019			Bond Future	9.3551	94.7684	9.3649	94.7008	0.105	0.0000	0.0000	0
2019/04/08	2032	01/08/2019	10.10	Put	Bond Future	655.5000	0.6555	647.3700	0.6474	(1.240)	0	0	0
2019/04/08	2032	01/08/2019	10.11	Call	Bond Future	5,663.9000	5.6639	5,588.1600	5.5882	(1.337)	0	0	0
2019/04/08	2032	01/08/2019	10.09	Call	Bond Future	5,557.0800	5.5571	5,481.4100	5.4814	(1.362)	0	0	0
2019/04/08	2032	01/08/2019	10.09	Put	Bond Future	666.1600	0.6662	658.0600	0.6581	(1.216)	0	0	0
2019/04/08	2032	07/11/2019	9.71	Call	Bond Future	4,144.6100	4.1446	4,081.4500	4.0814	(1.524)	0	0	0
2019/04/08	2032	07/11/2019	9.70	Put	Bond Future	2,153.6900	2.1537	2,159.8000	2.1598	0.284	0	0	0
2019/04/08	2032	07/11/2019			Bond Future	9.4092	92.5787	9.4193	92.5096	0.108	0.0000	0.0000	0
2019/04/08	2032	07/11/2019	9.72	Call	Bond Future	4,186.2300	4.1862	4,122.8800	4.1229	(1.513)	0	0	0
2019/04/08	2032	07/11/2019	9.72	Put	Bond Future	2,105.1000	2.1051	2,110.8300	2.1108	0.272	0	0	0
2019/04/08	2032	07/11/2019	9.71	Put	Bond Future	2,129.4100	2.1294	2,135.3300	2.1353	0.278	0	0	0
2019/04/08	2032	07/11/2019	9.70	Call	Bond Future	4,102.9000	4.1029	4,039.9300	4.0399	(1.535)	0	0	0
2019/04/08	2033	02/05/2019			Bond Future	101.5757	101.5757	101.5580	101.5580	(0.017)	0.0000	0.0000	6,090
2019/04/08	2033	01/08/2019			Bond Future	103.4849	103.4849	103.4671	103.4671	(0.017)	0.0000	0.0000	0
2019/04/08	2033	07/11/2019			Bond Future	104.4991	104.4991	104.4806	104.4806	(0.018)	0.0000	0.0000	0
2019/04/08	2037	02/05/2019	9.81	Put	Bond Future	460.3500	0.4603	444.7800	0.4448	(3.382)	0	0	0
2019/04/08	2037	02/05/2019			Bond Future	9.5636	93.2295	9.5831	93.0761	0.204	0.0000	0.0000	51,935
2019/04/08	2037	02/05/2019	9.80	Call	Bond Future	2,313.6400	2.3136	2,145.2000	2.1452	(7.280)	0	0	0
2019/04/08	2037	02/05/2019	9.80	Put	Bond Future	478.8500	0.4788	463.7600	0.4638	(3.151)	0	0	0
2019/04/08	2037	02/05/2019	9.81	Call	Bond Future	2,371.5100	2.3715	2,202.5900	2.2026	(7.123)	0	0	0
2019/04/08	2037	02/05/2019	9.79	Call	Bond Future	2,256.3700	2.2564	2,088.4600	2.0885	(7.442)	0	0	0
2019/04/08	2037	02/05/2019	9.79	Put	Bond Future	498.0500	0.4980	483.4900	0.4835	(2.923)	0	0	0
2019/04/08	2037	01/08/2019	10.31	Call	Bond Future	5,861.1700	5.8612	5,713.0400	5.7130	(2.527)	0	0	0
2019/04/08	2037	01/08/2019			Bond Future	9.6253	90.7037	9.6454	90.5475	0.209	0.0000	0.0000	0
2019/04/08	2037	01/08/2019	10.29	Call	Bond Future	5,743.9800	5.7440	5,596.4400	5.5964	(2.569)	0	0	0
2019/04/08	2037	01/08/2019	10.29	Put	Bond Future	789.8300	0.7898	798.5100	0.7985	1.099	0	0	0
2019/04/08	2037	01/08/2019	10.31	Put	Bond Future	764.4200	0.7644	772.5100	0.7725	1.058	0	0	0
2019/04/08	2037	01/08/2019	10.30	Call	Bond Future	5,802.5100	5.8025	5,654.6800	5.6547	(2.548)	0	0	0
2019/04/08	2037	01/08/2019	10.30	Put	Bond Future	777.0200	0.7770	785.4100	0.7854	1.080	0	0	0
2019/04/08	2037	07/11/2019	9.97	Call	Bond Future	4,682.6400	4.6826	4,561.0200	4.5610	(2.597)	0	0	0
2019/04/08	2037	07/11/2019			Bond Future	9.6786	92.5927	9.6994	92.4330	0.215	0.0000	0.0000	0

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2019/04/08	2037	07/11/2019	9.95	Call	Bond Future	4,590.4000	4.5904	4,469.7500	4.4698	(2.628)	0	0	0
2019/04/08	2037	07/11/2019	9.95	Put	Bond Future	2,539.8100	2.5398	2,578.8300	2.5788	1.536	0	0	0
2019/04/08	2037	07/11/2019	9.97	Put	Bond Future	2,483.7600	2.4838	2,521.8100	2.5218	1.532	0	0	0
2019/04/08	2037	07/11/2019	9.96	Call	Bond Future	4,636.4300	4.6364	4,515.2900	4.5153	(2.613)	0	0	0
2019/04/08	2037	07/11/2019	9.96	Put	Bond Future	2,511.6500	2.5116	2,550.1800	2.5502	1.534	0	0	0
2019/04/08	2038	02/05/2019			Bond Future	120.7949	120.7949	120.4186	120.4186	(0.312)	0.0000	0.0000	11,111
2019/04/08	2038	01/08/2019			Bond Future	121.4503	121.4503	121.0667	121.0667	(0.316)	0.0000	0.0000	0
2019/04/08	2038	07/11/2019			Bond Future	124.0096	124.0096	123.6177	123.6177	(0.316)	0.0000	0.0000	0
2019/04/08	2040	02/05/2019	9.89	Call	Bond Future	2,523.7800	2.5238	2,248.3600	2.2484	(10.913)	0	0	0
2019/04/08	2040	02/05/2019	9.88	Put	Bond Future	486.6200	0.4866	506.2100	0.5062	4.026	0	0	0
2019/04/08	2040	02/05/2019	9.60	Call	Bond Future	1,018.9200	1.0189	824.1000	0.8241	(19.120)	0	0	1,150
2019/04/08	2040	02/05/2019			Bond Future	9.6435	96.6339	9.6782	96.3405	0.359	0.0000	0.0000	25,028
2019/04/08	2040	02/05/2019	9.90	Call	Bond Future	2,586.3500	2.5863	2,309.3500	2.3094	(10.710)	0	0	0
2019/04/08	2040	02/05/2019	9.90	Put	Bond Future	447.1700	0.4472	463.5300	0.4635	3.659	0	0	0
2019/04/08	2040	02/05/2019	9.60	Put	Bond Future	1,389.8500	1.3899	1,488.3900	1.4884	7.090	0	0	0
2019/04/08	2040	02/05/2019	10.20	Put	Bond Future	114.8000	0.1148	110.2100	0.1102	(3.998)	0	0	0
2019/04/08	2040	02/05/2019	10.20	Call	Bond Future	4,659.2400	4.6592	4,361.2900	4.3613	(6.395)	0	0	1,150
2019/04/08	2040	02/05/2019	9.89	Put	Bond Future	466.5500	0.4666	484.4900	0.4845	3.845	0	0	0
2019/04/08	2040	02/05/2019	9.88	Call	Bond Future	2,461.7800	2.4618	2,188.0100	2.1880	(11.121)	0	0	0
2019/04/08	2040	02/05/2019	10.15	Call	Bond Future	4,296.1000	4.2961	3,999.1300	3.9991	(6.913)	0	0	0
2019/04/08	2040	02/05/2019	10.15	Put	Bond Future	1,145.4800	0.1455	141.8700	0.1419	(2.481)	0	0	880
2019/04/08	2040	02/05/2019	9.65	Put	Bond Future	1,174.1500	1.1742	1,254.2000	1.2542	6.818	0	0	880
2019/04/08	2040	02/05/2019	9.65	Call	Bond Future	1,229.0900	1.2291	1,015.7800	1.0158	(17.355)	0	0	0
2019/04/08	2040	01/08/2019	10.36	Call	Bond Future	6,140.6100	6.1406	5,880.1300	5.8801	(4.242)	0	0	0
2019/04/08	2040	01/08/2019	10.37	Put	Bond Future	879.3300	0.8793	916.9000	0.9169	4.273	0	0	0
2019/04/08	2040	01/08/2019			Bond Future	9.7051	93.9209	9.7408	93.6221	0.368	0.0000	0.0000	0
2019/04/08	2040	01/08/2019	10.36	Put	Bond Future	893.6700	0.8937	931.9600	0.9320	4.285	0	0	0
2019/04/08	2040	01/08/2019	10.37	Call	Bond Future	6,202.7200	6.2027	5,941.5200	5.9415	(4.211)	0	0	0
2019/04/08	2040	01/08/2019	10.38	Call	Bond Future	6,265.0900	6.2651	6,003.1800	6.0032	(4.180)	0	0	0
2019/04/08	2040	01/08/2019	10.38	Put	Bond Future	865.3700	0.8654	902.2300	0.9022	4.259	0	0	0
2019/04/08	2040	07/11/2019	10.03	Call	Bond Future	4,978.9400	4.9789	4,768.4500	4.7685	(4.228)	0	0	0
2019/04/08	2040	07/11/2019	10.04	Put	Bond Future	2,740.2600	2.7403	2,834.0200	2.8340	3.422	0	0	0
2019/04/08	2040	07/11/2019			Bond Future	9.7585	95.8769	9.7954	95.5717	0.378	0.0000	0.0000	0
2019/04/08	2040	07/11/2019	10.03	Put	Bond Future	2,769.1300	2.7691	2,863.8500	2.8638	3.421	0	0	0
2019/04/08	2040	07/11/2019	10.04	Call	Bond Future	5,029.8700	5.0299	4,818.4200	4.8184	(4.204)	0	0	0
2019/04/08	2040	07/11/2019	10.05	Call	Bond Future	5,080.9700	5.0810	4,868.5800	4.8686	(4.180)	0	0	0
2019/04/08	2040	07/11/2019	10.05	Put	Bond Future	2,711.6800	2.7117	2,804.5000	2.8045	3.423	0	0	0
2019/04/08	2044	02/05/2019	9.90	Call	Bond Future	2,616.0800	2.6161	2,300.7800	2.3008	(12.052)	0	0	0
2019/04/08	2044	02/05/2019			Bond Future	9.6476	93.8955	9.6873	93.5512	0.411	0.0000	0.0000	37,759
2019/04/08	2044	02/05/2019	9.90	Put	Bond Future	462.8000	0.4628	491.8300	0.4918	6.273	0	0	0
2019/04/08	2044	02/05/2019	9.91	Call	Bond Future	2,680.3100	2.6803	2,363.0600	2.3631	(11.836)	0	0	0
2019/04/08	2044	02/05/2019	9.92	Put	Bond Future	424.8000	0.4248	450.0100	0.4500	5.935	0	0	0
2019/04/08	2044	02/05/2019	9.91	Put	Bond Future	443.4600	0.4435	470.5400	0.4705	6.107	0	0	0
2019/04/08	2044	02/05/2019	9.92	Call	Bond Future	2,745.0800	2.7451	2,425.9600	2.4260	(11.625)	0	0	0
2019/04/08	2044	01/08/2019	9.86	Put	Bond Future	2,056.7800	2.0568	2,169.8000	2.1698	5.495	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
2019/04/08	2044	01/08/2019	10.53	Call	Bond Future	7,345.3700	7.3454	7,030.6600	7.0307	(4.284)	0	0	0
2019/04/08	2044	01/08/2019	10.40	Put	Bond Future	854.1700	0.8542	899.9000	0.8999	5.354	0	0	0
2019/04/08	2044	01/08/2019			Bond Future	9.7060	91.2569	9.7469	90.9063	0.421	0.0000	0.0000	0
2019/04/08	2044	01/08/2019	10.39	Call	Bond Future	6,448.2500	6.4483	6,144.1200	6.1441	(4.716)	0	0	0
2019/04/08	2044	01/08/2019	10.39	Put	Bond Future	867.9500	0.8680	914.5200	0.9145	5.366	0	0	0
2019/04/08	2044	01/08/2019	9.86	Call	Bond Future	3,365.2600	3.3653	3,127.5800	3.1276	(7.063)	0	0	100
2019/04/08	2044	01/08/2019	10.53	Put	Bond Future	693.7500	0.6938	729.7400	0.7297	5.188	0	0	100
2019/04/08	2044	01/08/2019	10.40	Call	Bond Future	6,511.7500	6.5117	6,206.7800	6.2068	(4.683)	0	0	0
2019/04/08	2044	01/08/2019	9.36	Put	Bond Future	4,352.5200	4.3525	4,564.0000	4.5640	4.859	0	0	0
2019/04/08	2044	01/08/2019	9.36	Call	Bond Future	1,293.0000	1.2930	1,153.7800	1.1538	(10.767)	0	0	100
2019/04/08	2044	01/08/2019	10.38	Call	Bond Future	6,384.8500	6.3849	6,081.5700	6.0816	(4.750)	0	0	0
2019/04/08	2044	01/08/2019	10.38	Put	Bond Future	881.9600	0.8820	929.3800	0.9294	5.377	0	0	0
2019/04/08	2044	07/11/2019	10.07	Put	Bond Future	2,707.0400	2.7070	2,817.2900	2.8173	4.073	0	0	0
2019/04/08	2044	07/11/2019			Bond Future	9.7566	93.1574	9.7988	92.7992	0.432	0.0000	0.0000	0
2019/04/08	2044	07/11/2019	10.06	Call	Bond Future	5,259.9200	5.2599	5,013.1300	5.0131	(4.692)	0	0	0
2019/04/08	2044	07/11/2019	10.06	Put	Bond Future	2,735.9400	2.7359	2,847.2900	2.8473	4.070	0	0	0
2019/04/08	2044	07/11/2019	10.07	Call	Bond Future	5,312.2100	5.3122	5,064.3200	5.0643	(4.666)	0	0	0
2019/04/08	2044	07/11/2019	10.05	Call	Bond Future	5,207.8100	5.2078	4,962.1200	4.9621	(4.718)	0	0	0
2019/04/08	2044	07/11/2019	10.05	Put	Bond Future	2,765.1400	2.7651	2,877.5900	2.8776	4.067	0	0	0
2019/04/08	2046	02/05/2019			Bond Future	112.0499	112.0499	112.2402	112.2402	0.170	0.0000	0.0000	12,523
2019/04/08	2046	01/08/2019			Bond Future	114.1559	114.1559	114.3498	114.3498	0.170	0.0000	0.0000	0
2019/04/08	2046	07/11/2019			Bond Future	114.8466	114.8466	115.0444	115.0444	0.172	0.0000	0.0000	0
2019/04/08	2050	02/05/2019			Bond Future	117.1438	117.1438	117.1240	117.1240	(0.017)	0.0000	0.0000	10,717
2019/04/08	2050	01/08/2019			Bond Future	117.5544	117.5544	117.5340	117.5340	(0.017)	0.0000	0.0000	0
2019/04/08	2050	07/11/2019			Bond Future	120.0315	120.0315	120.0106	120.0106	(0.017)	0.0000	0.0000	0
2019/04/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	AL37	02/05/2019			Index Future	633.9030	633.9030	633.5780	633.5780	(0.051)	0.0000	0.0000	0
2019/04/08	AL37	01/08/2019			Index Future	645.6620	645.6620	645.3310	645.3310	(0.051)	0.0000	0.0000	0
2019/04/08	AL37	07/11/2019			Index Future	659.1010	659.1010	658.7600	658.7600	(0.052)	0.0000	0.0000	0
2019/04/08	AL7T	02/05/2019			Index Future	735.7450	735.7450	735.2730	735.2730	(0.064)	0.0000	0.0000	0
2019/04/08	AL7T	01/08/2019			Index Future	749.3930	749.3930	748.9120	748.9120	(0.064)	0.0000	0.0000	0
2019/04/08	AL7T	07/11/2019			Index Future	764.9910	764.9910	764.4960	764.4960	(0.065)	0.0000	0.0000	0
2019/04/08	ALBI	02/05/2019			Index Future	667.1530	667.1530	666.1240	666.1240	(0.154)	0.0000	0.0000	898
2019/04/08	ALBI	01/08/2019			Index Future	679.5290	679.5290	678.4800	678.4800	(0.154)	0.0000	0.0000	38
2019/04/08	ALBI	07/11/2019			Index Future	693.6730	693.6730	692.5980	692.5980	(0.155)	0.0000	0.0000	0
2019/04/08	C002	31/03/2032			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
2019/04/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/08	ES33	02/05/2019			Bond Future	10.7395	77.6141	10.7586	77.5003	0.178	0.0000	0.0000	350
2019/04/08	ES33	01/08/2019			Bond Future	10.8401	79.0539	10.8599	78.9379	0.182	0.0000	0.0000	0
2019/04/08	ES33	07/11/2019			Bond Future	10.9443	76.9037	10.9649	76.7851	0.188	0.0000	0.0000	0
2019/04/08	ES42	02/05/2019			Bond Future	11.0102	79.4175	11.0394	79.2187	0.265	0.0000	0.0000	4,919
2019/04/08	ES42	01/08/2019			Bond Future	11.1092	80.8907	11.1394	80.6883	0.271	0.0000	0.0000	0
2019/04/08	ES42	07/11/2019			Bond Future	11.2120	78.3085	11.2433	78.1016	0.279	0.0000	0.0000	0
2019/04/08	GOVI	02/05/2019	647.87	Call	GOVI	130,160.0000	13.0160	119,180.0000	11.9180	(8.436)	0	0	0
2019/04/08	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	02/05/2019			GOVI	660.8860	660.8860	659.7880	659.7880	(0.166)	0.0000	0.0000	449
2019/04/08	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	02/05/2019	647.88	Call	GOVI	130,060.0000	13.0060	119,080.0000	11.9080	(8.442)	0	0	0
2019/04/08	GOVI	02/05/2019	647.86	Call	GOVI	130,260.0000	13.0260	119,280.0000	11.9280	(8.429)	0	0	0
2019/04/08	GOVI	01/08/2019	638.68	Call	GOVI	344,660.0000	34.4660	333,460.0000	33.3460	(3.250)	0	0	0
2019/04/08	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	01/08/2019			GOVI	673.1460	673.1460	672.0260	672.0260	(0.166)	0.0000	0.0000	2
2019/04/08	GOVI	01/08/2019	638.69	Call	GOVI	344,560.0000	34.4560	333,360.0000	33.3360	(3.251)	0	0	0
2019/04/08	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	01/08/2019	638.67	Call	GOVI	344,760.0000	34.4760	333,560.0000	33.3560	(3.249)	0	0	0
2019/04/08	GOVI	07/11/2019	672.90	Call	GOVI	142,570.0000	14.2570	131,100.0000	13.1100	(8.045)	0	0	0
2019/04/08	GOVI	07/11/2019			GOVI	687.1570	687.1570	686.0100	686.0100	(0.167)	0.0000	0.0000	0
2019/04/08	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	07/11/2019	672.91	Call	GOVI	142,470.0000	14.2470	131,000.0000	13.1000	(8.051)	0	0	0
2019/04/08	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	GOVI	07/11/2019	672.92	Call	GOVI	142,370.0000	14.2370	130,900.0000	13.0900	(8.056)	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
2019/04/08	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/08	IGOV 02/05/2019			Index Future	255.0520	255.0520	254.8920	254.8920	(0.063)	0.0000	0.0000	723
2019/04/08	IGOV 01/08/2019			Index Future	259.8460	259.8460	259.6830	259.6830	(0.063)	0.0000	0.0000	299
2019/04/08	IGOV 07/11/2019			Index Future	265.3210	265.3210	265.1530	265.1530	(0.063)	0.0000	0.0000	0
2019/04/08	IS01 20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/08	IS01 19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8700	99.8700	0.010	0.0000	0.0000	0
2019/04/08	IS02 21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/08	IS02 20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/08	IS02 20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7900	102.7900	0.010	0.0000	0.0000	0
2019/04/08	IS02 23/03/2020			Interest Rate Swap	98.7400	98.7400	98.7400	98.7400	0.000	0.0000	0.0000	0
2019/04/08	IS02 22/06/2020			Interest Rate Swap	102.2700	102.2700	102.2700	102.2700	0.000	0.0000	0.0000	0
2019/04/08	IS02 21/09/2020			Interest Rate Swap	99.2000	99.2000	99.2100	99.2100	0.010	0.0000	0.0000	0
2019/04/08	IS05 17/12/2020			Interest Rate Swap	95.9400	95.9400	95.9500	95.9500	0.010	0.0000	0.0000	0
2019/04/08	IS05 16/03/2021			Interest Rate Swap	95.0500	95.0500	95.0700	95.0700	0.021	0.0000	0.0000	0
2019/04/08	IS05 15/06/2021			Interest Rate Swap	94.1200	94.1200	94.1400	94.1400	0.021	0.0000	0.0000	0
2019/04/08	IS05 21/09/2021			Interest Rate Swap	94.1600	94.1600	94.1700	94.1700	0.011	0.0000	0.0000	0
2019/04/08	IS05 21/12/2021			Interest Rate Swap	96.2400	96.2400	96.2600	96.2600	0.021	0.0000	0.0000	51
2019/04/08	IS05 15/03/2022			Interest Rate Swap	96.2700	96.2700	96.2900	96.2900	0.021	0.0000	0.0000	0
2019/04/08	IS05 21/06/2022			Interest Rate Swap	97.3400	97.3400	97.3700	97.3700	0.031	0.0000	0.0000	0
2019/04/08	IS05 20/09/2022			Interest Rate Swap	101.1700	101.1700	101.2000	101.2000	0.030	0.0000	0.0000	0
2019/04/08	IS05 20/12/2022			Interest Rate Swap	102.3200	102.3200	102.3600	102.3600	0.039	0.0000	0.0000	0
2019/04/08	IS05 22/03/2023			Interest Rate Swap	95.5600	95.5600	95.6000	95.6000	0.042	0.0000	0.0000	0
2019/04/08	IS05 20/06/2023			Interest Rate Swap	101.5500	101.5500	101.5800	101.5800	0.030	0.0000	0.0000	0
2019/04/08	IS05 19/09/2023			Interest Rate Swap	96.9400	96.9400	96.9700	96.9700	0.031	0.0000	0.0000	0
2019/04/08	IS10 17/12/2025			Interest Rate Swap	92.9800	92.9800	93.0300	93.0300	0.054	0.0000	0.0000	0
2019/04/08	IS10 16/03/2026			Interest Rate Swap	89.8900	89.8900	89.9500	89.9500	0.067	0.0000	0.0000	0
2019/04/08	IS10 15/06/2026			Interest Rate Swap	88.5600	88.5600	88.6300	88.6300	0.079	0.0000	0.0000	0
2019/04/08	IS10 21/09/2026			Interest Rate Swap	90.6900	90.6900	90.7700	90.7700	0.088	0.0000	0.0000	0
2019/04/08	IS10 21/12/2026			Interest Rate Swap	94.4800	94.4800	94.5600	94.5600	0.085	0.0000	0.0000	0
2019/04/08	IS10 15/03/2027			Interest Rate Swap	93.0000	93.0000	93.0900	93.0900	0.097	0.0000	0.0000	0
2019/04/08	IS10 21/06/2027			Interest Rate Swap	95.0700	95.0700	95.1500	95.1500	0.084	0.0000	0.0000	0
2019/04/08	IS10 20/09/2027			Interest Rate Swap	100.5600	100.5600	100.6400	100.6400	0.080	0.0000	0.0000	0
2019/04/08	IS10 20/12/2027			Interest Rate Swap	100.9100	100.9100	100.9800	100.9800	0.069	0.0000	0.0000	0
2019/04/08	IS10 22/03/2028			Interest Rate Swap	94.3300	94.3300	94.4000	94.4000	0.074	0.0000	0.0000	0
2019/04/08	IS10 20/06/2028			Interest Rate Swap	101.5900	101.5900	101.6600	101.6600	0.069	0.0000	0.0000	0
2019/04/08	IS10 19/09/2028			Interest Rate Swap	95.0500	95.0500	95.1300	95.1300	0.084	0.0000	0.0000	0
2019/04/08	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/08	J207 15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/08	JBAF 19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	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
2019/04/08	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/08	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/08	R023	02/05/2019	8.45	Call	Bond Future	2,626.1300	2.6261	2,575.9700	2.5760	(1.910)	0	0	0
2019/04/08	R023	02/05/2019	8.44	Put	Bond Future	2.0400	0.0020	1.4000	0.0014	(31.373)	0	0	0
2019/04/08	R023	02/05/2019			Bond Future	7.6335	101.7946	7.6487	101.7450	0.199	0.0000	0.0000	66,073
2019/04/08	R023	02/05/2019	8.46	Call	Bond Future	2,657.6400	2.6576	2,607.5100	2.6075	(1.886)	0	0	0
2019/04/08	R023	02/05/2019	8.46	Put	Bond Future	1.8200	0.0018	1.2300	0.0012	(32.418)	0	0	0
2019/04/08	R023	02/05/2019	8.45	Put	Bond Future	1.9300	0.0019	1.3100	0.0013	(32.124)	0	0	0
2019/04/08	R023	02/05/2019	8.44	Call	Bond Future	2,594.6200	2.5946	2,544.4400	2.5444	(1.934)	0	0	0
2019/04/08	R023	01/08/2019	8.95	Call	Bond Future	3,977.9600	3.9780	3,926.9600	3.9270	(1.282)	0	0	0
2019/04/08	R023	01/08/2019			Bond Future	7.6384	103.6829	7.6548	103.6324	0.215	0.0000	0.0000	0
2019/04/08	R023	01/08/2019	8.93	Call	Bond Future	3,921.7700	3.9218	3,870.7600	3.8708	(1.301)	0	0	0
2019/04/08	R023	01/08/2019	8.93	Put	Bond Future	38.6300	0.0386	38.1200	0.0381	(1.320)	0	0	0
2019/04/08	R023	01/08/2019	8.95	Put	Bond Future	36.1600	0.0362	35.6600	0.0357	(1.383)	0	0	0
2019/04/08	R023	01/08/2019	8.94	Call	Bond Future	3,949.8500	3.9499	3,898.8400	3.8988	(1.291)	0	0	0
2019/04/08	R023	01/08/2019	8.94	Put	Bond Future	37.3800	0.0374	36.8700	0.0369	(1.364)	0	0	0
2019/04/08	R023	07/11/2019	7.98	Call	Bond Future	1,607.7100	1.6077	1,567.1700	1.5672	(2.522)	0	0	0
2019/04/08	R023	07/11/2019			Bond Future	7.6241	101.9066	7.6421	101.8549	0.236	0.0000	0.0000	0
2019/04/08	R023	07/11/2019	7.98	Put	Bond Future	590.1000	0.5901	601.3100	0.6013	1.900	0	0	0
2019/04/08	R023	07/11/2019	7.99	Call	Bond Future	1,628.5200	1.6285	1,587.8000	1.5878	(2.500)	0	0	0
2019/04/08	R023	07/11/2019	8.00	Call	Bond Future	1,649.1500	1.6491	1,608.2400	1.6082	(2.481)	0	0	0
2019/04/08	R023	07/11/2019	8.00	Put	Bond Future	574.7400	0.5747	585.5800	0.5856	1.886	0	0	0
2019/04/08	R023	07/11/2019	7.99	Put	Bond Future	582.5100	0.5825	593.5400	0.5935	1.894	0	0	0
2019/04/08	R035	02/05/2019	9.74	Put	Bond Future	415.4700	0.4155	391.1400	0.3911	(5.856)	0	0	0
2019/04/08	R035	02/05/2019			Bond Future	9.4824	96.6907	9.4968	96.5776	0.153	0.0000	0.0000	80,557
2019/04/08	R035	02/05/2019	9.74	Call	Bond Future	2,398.1100	2.3981	2,260.7000	2.2607	(5.730)	0	0	0
2019/04/08	R035	02/05/2019	9.75	Call	Bond Future	2,456.4800	2.4565	2,319.0500	2.3191	(5.595)	0	0	0
2019/04/08	R035	02/05/2019	9.75	Put	Bond Future	398.1200	0.3981	373.7700	0.3738	(6.116)	0	0	0
2019/04/08	R035	02/05/2019	9.73	Call	Bond Future	2,340.2000	2.3402	2,202.8500	2.2028	(5.869)	0	0	0
2019/04/08	R035	02/05/2019	9.73	Put	Bond Future	433.3700	0.4334	409.1000	0.4091	(5.600)	0	0	0
2019/04/08	R035	01/08/2019	10.23	Call	Bond Future	5,897.3700	5.8974	5,781.6900	5.7817	(1.962)	0	0	0
2019/04/08	R035	01/08/2019	10.22	Put	Bond Future	804.1800	0.8042	803.9200	0.8039	(0.032)	0	0	0
2019/04/08	R035	01/08/2019			Bond Future	9.5401	98.4844	9.5551	98.3691	0.157	0.0000	0.0000	0
2019/04/08	R035	01/08/2019	10.24	Call	Bond Future	5,955.8300	5.9558	5,839.9700	5.8400	(1.945)	0	0	0
2019/04/08	R035	01/08/2019	10.24	Put	Bond Future	778.9300	0.7789	778.3100	0.7783	(0.080)	0	0	0
2019/04/08	R035	01/08/2019	10.23	Put	Bond Future	791.4500	0.7914	791.0100	0.7910	(0.056)	0	0	0
2019/04/08	R035	01/08/2019	10.22	Call	Bond Future	5,839.0300	5.8390	5,723.5300	5.7235	(1.978)	0	0	0
2019/04/08	R035	07/11/2019	9.88	Call	Bond Future	4,641.9000	4.6419	4,546.2900	4.5463	(2.060)	0	0	0
2019/04/08	R035	07/11/2019	9.89	Call	Bond Future	4,688.9800	4.6890	4,593.0200	4.5930	(2.047)	0	0	0
2019/04/08	R035	07/11/2019	9.87	Put	Bond Future	2,558.4100	2.5584	2,581.0400	2.5810	0.885	0	0	0
2019/04/08	R035	07/11/2019			Bond Future	9.5978	96.0288	9.6133	95.9109	0.162	0.0000	0.0000	0
2019/04/08	R035	07/11/2019	9.89	Put	Bond Future	2,505.0300	2.5050	2,526.9600	2.5270	0.875	0	0	0
2019/04/08	R035	07/11/2019	9.87	Call	Bond Future	4,595.2800	4.5953	4,500.0200	4.5000	(2.073)	0	0	0
2019/04/08	R035	07/11/2019	9.88	Put	Bond Future	2,531.4500	2.5315	2,553.7300	2.5537	0.880	0	0	0
2019/04/08	R186	02/05/2019	9.02	Call	Bond Future	3,060.8200	3.0608	2,964.2400	2.9642	(3.155)	0	0	0

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2019/04/08	R186	02/05/2019	9.01	Put	Bond Future	72.7600	0.0728	62.4000	0.0624	(14.239)	0	0	0
2019/04/08	R186	02/05/2019	10.07	Call	Bond Future	8,777.0400	8.7770	8,690.5300	8.6905	(0.986)	0	0	0
2019/04/08	R186	02/05/2019	9.96	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	90
2019/04/08	R186	02/05/2019	9.75	Call	Bond Future	7,058.1600	7.0582	6,971.4700	6.9715	(1.228)	0	0	0
2019/04/08	R186	02/05/2019	9.25	Put	Bond Future	18.0600	0.0181	13.7200	0.0137	(24.031)	0	0	0
2019/04/08	R186	02/05/2019	8.65	Put	Bond Future	431.3400	0.4313	419.1100	0.4191	(2.835)	0	0	4,100
2019/04/08	R186	02/05/2019			Bond Future	8.5053	114.9559	8.5199	114.8694	0.172	0.0000	0.0000	99,788
2019/04/08	R186	02/05/2019	9.03	Call	Bond Future	3,114.2000	3.1142	3,017.9100	3.0179	(3.092)	0	0	0
2019/04/08	R186	02/05/2019	9.03	Put	Bond Future	65.1600	0.0652	55.3800	0.0554	(15.009)	0	0	0
2019/04/08	R186	02/05/2019	8.65	Call	Bond Future	1,283.3600	1.2834	1,184.6200	1.1846	(7.694)	0	0	3,250
2019/04/08	R186	02/05/2019	9.02	Put	Bond Future	68.8700	0.0689	58.8000	0.0588	(14.622)	0	0	0
2019/04/08	R186	02/05/2019	9.01	Call	Bond Future	3,007.5900	3.0076	2,910.7200	2.9107	(3.221)	0	0	0
2019/04/08	R186	02/05/2019	9.30	Call	Bond Future	4,588.7500	4.5888	4,498.7800	4.4988	(1.961)	0	0	200
2019/04/08	R186	02/05/2019	10.07	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	200
2019/04/08	R186	02/05/2019	9.96	Call	Bond Future	8,190.3100	8.1903	8,103.7700	8.1038	(1.057)	0	0	0
2019/04/08	R186	02/05/2019	9.20	Put	Bond Future	24.4300	0.0244	19.0800	0.0191	(21.899)	0	0	0
2019/04/08	R186	02/05/2019	9.75	Put	Bond Future	0.3900	0.0004	0.2100	0.0002	(46.154)	0	0	7,000
2019/04/08	R186	02/05/2019	10.02	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	3,250
2019/04/08	R186	02/05/2019	9.25	Call	Bond Future	4,313.0500	4.3131	4,222.2000	4.2222	(2.106)	0	0	3,250
2019/04/08	R186	02/05/2019	8.90	Call	Bond Future	2,434.8200	2.4348	2,334.9600	2.3350	(4.101)	0	0	0
2019/04/08	R186	02/05/2019	8.70	Put	Bond Future	345.3900	0.3454	331.3700	0.3314	(4.059)	0	0	4,150
2019/04/08	R186	02/05/2019	8.70	Call	Bond Future	1,489.7900	1.4898	1,389.2600	1.3893	(6.748)	0	0	200
2019/04/08	R186	02/05/2019	9.30	Put	Bond Future	13.2000	0.0132	9.7400	0.0097	(26.212)	0	0	0
2019/04/08	R186	02/05/2019	9.20	Call	Bond Future	4,037.9000	4.0379	3,946.0400	3.9460	(2.275)	0	0	90
2019/04/08	R186	02/05/2019	8.62	Put	Bond Future	490.3500	0.4903	479.7500	0.4798	(2.162)	0	0	0
2019/04/08	R186	02/05/2019	8.62	Call	Bond Future	1,166.4600	1.1665	1,069.3500	1.0694	(8.325)	0	0	90
2019/04/08	R186	02/05/2019	8.50	Put	Bond Future	787.8800	0.7879	788.1100	0.7881	0.029	0	0	0
2019/04/08	R186	02/05/2019	8.50	Call	Bond Future	756.6900	0.7567	670.4100	0.6704	(11.402)	0	0	7,000
2019/04/08	R186	02/05/2019	9.00	Put	Bond Future	76.8600	0.0769	66.2000	0.0662	(13.869)	0	0	7,500
2019/04/08	R186	02/05/2019	9.00	Call	Bond Future	2,954.5300	2.9545	2,857.3600	2.8574	(3.289)	0	0	7,000
2019/04/08	R186	02/05/2019	10.02	Call	Bond Future	8,510.8800	8.5109	8,424.3600	8.4244	(1.017)	0	0	0
2019/04/08	R186	02/05/2019	8.80	Put	Bond Future	215.9000	0.2159	200.9900	0.2010	(6.906)	0	0	0
2019/04/08	R186	02/05/2019	8.80	Call	Bond Future	1,942.0400	1.9420	1,840.6200	1.8406	(5.222)	0	0	7,500
2019/04/08	R186	02/05/2019	9.05	Call	Bond Future	3,221.3700	3.2214	3,125.6500	3.1256	(2.971)	0	0	0
2019/04/08	R186	02/05/2019	9.05	Put	Bond Future	58.2900	0.0583	49.0800	0.0491	(15.800)	0	0	3,250
2019/04/08	R186	02/05/2019	8.90	Put	Bond Future	130.9300	0.1309	117.5800	0.1176	(10.196)	0	0	4,000
2019/04/08	R186	01/08/2019	10.08	Put	Bond Future	59.5900	0.0596	58.0800	0.0581	(2.534)	0	0	6,000
2019/04/08	R186	01/08/2019	8.38	Call	Bond Future	1,159.9600	1.1600	1,104.4200	1.1044	(4.788)	0	0	0
2019/04/08	R186	01/08/2019	9.54	Call	Bond Future	5,754.4300	5.7544	5,664.6700	5.6647	(1.560)	0	0	0
2019/04/08	R186	01/08/2019			Bond Future	8.5528	111.7891	8.5681	111.7010	0.179	0.0000	0.0000	110
2019/04/08	R186	01/08/2019	8.30	Put	Bond Future	2,440.5100	2.4405	2,477.9100	2.4779	1.532	0	0	0
2019/04/08	R186	01/08/2019	8.30	Call	Bond Future	975.0100	0.9750	924.2800	0.9243	(5.203)	0	0	6,000
2019/04/08	R186	01/08/2019	9.05	Put	Bond Future	671.7500	0.6717	676.1600	0.6762	0.656	0	0	0
2019/04/08	R186	01/08/2019	9.05	Call	Bond Future	3,482.4600	3.4825	3,398.7400	3.3987	(2.404)	0	0	6,000
2019/04/08	R186	01/08/2019	9.52	Call	Bond Future	5,660.0500	5.6600	5,570.3600	5.5704	(1.585)	0	0	0
2019/04/08	R186	01/08/2019	9.52	Put	Bond Future	277.0200	0.2770	275.4600	0.2755	(0.563)	0	0	0
2019/04/08	R186	01/08/2019	10.08	Call	Bond Future	8,404.1700	8.4042	8,314.5300	8.3145	(1.067)	0	0	0
2019/04/08	R186	01/08/2019	8.38	Put	Bond Future	2,158.9900	2.1590	2,191.5800	2.1916	1.510	0	0	0

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2019/04/08	R186	01/08/2019	8.70	Put	Bond Future	1,263.6000		1.2636	1,279.5400	1.2795	1.261	0	0	0
2019/04/08	R186	01/08/2019	9.54	Put	Bond Future	263.7200		0.2637	262.0900	0.2621	(0.618)	0	0	0
2019/04/08	R186	01/08/2019	8.70	Call	Bond Future	2,105.5200		2.1055	2,033.3300	2.0333	(3.429)	0	0	0
2019/04/08	R186	01/08/2019	9.22	Call	Bond Future	4,241.3600		4.2414	4,154.5000	4.1545	(2.048)	0	0	0
2019/04/08	R186	01/08/2019	9.22	Put	Bond Future	490.9000		0.4909	492.1700	0.4922	0.259	0	0	0
2019/04/08	R186	01/08/2019	9.53	Call	Bond Future	5,707.1900		5.7072	5,617.4600	5.6175	(1.572)	0	0	0
2019/04/08	R186	01/08/2019	9.53	Put	Bond Future	270.3000		0.2703	268.7000	0.2687	(0.592)	0	0	0
2019/04/08	R186	07/11/2019	8.94	Call	Bond Future	3,502.8400		3.5028	3,429.7400	3.4297	(2.087)	0	0	0
2019/04/08	R186	07/11/2019			Bond Future	8.5900		114.1167	8.6062	114.0265	0.189	0.0000	0.0000	0
2019/04/08	R186	07/11/2019	8.94	Put	Bond Future	1,575.0300		1.5750	1,592.1400	1.5921	1.086	0	0	0
2019/04/08	R186	07/11/2019	8.95	Call	Bond Future	3,540.0100		3.5400	3,466.6400	3.4666	(2.073)	0	0	0
2019/04/08	R186	07/11/2019	8.96	Put	Bond Future	1,540.6800		1.5407	1,557.2500	1.5572	1.075	0	0	0
2019/04/08	R186	07/11/2019	8.95	Put	Bond Future	1,557.7700		1.5578	1,574.6100	1.5746	1.081	0	0	0
2019/04/08	R186	07/11/2019	8.96	Call	Bond Future	3,577.3300		3.5773	3,503.6900	3.5037	(2.059)	0	0	0
2019/04/08	R197	02/05/2019			Bond Future	301.3264		301.3264	301.2716	301.2716	(0.018)	0.0000	0.0000	2,500
2019/04/08	R197	01/08/2019			Bond Future	299.5398		299.5398	299.4840	299.4840	(0.019)	0.0000	0.0000	40
2019/04/08	R197	07/11/2019			Bond Future	305.8520		305.8520	305.7944	305.7944	(0.019)	0.0000	0.0000	0
2019/04/08	R202	02/05/2019			Bond Future	232.1411		232.1411	232.1010	232.1010	(0.017)	0.0000	0.0000	8,706
2019/04/08	R202	01/08/2019			Bond Future	232.5471		232.5471	232.5065	232.5065	(0.017)	0.0000	0.0000	0
2019/04/08	R202	07/11/2019			Bond Future	237.4474		237.4474	237.4054	237.4054	(0.018)	0.0000	0.0000	0
2019/04/08	R207	02/05/2019	7.63	Call	Bond Future	647.4500		0.6475	645.7800	0.6458	(0.258)	0	0	0
2019/04/08	R207	02/05/2019			Bond Future	6.6562		102.6235	6.6587	102.6218	0.037	0.0000	0.0000	6,013
2019/04/08	R207	02/05/2019	7.61	Call	Bond Future	634.2200		0.6342	632.5500	0.6326	(0.263)	0	0	0
2019/04/08	R207	02/05/2019	7.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	R207	02/05/2019	7.63	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	R207	02/05/2019	7.62	Call	Bond Future	640.8400		0.6408	639.1700	0.6392	(0.261)	0	0	0
2019/04/08	R207	02/05/2019	7.62	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	R207	01/08/2019	7.34	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/08	R207	01/08/2019	7.33	Call	Bond Future	525.9800		0.5260	524.2700	0.5243	(0.325)	0	0	0
2019/04/08	R207	01/08/2019			Bond Future	6.1171		100.8859	6.1211	100.8842	0.064	0.0000	0.0000	50
2019/04/08	R207	01/08/2019	7.34	Call	Bond Future	530.3000		0.5303	528.5900	0.5286	(0.322)	0	0	0
2019/04/08	R207	01/08/2019	7.33	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/08	R207	01/08/2019	7.35	Call	Bond Future	534.6100		0.5346	532.9000	0.5329	(0.320)	0	0	0
2019/04/08	R207	01/08/2019	7.35	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/08	R207	07/11/2019	2.08	Put	Bond Future	261.9100		0.2619	263.8700	0.2639	0.748	0	0	0
2019/04/08	R207	07/11/2019			Bond Future	3.5356		102.9865	3.5465	102.9846	0.307	0.0000	0.0000	0
2019/04/08	R207	07/11/2019	2.07	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/08	R207	07/11/2019	2.07	Put	Bond Future	263.7100		0.2637	265.6700	0.2657	0.743	0	0	0
2019/04/08	R207	07/11/2019	2.08	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/08	R207	07/11/2019	2.06	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/08	R207	07/11/2019	2.06	Put	Bond Future	265.5200		0.2655	267.4800	0.2675	0.738	0	0	0
2019/04/08	R208	02/05/2019	8.03	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	R208	02/05/2019	8.02	Call	Bond Future	2,027.7400		2.0277	2,026.3000	2.0263	(0.071)	0	0	0
2019/04/08	R208	02/05/2019			Bond Future	6.8471		100.5030	6.8479	100.5016	0.012	0.0000	0.0000	15,592

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2019/04/08	R208	02/05/2019	8.03	Call	Bond Future	2,044.8000		2.0448	2,043.3600	2.0434	(0.070)	0	0	0
2019/04/08	R208	02/05/2019	8.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	R208	02/05/2019	8.04	Call	Bond Future	2,061.8500		2.0619	2,060.4100	2.0604	(0.070)	0	0	0
2019/04/08	R208	02/05/2019	8.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/08	R208	01/08/2019	8.16	Call	Bond Future	2,159.5600		2.1596	2,157.8800	2.1579	(0.078)	0	0	0
2019/04/08	R208	01/08/2019	8.17	Put	Bond Future	1.9600		0.0020	1.7600	0.0018	(10.204)	0	0	0
2019/04/08	R208	01/08/2019			Bond Future	6.7380		102.3674	6.7389	102.3659	0.014	0.0000	0.0000	0
2019/04/08	R208	01/08/2019	8.16	Put	Bond Future	2.0700		0.0021	1.8600	0.0019	(10.145)	0	0	0
2019/04/08	R208	01/08/2019	8.17	Call	Bond Future	2,174.4000		2.1744	2,172.7300	2.1727	(0.077)	0	0	0
2019/04/08	R208	01/08/2019	8.15	Call	Bond Future	2,144.7200		2.1447	2,143.0300	2.1430	(0.079)	0	0	0
2019/04/08	R208	01/08/2019	8.15	Put	Bond Future	2.1800		0.0022	1.9600	0.0020	(10.092)	0	0	0
2019/04/08	R208	07/11/2019	6.83	Call	Bond Future	578.9000		0.5789	575.6700	0.5757	(0.558)	0	0	0
2019/04/08	R208	07/11/2019	6.82	Put	Bond Future	167.7200		0.1677	166.2100	0.1662	(0.900)	0	0	0
2019/04/08	R208	07/11/2019			Bond Future	6.5125		101.0926	6.5138	101.0909	0.020	0.0000	0.0000	0
2019/04/08	R208	07/11/2019	6.84	Call	Bond Future	589.2300		0.5892	586.0000	0.5860	(0.548)	0	0	0
2019/04/08	R208	07/11/2019	6.84	Put	Bond Future	162.6500		0.1627	161.1300	0.1611	(0.935)	0	0	0
2019/04/08	R208	07/11/2019	6.83	Put	Bond Future	165.3000		0.1653	163.7800	0.1638	(0.920)	0	0	0
2019/04/08	R208	07/11/2019	6.82	Call	Bond Future	568.3300		0.5683	565.1100	0.5651	(0.567)	0	0	0
2019/04/08	R209	02/05/2019	9.70	Put	Bond Future	332.5200		0.3325	319.3400	0.3193	(3.964)	0	0	0
2019/04/08	R209	02/05/2019			Bond Future	9.4255		74.0349	9.4451	73.9039	0.208	0.0000	0.0000	101,914
2019/04/08	R209	02/05/2019	9.69	Call	Bond Future	2,088.3800		2.0884	1,944.4700	1.9445	(6.891)	0	0	0
2019/04/08	R209	02/05/2019	9.69	Put	Bond Future	347.0500		0.3470	334.1500	0.3341	(3.717)	0	0	0
2019/04/08	R209	02/05/2019	10.50	Call	Bond Future	6,717.7600		6.7178	6,584.8800	6.5849	(1.978)	0	0	0
2019/04/08	R209	02/05/2019	10.71	Call	Bond Future	7,918.2000		7.9182	7,786.6800	7.7867	(1.661)	0	0	0
2019/04/08	R209	02/05/2019	9.70	Call	Bond Future	2,138.4900		2.1385	1,994.3000	1.9943	(6.743)	0	0	0
2019/04/08	R209	02/05/2019	10.50	Put	Bond Future	5.9800		0.0060	4.1100	0.0041	(31.271)	0	0	11,560
2019/04/08	R209	02/05/2019	10.71	Put	Bond Future	1.2700		0.0013	0.7600	0.0008	(40.157)	0	0	760
2019/04/08	R209	02/05/2019	9.95	Put	Bond Future	108.4300		0.1084	96.2500	0.0963	(11.233)	0	0	0
2019/04/08	R209	02/05/2019	9.95	Call	Bond Future	3,503.1100		3.5031	3,359.9200	3.3599	(4.088)	0	0	760
2019/04/08	R209	02/05/2019	9.68	Call	Bond Future	2,038.7000		2.0387	1,895.1100	1.8951	(7.043)	0	0	0
2019/04/08	R209	02/05/2019	9.68	Put	Bond Future	362.1000		0.3621	349.5200	0.3495	(3.474)	0	0	0
2019/04/08	R209	02/05/2019	9.35	Put	Bond Future	1,226.3100		1.2263	1,251.1900	1.2512	2.029	0	0	0
2019/04/08	R209	02/05/2019	9.35	Call	Bond Future	718.0400		0.7180	611.9100	0.6119	(14.781)	0	0	760
2019/04/08	R209	01/08/2019	10.15	Put	Bond Future	695.5900		0.6956	702.7200	0.7027	1.025	0	0	0
2019/04/08	R209	01/08/2019	9.30	Call	Bond Future	1,484.2000		1.4842	1,403.8000	1.4038	(5.417)	0	0	7,560
2019/04/08	R209	01/08/2019	10.17	Call	Bond Future	5,067.1800		5.0672	4,940.3300	4.9403	(2.503)	0	0	0
2019/04/08	R209	01/08/2019			Bond Future	9.4768		75.4083	9.4970	75.2748	0.213	0.0000	0.0000	0
2019/04/08	R209	01/08/2019	10.15	Call	Bond Future	4,967.8100		4.9678	4,841.4600	4.8415	(2.543)	0	0	0
2019/04/08	R209	01/08/2019	10.17	Put	Bond Future	673.6700		0.6737	680.3000	0.6803	0.984	0	0	0
2019/04/08	R209	01/08/2019	9.30	Put	Bond Future	2,670.2700		2.6703	2,723.3500	2.7233	1.988	0	0	0
2019/04/08	R209	01/08/2019	9.80	Put	Bond Future	1,221.9600		1.2220	1,241.8700	1.2419	1.629	0	0	0
2019/04/08	R209	01/08/2019	10.16	Put	Bond Future	684.6000		0.6846	691.4800	0.6915	1.005	0	0	0
2019/04/08	R209	01/08/2019	10.46	Call	Bond Future	6,541.4700		6.5415	6,409.4100	6.4094	(2.019)	0	0	0
2019/04/08	R209	01/08/2019	10.46	Put	Bond Future	424.0300		0.4240	425.4500	0.4255	0.335	0	0	7,560
2019/04/08	R209	01/08/2019	9.80	Call	Bond Future	3,319.7800		3.3198	3,206.2100	3.2062	(3.421)	0	0	7,560
2019/04/08	R209	01/08/2019	10.16	Call	Bond Future	5,017.5000		5.0175	4,890.9000	4.8909	(2.523)	0	0	0
2019/04/08	R209	07/11/2019	9.82	Call	Bond Future	4,052.7800		4.0528	3,948.4100	3.9484	(2.575)	0	0	0

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2019/04/08	R209	07/11/2019			Bond Future	9.5250	73.8246	9.5459	73.6882	0.219	0.0000	0.0000	0
2019/04/08	R209	07/11/2019	9.80	Call	Bond Future	3,971.9100	3.9719	3,868.3600	3.8684	(2.607)	0	0	0
2019/04/08	R209	07/11/2019	9.80	Put	Bond Future	2,199.7100	2.1997	2,232.5800	2.2326	1.494	0	0	0
2019/04/08	R209	07/11/2019	9.82	Put	Bond Future	2,154.1200	2.1541	2,186.1700	2.1862	1.488	0	0	0
2019/04/08	R209	07/11/2019	9.81	Call	Bond Future	4,012.3800	4.0124	3,908.4200	3.9084	(2.591)	0	0	0
2019/04/08	R209	07/11/2019	9.81	Put	Bond Future	2,176.9100	2.1769	2,209.3700	2.2094	1.491	0	0	0
2019/04/08	R210	02/05/2019			Bond Future	185.0723	185.0723	185.0400	185.0400	(0.017)	0.0000	0.0000	1,628
2019/04/08	R210	01/08/2019			Bond Future	188.5511	188.5511	188.5181	188.5181	(0.017)	0.0000	0.0000	0
2019/04/08	R210	07/11/2019			Bond Future	189.9246	189.9246	189.8905	189.8905	(0.018)	0.0000	0.0000	0
2019/04/08	R212	02/05/2019			Bond Future	157.2920	157.2920	157.2630	157.2630	(0.018)	0.0000	0.0000	8,946
2019/04/08	R212	01/08/2019			Bond Future	158.0608	158.0608	158.0314	158.0314	(0.019)	0.0000	0.0000	0
2019/04/08	R212	07/11/2019			Bond Future	161.3917	161.3917	161.3613	161.3613	(0.019)	0.0000	0.0000	0
2019/04/08	R213	02/05/2019	9.49	Call	Bond Future	2,163.2400	2.1632	2,078.1200	2.0781	(3.935)	0	0	0
2019/04/08	R213	02/05/2019	9.48	Put	Bond Future	273.0000	0.2730	247.8300	0.2478	(9.220)	0	0	0
2019/04/08	R213	02/05/2019			Bond Future	9.1861	85.7124	9.1956	85.6521	0.103	0.0000	0.0000	28,756
2019/04/08	R213	02/05/2019	9.50	Call	Bond Future	2,213.1700	2.2132	2,128.4000	2.1284	(3.830)	0	0	0
2019/04/08	R213	02/05/2019	9.50	Put	Bond Future	249.1600	0.2492	224.6900	0.2247	(9.821)	0	0	0
2019/04/08	R213	02/05/2019	9.49	Put	Bond Future	260.8500	0.2609	236.0300	0.2360	(9.515)	0	0	0
2019/04/08	R213	02/05/2019	9.48	Call	Bond Future	2,113.7000	2.1137	2,028.2300	2.0282	(4.044)	0	0	0
2019/04/08	R213	01/08/2019	9.99	Put	Bond Future	544.6600	0.5447	537.8700	0.5379	(1.247)	0	0	0
2019/04/08	R213	01/08/2019	9.98	Call	Bond Future	5,023.1000	5.0231	4,954.9100	4.9549	(1.358)	0	0	0
2019/04/08	R213	01/08/2019			Bond Future	9.2395	87.3024	9.2493	87.2409	0.106	0.0000	0.0000	0
2019/04/08	R213	01/08/2019	9.99	Call	Bond Future	5,071.9600	5.0720	5,003.7300	5.0037	(1.345)	0	0	0
2019/04/08	R213	01/08/2019	9.98	Put	Bond Future	553.9500	0.5540	547.2000	0.5472	(1.219)	0	0	0
2019/04/08	R213	01/08/2019	10.00	Call	Bond Future	5,121.0300	5.1210	5,052.7800	5.0528	(1.333)	0	0	0
2019/04/08	R213	01/08/2019	10.00	Put	Bond Future	535.6400	0.5356	528.8300	0.5288	(1.271)	0	0	0
2019/04/08	R213	07/11/2019	9.59	Put	Bond Future	1,981.5100	1.9815	1,986.8100	1.9868	0.267	0	0	0
2019/04/08	R213	07/11/2019	9.58	Call	Bond Future	3,751.3400	3.7513	3,693.9200	3.6939	(1.531)	0	0	0
2019/04/08	R213	07/11/2019			Bond Future	9.2920	85.5659	9.3022	85.5030	0.110	0.0000	0.0000	0
2019/04/08	R213	07/11/2019	9.59	Call	Bond Future	3,790.3400	3.7903	3,732.7400	3.7327	(1.520)	0	0	0
2019/04/08	R213	07/11/2019	9.58	Put	Bond Future	2,002.3700	2.0024	2,007.8500	2.0078	0.274	0	0	0
2019/04/08	R213	07/11/2019	9.60	Call	Bond Future	3,829.4700	3.8295	3,771.6900	3.7717	(1.509)	0	0	0
2019/04/08	R213	07/11/2019	9.60	Put	Bond Future	1,960.8500	1.9609	1,965.9700	1.9660	0.261	0	0	0
2019/04/08	R214	02/05/2019	9.87	Call	Bond Future	2,080.3600	2.0804	1,878.9400	1.8789	(9.682)	0	0	0
2019/04/08	R214	02/05/2019	9.85	Call	Bond Future	1,979.9000	1.9799	1,780.6100	1.7806	(10.066)	0	0	0
2019/04/08	R214	02/05/2019			Bond Future	9.6257	72.8875	9.6553	72.6809	0.308	0.0000	0.0000	21,077
2019/04/08	R214	02/05/2019	9.85	Put	Bond Future	440.1500	0.4402	447.4700	0.4475	1.663	0	0	0
2019/04/08	R214	02/05/2019	9.87	Put	Bond Future	405.8800	0.4059	411.0700	0.4111	1.279	0	0	0
2019/04/08	R214	02/05/2019	9.86	Call	Bond Future	2,029.8900	2.0299	1,829.5100	1.8295	(9.871)	0	0	0
2019/04/08	R214	02/05/2019	9.86	Put	Bond Future	422.7200	0.4227	428.9500	0.4290	1.474	0	0	0
2019/04/08	R214	01/08/2019	10.34	Put	Bond Future	760.9300	0.7609	784.3700	0.7844	3.080	0	0	0
2019/04/08	R214	01/08/2019			Bond Future	9.6779	74.2395	9.7084	74.0291	0.315	0.0000	0.0000	0
2019/04/08	R214	01/08/2019	10.33	Call	Bond Future	5,066.6000	5.0666	4,880.0600	4.8801	(3.682)	0	0	0
2019/04/08	R214	01/08/2019	10.33	Put	Bond Future	772.7600	0.7728	796.6900	0.7967	3.097	0	0	0

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2019/04/08	R214	01/08/2019	10.34	Call	Bond Future	5,117.3700		5.1174	4,930.3400	4.9303	(3.655)	0	0	0
2019/04/08	R214	01/08/2019	10.32	Call	Bond Future	5,016.0600		5.0161	4,830.0100	4.8300	(3.709)	0	0	0
2019/04/08	R214	01/08/2019	10.32	Put	Bond Future	784.9100		0.7849	809.3300	0.8093	3.111	0	0	0
2019/04/08	R214	07/11/2019	10.02	Put	Bond Future	2,291.6700		2.2917	2,353.3800	2.3534	2.693	0	0	0
2019/04/08	R214	07/11/2019			Bond Future	9.7299		72.4850	9.7613	72.2700	0.323	0.0000	0.0000	0
2019/04/08	R214	07/11/2019	10.01	Call	Bond Future	4,194.3800		4.1944	4,041.7700	4.0418	(3.638)	0	0	0
2019/04/08	R214	07/11/2019	10.01	Put	Bond Future	2,315.4100		2.3154	2,377.7600	2.3778	2.693	0	0	0
2019/04/08	R214	07/11/2019	10.02	Call	Bond Future	4,236.2600		4.2363	4,083.0100	4.0830	(3.618)	0	0	0
2019/04/08	R214	07/11/2019	10.00	Call	Bond Future	4,152.8500		4.1529	4,000.9000	4.0009	(3.659)	0	0	0
2019/04/08	R214	07/11/2019	10.00	Put	Bond Future	2,339.5900		2.3396	2,402.6000	2.4026	2.693	0	0	0
2019/04/08	R248	02/05/2019	9.90	Put	Bond Future	420.0100		0.4200	430.7200	0.4307	2.550	0	0	0
2019/04/08	R248	02/05/2019			Bond Future	9.6004		93.3293	9.6351	93.0171	0.362	0.0000	0.0000	103,341
2019/04/08	R248	02/05/2019	9.90	Call	Bond Future	3,055.6900		3.0557	2,754.1500	2.7542	(9.868)	0	0	0
2019/04/08	R248	02/05/2019	9.91	Call	Bond Future	3,124.4000		3.1244	2,821.5800	2.8216	(9.692)	0	0	0
2019/04/08	R248	02/05/2019	9.89	Put	Bond Future	437.5300		0.4375	449.5800	0.4496	2.754	0	0	0
2019/04/08	R248	02/05/2019	9.91	Put	Bond Future	403.0400		0.4030	412.4700	0.4125	2.340	0	0	0
2019/04/08	R248	02/05/2019	9.89	Call	Bond Future	2,987.3800		2.9874	2,687.1800	2.6872	(10.049)	0	0	0
2019/04/08	R248	01/08/2019	10.35	Call	Bond Future	6,734.5000		6.7345	6,453.7000	6.4537	(4.170)	0	0	0
2019/04/08	R248	01/08/2019	10.34	Put	Bond Future	861.7700		0.8618	899.7500	0.8997	4.407	0	0	0
2019/04/08	R248	01/08/2019			Bond Future	9.6514		95.0606	9.6872	94.7426	0.370	0.0000	0.0000	100
2019/04/08	R248	01/08/2019	10.36	Call	Bond Future	6,800.1900		6.8002	6,518.6700	6.5187	(4.140)	0	0	0
2019/04/08	R248	01/08/2019	10.36	Put	Bond Future	834.1100		0.8341	870.6400	0.8706	4.380	0	0	0
2019/04/08	R248	01/08/2019	10.35	Put	Bond Future	847.8300		0.8478	885.0800	0.8851	4.394	0	0	0
2019/04/08	R248	01/08/2019	10.34	Call	Bond Future	6,668.9100		6.6689	6,388.8400	6.3888	(4.200)	0	0	0
2019/04/08	R248	07/11/2019	10.02	Call	Bond Future	5,476.5300		5.4765	5,247.3900	5.2474	(4.184)	0	0	0
2019/04/08	R248	07/11/2019	10.01	Put	Bond Future	2,770.2100		2.7702	2,866.9000	2.8669	3.490	0	0	0
2019/04/08	R248	07/11/2019			Bond Future	9.7022		92.5972	9.7391	92.2723	0.380	0.0000	0.0000	0
2019/04/08	R248	07/11/2019	10.03	Call	Bond Future	5,530.9900		5.5310	5,300.8600	5.3009	(4.161)	0	0	0
2019/04/08	R248	07/11/2019	10.03	Put	Bond Future	2,711.0000		2.7110	2,805.7100	2.8057	3.494	0	0	0
2019/04/08	R248	07/11/2019	10.02	Put	Bond Future	2,740.3100		2.7403	2,836.0100	2.8360	3.492	0	0	0
2019/04/08	R248	07/11/2019	10.01	Call	Bond Future	5,422.5100		5.4225	5,194.3600	5.1944	(4.207)	0	0	0

**Total**

**964724**