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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2019 TO 04/01/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	2025	07/02/2019			Bond Future	132.4945	132.4945	132.4984	132.4984	0.003	0.0000	0.0000	355
2019/01/04	2025	02/05/2019			Bond Future	134.8379	134.8379	134.8416	134.8416	0.003	0.0000	0.0000	0
2019/01/04	2025	01/08/2019			Bond Future	137.4522	137.4522	137.4559	137.4559	0.003	0.0000	0.0000	0
2019/01/04	2029	07/02/2019			Bond Future	100.3460	100.3460	100.3493	100.3493	0.003	0.0000	0.0000	2,954
2019/01/04	2029	02/05/2019			Bond Future	101.0478	101.0478	101.0510	101.0510	0.003	0.0000	0.0000	0
2019/01/04	2029	01/08/2019			Bond Future	103.0421	103.0421	103.0452	103.0452	0.003	0.0000	0.0000	0
2019/01/04	2030	07/02/2019	8.62	Call	Bond Future	29.7000	0.0297	39.5600	0.0396	33.199	0	0	0
2019/01/04	2030	07/02/2019	10.20	Put	Bond Future	46.9900	0.0470	32.0400	0.0320	(31.815)	0	0	3,960
2019/01/04	2030	07/02/2019			Bond Future	9.3550	91.0897	9.2985	91.4489	(0.604)	0.0000	0.0000	56,795
2019/01/04	2030	07/02/2019	9.68	Put	Bond Future	367.2900	0.3673	282.2900	0.2823	(23.142)	0	0	0
2019/01/04	2030	07/02/2019	9.68	Call	Bond Future	2,398.3400	2.3983	2,672.5700	2.6726	11.434	0	0	3,960
2019/01/04	2030	07/02/2019	9.18	Put	Bond Future	1,700.3100	1.7003	1,457.9900	1.4580	(14.252)	0	0	0
2019/01/04	2030	07/02/2019	9.18	Call	Bond Future	580.9500	0.5809	697.8600	0.6979	20.124	0	0	3,960
2019/01/04	2030	07/02/2019	8.63	Call	Bond Future	31.6500	0.0317	42.1000	0.0421	33.017	0	0	0
2019/01/04	2030	07/02/2019	8.62	Put	Bond Future	4,858.0000	4.8580	4,508.6300	4.5086	(7.192)	0	0	0
2019/01/04	2030	07/02/2019	10.20	Call	Bond Future	5,201.9400	5.2019	5,546.2200	5.5462	6.618	0	0	0
2019/01/04	2030	07/02/2019	8.90	Call	Bond Future	157.1300	0.1571	199.6300	0.1996	27.048	0	0	1,320
2019/01/04	2030	07/02/2019	8.63	Put	Bond Future	4,791.9900	4.7920	4,443.2100	4.4432	(7.278)	0	0	0
2019/01/04	2030	07/02/2019	8.64	Call	Bond Future	33.7100	0.0337	44.7800	0.0448	32.839	0	0	0
2019/01/04	2030	07/02/2019	8.64	Put	Bond Future	4,726.1400	4.7261	4,377.9800	4.3780	(7.367)	0	0	0
2019/01/04	2030	07/02/2019	9.60	Put	Bond Future	488.1400	0.4881	382.4300	0.3824	(21.656)	0	0	0
2019/01/04	2030	07/02/2019	9.60	Call	Bond Future	2,024.9900	2.0250	2,278.5100	2.2785	12.520	0	0	1,320
2019/01/04	2030	07/02/2019	9.40	Put	Bond Future	932.8600	0.9329	765.0200	0.7650	(17.992)	0	0	0
2019/01/04	2030	07/02/2019	9.40	Call	Bond Future	1,217.9000	1.2179	1,409.2900	1.4093	15.715	0	0	0
2019/01/04	2030	07/02/2019	8.70	Put	Bond Future	4,335.0900	4.3351	3,991.3500	3.9913	(7.929)	0	0	0
2019/01/04	2030	07/02/2019	8.70	Call	Bond Future	48.7200	0.0487	64.2100	0.0642	31.794	0	0	0
2019/01/04	2030	07/02/2019	8.90	Put	Bond Future	3,106.4600	3.1065	2,789.7300	2.7897	(10.196)	0	0	0
2019/01/04	2030	02/05/2019	8.90	Put	Bond Future	3,977.9800	3.9780	3,703.5900	3.7036	(6.898)	0	0	0
2019/01/04	2030	02/05/2019	9.41	Call	Bond Future	1,997.3200	1.9973	2,180.2400	2.1802	9.158	0	0	0
2019/01/04	2030	02/05/2019			Bond Future	9.4129	92.6802	9.3545	93.0456	(0.620)	0.0000	0.0000	0
2019/01/04	2030	02/05/2019	9.39	Call	Bond Future	1,932.7700	1.9328	2,112.0700	2.1121	9.277	0	0	0
2019/01/04	2030	02/05/2019	9.39	Put	Bond Future	2,075.9600	2.0760	1,889.9300	1.8899	(8.961)	0	0	0
2019/01/04	2030	02/05/2019	10.20	Call	Bond Future	5,316.4700	5.3165	5,611.7600	5.6118	5.554	0	0	0
2019/01/04	2030	02/05/2019	10.20	Put	Bond Future	577.8100	0.5778	507.7700	0.5078	(12.122)	0	0	3,000
2019/01/04	2030	02/05/2019	8.90	Call	Bond Future	699.7700	0.6998	790.7100	0.7907	12.996	0	0	3,000
2019/01/04	2030	02/05/2019	9.41	Put	Bond Future	2,015.5400	2.0155	1,833.1300	1.8331	(9.050)	0	0	0
2019/01/04	2030	02/05/2019	9.40	Call	Bond Future	1,964.9000	1.9649	2,146.0200	2.1460	9.218	0	0	3,000
2019/01/04	2030	02/05/2019	9.40	Put	Bond Future	2,045.5800	2.0456	1,861.3700	1.8614	(9.005)	0	0	0
2019/01/04	2030	01/08/2019	9.91	Put	Bond Future	1,633.2700	1.6333	1,505.4100	1.5054	(7.828)	0	0	0
2019/01/04	2030	01/08/2019			Bond Future	9.4711	90.4823	9.4105	90.8546	(0.640)	0.0000	0.0000	0
2019/01/04	2030	01/08/2019	9.91	Call	Bond Future	4,270.0100	4.2700	4,514.4500	4.5144	5.725	0	0	0
2019/01/04	2030	01/08/2019	9.92	Call	Bond Future	4,311.1900	4.3112	4,556.7400	4.5567	5.696	0	0	0

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2019/01/04	2030	01/08/2019	9.90	Put	Bond Future	1,651.1500	1.6512	1,522.1800	1.5222	(7.811)	0	0	0
2019/01/04	2030	01/08/2019	9.92	Put	Bond Future	1,615.5800	1.6156	1,488.8300	1.4888	(7.845)	0	0	0
2019/01/04	2030	01/08/2019	9.90	Call	Bond Future	4,228.9600	4.2290	4,472.2900	4.4723	5.754	0	0	0
2019/01/04	2032	07/02/2019	8.81	Call	Bond Future	28.2300	0.0282	38.7700	0.0388	37.336	0	0	0
2019/01/04	2032	07/02/2019	8.80	Put	Bond Future	5,589.7300	5.5897	5,175.3800	5.1754	(7.413)	0	0	0
2019/01/04	2032	07/02/2019			Bond Future	9.5763	93.2470	9.5148	93.6713	(0.643)	0.0000	0.0000	42,475
2019/01/04	2032	07/02/2019	8.82	Call	Bond Future	30.0800	0.0301	41.2600	0.0413	37.168	0	0	0
2019/01/04	2032	07/02/2019	8.82	Put	Bond Future	5,444.1100	5.4441	5,031.0000	5.0310	(7.588)	0	0	0
2019/01/04	2032	07/02/2019	8.81	Put	Bond Future	5,516.8400	5.5168	5,103.0900	5.1031	(7.500)	0	0	0
2019/01/04	2032	07/02/2019	8.80	Call	Bond Future	26.4600	0.0265	36.4000	0.0364	37.566	0	0	0
2019/01/04	2032	02/05/2019	9.62	Put	Bond Future	2,264.8300	2.2648	2,048.6800	2.0487	(9.544)	0	0	0
2019/01/04	2032	02/05/2019	9.61	Call	Bond Future	2,132.5200	2.1325	2,345.7500	2.3457	9.999	0	0	0
2019/01/04	2032	02/05/2019			Bond Future	9.6343	90.7185	9.5709	91.1500	(0.659)	0.0000	0.0000	0
2019/01/04	2032	02/05/2019	9.62	Call	Bond Future	2,167.6800	2.1677	2,383.0200	2.3830	9.934	0	0	0
2019/01/04	2032	02/05/2019	9.61	Put	Bond Future	2,297.5600	2.2976	2,079.3000	2.0793	(9.500)	0	0	0
2019/01/04	2032	02/05/2019	9.63	Call	Bond Future	2,202.9300	2.2029	2,420.3600	2.4204	9.870	0	0	0
2019/01/04	2032	02/05/2019	9.63	Put	Bond Future	2,232.2700	2.2323	2,018.2100	2.0182	(9.589)	0	0	0
2019/01/04	2032	01/08/2019	10.10	Call	Bond Future	4,528.4500	4.5285	4,814.1600	4.8142	6.309	0	0	0
2019/01/04	2032	01/08/2019	10.11	Put	Bond Future	1,833.9700	1.8340	1,681.2000	1.6812	(8.330)	0	0	0
2019/01/04	2032	01/08/2019			Bond Future	9.6908	92.4878	9.6251	92.9276	(0.678)	0.0000	0.0000	0
2019/01/04	2032	01/08/2019	10.10	Put	Bond Future	1,854.1000	1.8541	1,700.0100	1.7000	(8.311)	0	0	0
2019/01/04	2032	01/08/2019	10.11	Call	Bond Future	4,572.2700	4.5723	4,859.3000	4.8593	6.278	0	0	0
2019/01/04	2032	01/08/2019	10.09	Call	Bond Future	4,485.0300	4.4850	4,769.4100	4.7694	6.341	0	0	0
2019/01/04	2032	01/08/2019	10.09	Put	Bond Future	1,874.7000	1.8747	1,719.2800	1.7193	(8.290)	0	0	0
2019/01/04	2033	07/02/2019			Bond Future	102.2138	102.2138	102.2174	102.2174	0.004	0.0000	0.0000	5,890
2019/01/04	2033	02/05/2019			Bond Future	102.8763	102.8763	102.8798	102.8798	0.003	0.0000	0.0000	0
2019/01/04	2033	01/08/2019			Bond Future	104.9066	104.9066	104.9100	104.9100	0.003	0.0000	0.0000	0
2019/01/04	2037	07/02/2019	9.06	Put	Bond Future	6,004.1800	6.0042	5,469.9300	5.4699	(8.898)	0	0	0
2019/01/04	2037	07/02/2019	9.05	Call	Bond Future	35.2100	0.0352	51.3500	0.0513	45.839	0	0	0
2019/01/04	2037	07/02/2019			Bond Future	9.8002	89.3866	9.7287	89.9380	(0.730)	0.0000	0.0000	57,488
2019/01/04	2037	07/02/2019	9.06	Call	Bond Future	37.8400	0.0378	55.0200	0.0550	45.402	0	0	0
2019/01/04	2037	07/02/2019	9.05	Put	Bond Future	6,086.2600	6.0863	5,550.9700	5.5510	(8.795)	0	0	0
2019/01/04	2037	07/02/2019	9.07	Call	Bond Future	40.6100	0.0406	58.8800	0.0589	44.989	0	0	0
2019/01/04	2037	07/02/2019	9.07	Put	Bond Future	5,922.3600	5.9224	5,389.2000	5.3892	(9.002)	0	0	0
2019/01/04	2037	02/05/2019	9.81	Put	Bond Future	2,676.7700	2.6768	2,390.2300	2.3902	(10.705)	0	0	0
2019/01/04	2037	02/05/2019			Bond Future	9.8588	90.9474	9.7851	91.5083	(0.747)	0.0000	0.0000	0
2019/01/04	2037	02/05/2019	9.80	Call	Bond Future	2,267.7700	2.2678	2,539.4000	2.5394	11.978	0	0	0
2019/01/04	2037	02/05/2019	9.80	Put	Bond Future	2,715.0900	2.7151	2,425.8100	2.4258	(10.655)	0	0	0
2019/01/04	2037	02/05/2019	9.81	Call	Bond Future	2,305.8200	2.3058	2,580.1900	2.5802	11.899	0	0	0
2019/01/04	2037	02/05/2019	9.79	Call	Bond Future	2,230.0500	2.2300	2,498.9300	2.4989	12.057	0	0	0
2019/01/04	2037	02/05/2019	9.79	Put	Bond Future	2,753.8400	2.7538	2,461.8100	2.4618	(10.604)	0	0	0
2019/01/04	2037	01/08/2019	10.31	Call	Bond Future	4,993.1000	4.9931	5,364.5600	5.3646	7.439	0	0	0
2019/01/04	2037	01/08/2019			Bond Future	9.9186	88.4653	9.8426	89.0371	(0.766)	0.0000	0.0000	0
2019/01/04	2037	01/08/2019	10.29	Call	Bond Future	4,897.5400	4.8975	5,265.5400	5.2655	7.514	0	0	0
2019/01/04	2037	01/08/2019	10.29	Put	Bond Future	2,181.7800	2.1818	1,977.9900	1.9780	(9.341)	0	0	0

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2019/01/04	2037	01/08/2019	10.31	Put	Bond Future	2,134.7400	2.1347	1,934.4100	1.9344	(9.384)	0	0	0
2019/01/04	2037	01/08/2019	10.30	Call	Bond Future	4,945.2400	4.9452	5,314.9800	5.3150	7.477	0	0	0
2019/01/04	2037	01/08/2019	10.30	Put	Bond Future	2,158.1400	2.1581	1,956.0900	1.9561	(9.362)	0	0	0
2019/01/04	2038	07/02/2019			Bond Future	120.2570	120.2570	120.2611	120.2611	0.003	0.0000	0.0000	9,955
2019/01/04	2038	02/05/2019			Bond Future	122.3839	122.3839	122.3879	122.3879	0.003	0.0000	0.0000	0
2019/01/04	2038	01/08/2019			Bond Future	124.7467	124.7467	124.7506	124.7506	0.003	0.0000	0.0000	0
2019/01/04	2040	07/02/2019	9.13	Call	Bond Future	40.6300	0.0406	57.3300	0.0573	41.103	0	0	0
2019/01/04	2040	07/02/2019	9.11	Put	Bond Future	6,619.0800	6.6191	6,082.7200	6.0827	(8.103)	0	0	0
2019/01/04	2040	07/02/2019			Bond Future	9.8650	92.6878	9.7985	93.2391	(0.674)	0.0000	0.0000	31,965
2019/01/04	2040	07/02/2019	9.13	Put	Bond Future	6,440.1300	6.4401	5,905.6100	5.9056	(8.300)	0	0	0
2019/01/04	2040	07/02/2019	9.11	Call	Bond Future	35.7000	0.0357	50.5600	0.0506	41.625	0	0	0
2019/01/04	2040	07/02/2019	9.12	Put	Bond Future	6,529.4600	6.5295	5,993.9900	5.9940	(8.201)	0	0	0
2019/01/04	2040	07/02/2019	9.12	Call	Bond Future	38.0900	0.0381	53.8400	0.0538	41.349	0	0	0
2019/01/04	2040	02/05/2019	9.60	Call	Bond Future	1,481.0100	1.4810	1,677.4300	1.6774	13.263	0	0	1,150
2019/01/04	2040	02/05/2019	9.89	Call	Bond Future	2,555.9800	2.5560	2,833.2600	2.8333	10.848	0	0	0
2019/01/04	2040	02/05/2019	9.88	Put	Bond Future	2,866.7900	2.8668	2,580.7200	2.5807	(9.979)	0	0	0
2019/01/04	2040	02/05/2019			Bond Future	9.9230	94.3063	9.8547	94.8669	(0.689)	0.0000	0.0000	0
2019/01/04	2040	02/05/2019	10.20	Put	Bond Future	1,782.3300	1.7823	1,578.1400	1.5781	(11.456)	0	0	0
2019/01/04	2040	02/05/2019	10.20	Call	Bond Future	3,999.2200	3.9992	4,355.6600	4.3557	8.913	0	0	1,150
2019/01/04	2040	02/05/2019	9.60	Put	Bond Future	4,179.4900	4.1795	3,815.2800	3.8153	(8.714)	0	0	0
2019/01/04	2040	02/05/2019	9.90	Call	Bond Future	2,597.6900	2.5977	2,877.6800	2.8777	10.778	0	0	0
2019/01/04	2040	02/05/2019	9.90	Put	Bond Future	2,786.0600	2.7861	2,505.4200	2.5054	(10.073)	0	0	0
2019/01/04	2040	02/05/2019	9.89	Put	Bond Future	2,826.3000	2.8263	2,542.9500	2.5429	(10.025)	0	0	0
2019/01/04	2040	02/05/2019	9.88	Call	Bond Future	2,514.4000	2.5144	2,788.9600	2.7890	10.920	0	0	0
2019/01/04	2040	01/08/2019	10.36	Call	Bond Future	5,317.1700	5.3172	5,684.8500	5.6849	6.915	0	0	0
2019/01/04	2040	01/08/2019	10.37	Put	Bond Future	2,326.1900	2.3262	2,124.1500	2.1241	(8.685)	0	0	0
2019/01/04	2040	01/08/2019			Bond Future	9.9825	91.6395	9.9120	92.2109	(0.706)	0.0000	0.0000	0
2019/01/04	2040	01/08/2019	10.36	Put	Bond Future	2,351.6600	2.3517	2,147.9100	2.1479	(8.664)	0	0	0
2019/01/04	2040	01/08/2019	10.37	Call	Bond Future	5,368.1500	5.3682	5,737.5400	5.7375	6.881	0	0	0
2019/01/04	2040	01/08/2019	10.38	Call	Bond Future	5,419.5300	5.4195	5,790.6300	5.7906	6.847	0	0	0
2019/01/04	2040	01/08/2019	10.38	Put	Bond Future	2,301.2400	2.3012	2,100.9100	2.1009	(8.705)	0	0	0
2019/01/04	2044	07/02/2019	9.18	Put	Bond Future	6,345.7300	6.3457	5,763.9900	5.7640	(9.167)	0	0	0
2019/01/04	2044	07/02/2019			Bond Future	9.8891	89.7998	9.8176	90.4030	(0.723)	0.0000	0.0000	37,882
2019/01/04	2044	07/02/2019	9.17	Call	Bond Future	44.5100	0.0445	64.7500	0.0647	45.473	0	0	0
2019/01/04	2044	07/02/2019	9.17	Put	Bond Future	6,436.8800	6.4369	5,853.9600	5.8540	(9.056)	0	0	0
2019/01/04	2044	07/02/2019	9.18	Call	Bond Future	47.4200	0.0474	68.8400	0.0688	45.171	0	0	0
2019/01/04	2044	07/02/2019	9.16	Call	Bond Future	41.7400	0.0417	60.8400	0.0608	45.759	0	0	0
2019/01/04	2044	07/02/2019	9.16	Put	Bond Future	6,528.3200	6.5283	5,944.2600	5.9443	(8.947)	0	0	0
2019/01/04	2044	02/05/2019	9.90	Call	Bond Future	2,556.2400	2.5562	2,858.1900	2.8582	11.812	0	0	0
2019/01/04	2044	02/05/2019			Bond Future	9.9449	91.3679	9.8715	91.9814	(0.739)	0.0000	0.0000	0
2019/01/04	2044	02/05/2019	9.90	Put	Bond Future	2,930.5900	2.9306	2,619.0600	2.6191	(10.630)	0	0	0
2019/01/04	2044	02/05/2019	9.91	Call	Bond Future	2,598.2900	2.5983	2,903.2100	2.9032	11.735	0	0	0
2019/01/04	2044	02/05/2019	9.92	Put	Bond Future	2,848.0200	2.8480	2,542.4300	2.5424	(10.730)	0	0	0
2019/01/04	2044	02/05/2019	9.91	Put	Bond Future	2,889.0700	2.8891	2,580.5100	2.5805	(10.680)	0	0	0
2019/01/04	2044	02/05/2019	9.92	Call	Bond Future	2,640.6700	2.6407	2,948.5600	2.9486	11.660	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	2044	01/08/2019	10.40	Put	Bond Future	2,347.4000	2.3474	2,129.7300	2.1297	(9.273)	0	0	0
2019/01/04	2044	01/08/2019			Bond Future	10.0020	88.7689	9.9263	89.3942	(0.757)	0.0000	0.0000	0
2019/01/04	2044	01/08/2019	10.39	Call	Bond Future	5,465.2600	5.4653	5,871.0300	5.8710	7.425	0	0	0
2019/01/04	2044	01/08/2019	10.39	Put	Bond Future	2,372.9700	2.3730	2,153.4500	2.1534	(9.251)	0	0	0
2019/01/04	2044	01/08/2019	10.40	Call	Bond Future	5,516.9700	5.5170	5,924.5900	5.9246	7.388	0	0	0
2019/01/04	2044	01/08/2019	10.38	Call	Bond Future	5,413.4400	5.4134	5,817.3500	5.8174	7.461	0	0	0
2019/01/04	2044	01/08/2019	10.38	Put	Bond Future	2,398.5600	2.3986	2,177.1800	2.1772	(9.230)	0	0	0
2019/01/04	2046	07/02/2019			Bond Future	114.6172	114.6172	114.6212	114.6212	0.004	0.0000	0.0000	12,458
2019/01/04	2046	02/05/2019			Bond Future	114.9585	114.9585	114.9624	114.9624	0.003	0.0000	0.0000	0
2019/01/04	2046	01/08/2019			Bond Future	117.2273	117.2273	117.2311	117.2311	0.003	0.0000	0.0000	0
2019/01/04	2050	07/02/2019			Bond Future	118.1652	118.1652	118.1696	118.1696	0.004	0.0000	0.0000	10,568
2019/01/04	2050	02/05/2019			Bond Future	120.2551	120.2551	120.2592	120.2592	0.003	0.0000	0.0000	0
2019/01/04	2050	01/08/2019			Bond Future	120.8101	120.8101	120.8142	120.8142	0.003	0.0000	0.0000	0
2019/01/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	AL37	07/02/2019			Index Future	612.8320	612.8320	613.8960	613.8960	0.174	0.0000	0.0000	0
2019/01/04	AL37	02/05/2019			Index Future	623.5310	623.5310	624.6130	624.6130	0.174	0.0000	0.0000	0
2019/01/04	AL37	01/08/2019			Index Future	635.6890	635.6890	636.7910	636.7910	0.173	0.0000	0.0000	0
2019/01/04	AL7T	07/02/2019			Index Future	707.3260	707.3260	709.4970	709.4970	0.307	0.0000	0.0000	0
2019/01/04	AL7T	02/05/2019			Index Future	719.6750	719.6750	721.8830	721.8830	0.307	0.0000	0.0000	0
2019/01/04	AL7T	01/08/2019			Index Future	733.7070	733.7070	735.9570	735.9570	0.307	0.0000	0.0000	0
2019/01/04	ALBI	07/02/2019			Index Future	640.5980	640.5980	643.5290	643.5290	0.458	0.0000	0.0000	905
2019/01/04	ALBI	02/05/2019			Index Future	651.7830	651.7830	654.7630	654.7630	0.457	0.0000	0.0000	0
2019/01/04	ALBI	01/08/2019			Index Future	664.4910	664.4910	667.5290	667.5290	0.457	0.0000	0.0000	0
2019/01/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/04	ES33	07/02/2019			Bond Future	10.9989	77.9553	10.9318	78.3478	(0.611)	0.0000	0.0000	494
2019/01/04	ES33	02/05/2019			Bond Future	11.0964	75.5253	11.0271	75.9244	(0.625)	0.0000	0.0000	0
2019/01/04	ES33	01/08/2019			Bond Future	11.1970	76.9982	11.1253	77.4051	(0.641)	0.0000	0.0000	0
2019/01/04	ES42	07/02/2019			Bond Future	11.2315	80.1485	11.1594	80.6291	(0.642)	0.0000	0.0000	5,169
2019/01/04	ES42	02/05/2019			Bond Future	11.3291	77.2872	11.2546	77.7761	(0.658)	0.0000	0.0000	0
2019/01/04	ES42	01/08/2019			Bond Future	11.4278	78.7948	11.3507	79.2931	(0.674)	0.0000	0.0000	0
2019/01/04	GOVI	07/02/2019	666.53	Put	GOVI	324,620.0000	32.4620	295,020.0000	29.5020	(9.118)	0	0	0
2019/01/04	GOVI	07/02/2019			GOVI	634.0680	634.0680	637.0280	637.0280	0.467	0.0000	0.0000	450
2019/01/04	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	GOVI	07/02/2019	666.52	Put	GOVI	324,520.0000	32.4520	294,920.0000	29.4920	(9.121)	0	0	0
2019/01/04	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	GOVI	07/02/2019	666.51	Put	GOVI	324,420.0000	32.4420	294,820.0000	29.4820	(9.124)	0	0	0
2019/01/04	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	2,790.0000	0.2790	100.000	0	0	0
2019/01/04	GOVI	02/05/2019	647.88	Put	GOVI	27,410.0000	2.7410	0.0000	0.0000	(100.000)	0	0	0
2019/01/04	GOVI	02/05/2019	647.86	Put	GOVI	27,210.0000	2.7210	0.0000	0.0000	(100.000)	0	0	0
2019/01/04	GOVI	02/05/2019			GOVI	645.1390	645.1390	648.1490	648.1490	0.467	0.0000	0.0000	0
2019/01/04	GOVI	02/05/2019	647.87	Put	GOVI	27,310.0000	2.7310	0.0000	0.0000	(100.000)	0	0	0
2019/01/04	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	2,690.0000	0.2690	100.000	0	0	0
2019/01/04	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	2,890.0000	0.2890	100.000	0	0	0
2019/01/04	GOVI	01/08/2019	638.68	Call	GOVI	190,380.0000	19.0380	221,050.0000	22.1050	16.110	0	0	0
2019/01/04	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	GOVI	01/08/2019			GOVI	657.7180	657.7180	660.7850	660.7850	0.466	0.0000	0.0000	0
2019/01/04	GOVI	01/08/2019	638.69	Call	GOVI	190,280.0000	19.0280	220,950.0000	22.0950	16.118	0	0	0
2019/01/04	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	GOVI	01/08/2019	638.67	Call	GOVI	190,480.0000	19.0480	221,150.0000	22.1150	16.101	0	0	0
2019/01/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/04	IGOV	07/02/2019			Index Future	253.8570	253.8570	253.8650	253.8650	0.003	0.0000	0.0000	518
2019/01/04	IGOV	02/05/2019			Index Future	258.3470	258.3470	258.3540	258.3540	0.003	0.0000	0.0000	215
2019/01/04	IGOV	01/08/2019			Index Future	263.4450	263.4450	263.4530	263.4530	0.003	0.0000	0.0000	0
2019/01/04	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/04	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/01/04	IS01	19/09/2019			Interest Rate Swap	99.9000	99.9000	99.9000	99.9000	0.000	0.0000	0.0000	0
2019/01/04	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/04	IS02	21/06/2019			Interest Rate Swap	99.7500	99.7500	99.7500	99.7500	0.000	0.0000	0.0000	0

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2019/01/04	IS02	20/09/2019			Interest Rate Swap	101.9000	101.9000	101.9000	101.9000	0.000	0.0000	0.0000	0
2019/01/04	IS02	20/12/2019			Interest Rate Swap	102.8700	102.8700	102.8600	102.8600	(0.010)	0.0000	0.0000	0
2019/01/04	IS02	23/03/2020			Interest Rate Swap	98.9100	98.9100	98.8900	98.8900	(0.020)	0.0000	0.0000	0
2019/01/04	IS02	22/06/2020			Interest Rate Swap	102.5100	102.5100	102.4900	102.4900	(0.020)	0.0000	0.0000	0
2019/01/04	IS02	21/09/2020			Interest Rate Swap	99.5300	99.5300	99.5000	99.5000	(0.030)	0.0000	0.0000	0
2019/01/04	IS05	17/12/2020			Interest Rate Swap	96.3600	96.3600	96.3100	96.3100	(0.052)	0.0000	0.0000	0
2019/01/04	IS05	16/03/2021			Interest Rate Swap	95.5600	95.5600	95.5000	95.5000	(0.063)	0.0000	0.0000	0
2019/01/04	IS05	15/06/2021			Interest Rate Swap	94.7100	94.7100	94.6400	94.6400	(0.074)	0.0000	0.0000	0
2019/01/04	IS05	21/09/2021			Interest Rate Swap	94.8300	94.8300	94.7500	94.7500	(0.084)	0.0000	0.0000	0
2019/01/04	IS05	21/12/2021			Interest Rate Swap	96.9800	96.9800	96.9000	96.9000	(0.082)	0.0000	0.0000	51
2019/01/04	IS05	15/03/2022			Interest Rate Swap	97.0900	97.0900	97.0000	97.0000	(0.093)	0.0000	0.0000	0
2019/01/04	IS05	21/06/2022			Interest Rate Swap	98.2500	98.2500	98.1500	98.1500	(0.102)	0.0000	0.0000	0
2019/01/04	IS05	20/09/2022			Interest Rate Swap	102.1500	102.1500	102.0300	102.0300	(0.117)	0.0000	0.0000	0
2019/01/04	IS05	20/12/2022			Interest Rate Swap	103.3700	103.3700	103.2400	103.2400	(0.126)	0.0000	0.0000	0
2019/01/04	IS05	22/03/2023			Interest Rate Swap	96.7100	96.7100	96.5700	96.5700	(0.145)	0.0000	0.0000	0
2019/01/04	IS05	20/06/2023			Interest Rate Swap	102.7200	102.7200	102.5800	102.5800	(0.136)	0.0000	0.0000	0
2019/01/04	IS05	19/09/2023			Interest Rate Swap	98.1900	98.1900	98.0300	98.0300	(0.163)	0.0000	0.0000	0
2019/01/04	IS10	17/12/2025			Interest Rate Swap	94.7100	94.7100	94.4900	94.4900	(0.232)	0.0000	0.0000	0
2019/01/04	IS10	16/03/2026			Interest Rate Swap	91.7000	91.7000	91.4700	91.4700	(0.251)	0.0000	0.0000	0
2019/01/04	IS10	15/06/2026			Interest Rate Swap	90.4400	90.4400	90.2000	90.2000	(0.265)	0.0000	0.0000	0
2019/01/04	IS10	21/09/2026			Interest Rate Swap	92.6100	92.6100	92.3600	92.3600	(0.270)	0.0000	0.0000	0
2019/01/04	IS10	21/12/2026			Interest Rate Swap	96.4200	96.4200	96.1600	96.1600	(0.270)	0.0000	0.0000	0
2019/01/04	IS10	15/03/2027			Interest Rate Swap	94.9900	94.9900	94.7300	94.7300	(0.274)	0.0000	0.0000	0
2019/01/04	IS10	21/06/2027			Interest Rate Swap	97.0700	97.0700	96.8100	96.8100	(0.268)	0.0000	0.0000	0
2019/01/04	IS10	20/09/2027			Interest Rate Swap	102.5300	102.5300	102.2900	102.2900	(0.234)	0.0000	0.0000	0
2019/01/04	IS10	20/12/2027			Interest Rate Swap	102.8900	102.8900	102.6500	102.6500	(0.233)	0.0000	0.0000	0
2019/01/04	IS10	22/03/2028			Interest Rate Swap	96.3900	96.3900	96.1400	96.1400	(0.259)	0.0000	0.0000	0
2019/01/04	IS10	20/06/2028			Interest Rate Swap	103.5900	103.5900	103.3300	103.3300	(0.251)	0.0000	0.0000	0
2019/01/04	IS10	19/09/2028			Interest Rate Swap	97.1400	97.1400	96.8700	96.8700	(0.278)	0.0000	0.0000	0
2019/01/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/04	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/04	R023	07/02/2019	10.59	Call	Bond Future	8,020.0300	8.0200	8,195.2200	8.1952	2.184	0	0	0
2019/01/04	R023	07/02/2019			Bond Future	8.0837	102.3943	8.0318	102.5695	(0.643)	0.0000	0.0000	63,540
2019/01/04	R023	07/02/2019	10.57	Call	Bond Future	7,959.2600	7.9593	8,134.4500	8.1345	2.201	0	0	0
2019/01/04	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R023	07/02/2019	10.58	Call	Bond Future	7,989.6500	7.9897	8,164.8400	8.1648	2.193	0	0	0
2019/01/04	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R023	02/05/2019	8.45	Call	Bond Future	1,432.1100	1.4321	1,559.4500	1.5594	8.892	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	R023	02/05/2019	8.44	Put	Bond Future	357.5000	0.3575	305.9200	0.3059	(14.428)	0	0	0
2019/01/04	R023	02/05/2019			Bond Future	8.1101	100.2525	8.0546	100.4306	(0.684)	0.0000	0.0000	0
2019/01/04	R023	02/05/2019	8.46	Call	Bond Future	1,456.3300	1.4563	1,584.5500	1.5846	8.804	0	0	0
2019/01/04	R023	02/05/2019	8.46	Put	Bond Future	342.5500	0.3426	292.7500	0.2927	(14.538)	0	0	0
2019/01/04	R023	02/05/2019	8.45	Put	Bond Future	349.9500	0.3499	299.2700	0.2993	(14.482)	0	0	0
2019/01/04	R023	02/05/2019	8.44	Call	Bond Future	1,408.0400	1.4080	1,534.4800	1.5345	8.980	0	0	0
2019/01/04	R023	01/08/2019	8.95	Call	Bond Future	2,832.1800	2.8322	2,975.6000	2.9756	5.064	0	0	0
2019/01/04	R023	01/08/2019			Bond Future	8.1218	102.2075	8.0619	102.3888	(0.738)	0.0000	0.0000	0
2019/01/04	R023	01/08/2019	8.93	Call	Bond Future	2,781.3600	2.7814	2,924.0200	2.9240	5.129	0	0	0
2019/01/04	R023	01/08/2019	8.93	Put	Bond Future	373.6500	0.3737	334.9500	0.3349	(10.357)	0	0	0
2019/01/04	R023	01/08/2019	8.95	Put	Bond Future	365.8100	0.3658	327.8700	0.3279	(10.372)	0	0	0
2019/01/04	R023	01/08/2019	8.94	Call	Bond Future	2,806.7500	2.8068	2,949.7900	2.9498	5.096	0	0	0
2019/01/04	R023	01/08/2019	8.94	Put	Bond Future	369.7100	0.3697	331.3900	0.3314	(10.365)	0	0	0
2019/01/04	R035	07/02/2019	8.98	Call	Bond Future	32.7700	0.0328	46.5500	0.0466	42.051	0	0	0
2019/01/04	R035	07/02/2019			Bond Future	9.7322	97.1465	9.6656	97.6564	(0.684)	0.0000	0.0000	74,489
2019/01/04	R035	07/02/2019	8.96	Call	Bond Future	28.7600	0.0288	41.0000	0.0410	42.559	0	0	0
2019/01/04	R035	07/02/2019	8.96	Put	Bond Future	6,203.4400	6.2034	5,705.8200	5.7058	(8.022)	0	0	0
2019/01/04	R035	07/02/2019	8.98	Put	Bond Future	6,040.0000	6.0400	5,543.9200	5.5439	(8.213)	0	0	0
2019/01/04	R035	07/02/2019	8.97	Call	Bond Future	30.7000	0.0307	43.6900	0.0437	42.313	0	0	0
2019/01/04	R035	07/02/2019	8.97	Put	Bond Future	6,121.6000	6.1216	5,624.7300	5.6247	(8.117)	0	0	0
2019/01/04	R035	02/05/2019	9.74	Put	Bond Future	2,694.3100	2.6943	2,427.8500	2.4278	(9.890)	0	0	0
2019/01/04	R035	02/05/2019			Bond Future	9.7884	94.3427	9.7198	94.8612	(0.700)	0.0000	0.0000	0
2019/01/04	R035	02/05/2019	9.74	Call	Bond Future	2,328.9100	2.3289	2,581.0000	2.5810	10.824	0	0	0
2019/01/04	R035	02/05/2019	9.75	Call	Bond Future	2,366.9900	2.3670	2,621.5700	2.6216	10.755	0	0	0
2019/01/04	R035	02/05/2019	9.75	Put	Bond Future	2,656.6700	2.6567	2,392.7000	2.3927	(9.936)	0	0	0
2019/01/04	R035	02/05/2019	9.73	Call	Bond Future	2,291.1500	2.2912	2,540.7500	2.5407	10.894	0	0	0
2019/01/04	R035	02/05/2019	9.73	Put	Bond Future	2,732.3600	2.7324	2,463.4100	2.4634	(9.843)	0	0	0
2019/01/04	R035	01/08/2019	10.23	Call	Bond Future	4,891.8600	4.8919	5,233.6200	5.2336	6.986	0	0	0
2019/01/04	R035	01/08/2019	10.22	Put	Bond Future	2,112.0000	2.1120	1,923.6300	1.9236	(8.919)	0	0	0
2019/01/04	R035	01/08/2019			Bond Future	9.8442	96.1825	9.7734	96.7109	(0.719)	0.0000	0.0000	0
2019/01/04	R035	01/08/2019	10.24	Call	Bond Future	4,938.6700	4.9387	5,282.0700	5.2821	6.953	0	0	0
2019/01/04	R035	01/08/2019	10.24	Put	Bond Future	2,063.6700	2.0637	1,878.5900	1.8786	(8.968)	0	0	0
2019/01/04	R035	01/08/2019	10.23	Put	Bond Future	2,087.8400	2.0878	1,901.1200	1.9011	(8.943)	0	0	0
2019/01/04	R035	01/08/2019	10.22	Call	Bond Future	4,844.9500	4.8450	5,185.0600	5.1851	7.020	0	0	0
2019/01/04	R186	07/02/2019	8.20	Call	Bond Future	33.5200	0.0335	43.7500	0.0438	30.519	0	0	0
2019/01/04	R186	07/02/2019	9.10	Put	Bond Future	418.8000	0.4188	329.5700	0.3296	(21.306)	0	0	1,000
2019/01/04	R186	07/02/2019	8.21	Put	Bond Future	3,987.0500	3.9870	3,693.0400	3.6930	(7.374)	0	0	0
2019/01/04	R186	07/02/2019	8.50	Call	Bond Future	202.4000	0.2024	250.6600	0.2507	23.844	0	0	1,000
2019/01/04	R186	07/02/2019	9.50	Call	Bond Future	3,750.5500	3.7506	4,032.1600	4.0322	7.508	0	0	0
2019/01/04	R186	07/02/2019	9.92	Put	Bond Future	10.7700	0.0108	6.8900	0.0069	(36.026)	0	0	1,170
2019/01/04	R186	07/02/2019			Bond Future	8.8641	110.6223	8.8126	110.9271	(0.582)	0.0000	0.0000	85,291
2019/01/04	R186	07/02/2019	9.00	Call	Bond Future	0.0000	0.0000	1,585.9900	1.5860	100.000	0	0	0
2019/01/04	R186	07/02/2019	9.00	Put	Bond Future	0.0000	0.0000	483.1300	0.4831	100.000	0	0	7,500
2019/01/04	R186	07/02/2019	9.20	Put	Bond Future	284.9000	0.2849	218.5500	0.2186	(23.289)	0	0	0
2019/01/04	R186	07/02/2019	9.20	Call	Bond Future	2,243.8400	2.2438	2,482.3500	2.4824	10.630	0	0	3,000
2019/01/04	R186	07/02/2019	9.30	Call	Bond Future	2,723.3300	2.7233	2,980.2700	2.9803	9.435	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	R186	07/02/2019	9.30	Put	Bond Future	190.0200	0.1900	142.1000	0.1421	(25.218)	0	0	0
2019/01/04	R186	07/02/2019	9.38	Put	Bond Future	136.0100	0.1360	99.7000	0.0997	(26.697)	0	0	0
2019/01/04	R186	07/02/2019	9.38	Call	Bond Future	3,125.9300	3.1259	3,394.4800	3.3945	8.591	0	0	6,000
2019/01/04	R186	07/02/2019	8.20	Put	Bond Future	4,046.6400	4.0466	3,752.0100	3.7520	(7.281)	0	0	0
2019/01/04	R186	07/02/2019	9.10	Call	Bond Future	1,799.3100	1.7993	2,014.9400	2.0149	11.984	0	0	0
2019/01/04	R186	07/02/2019	8.21	Call	Bond Future	35.7600	0.0358	46.6100	0.0466	30.341	0	0	0
2019/01/04	R186	07/02/2019	8.30	Put	Bond Future	3,460.8200	3.4608	3,174.2000	3.1742	(8.282)	0	0	0
2019/01/04	R186	07/02/2019	8.50	Put	Bond Future	2,379.3800	2.3794	2,122.7800	2.1228	(10.784)	0	0	0
2019/01/04	R186	07/02/2019	9.50	Put	Bond Future	80.5200	0.0805	57.2700	0.0573	(28.875)	0	0	5,000
2019/01/04	R186	07/02/2019	9.92	Call	Bond Future	6,016.6700	6.0167	6,317.6500	6.3176	5.002	0	0	0
2019/01/04	R186	07/02/2019	9.23	Put	Bond Future	252.4500	0.2525	192.1500	0.1921	(23.886)	0	0	0
2019/01/04	R186	07/02/2019	9.23	Call	Bond Future	2,384.1300	2.3841	2,628.6900	2.6287	10.258	0	0	3,000
2019/01/04	R186	07/02/2019	8.22	Call	Bond Future	38.1200	0.0381	49.6300	0.0496	30.194	0	0	0
2019/01/04	R186	07/02/2019	8.22	Put	Bond Future	3,927.6200	3.9276	3,634.2700	3.6343	(7.469)	0	0	0
2019/01/04	R186	07/02/2019	9.27	Put	Bond Future	214.6900	0.2147	161.7500	0.1618	(24.659)	0	0	0
2019/01/04	R186	07/02/2019	9.27	Call	Bond Future	2,576.1100	2.5761	2,828.0300	2.8280	9.779	0	0	1,170
2019/01/04	R186	07/02/2019	8.30	Call	Bond Future	64.0800	0.0641	82.3200	0.0823	28.464	0	0	210
2019/01/04	R186	07/02/2019	9.90	Call	Bond Future	5,908.1400	5.9081	6,208.7500	6.2088	5.088	0	0	0
2019/01/04	R186	07/02/2019	9.90	Put	Bond Future	11.9200	0.0119	7.6700	0.0077	(35.654)	0	0	1,000
2019/01/04	R186	07/02/2019	8.77	Put	Bond Future	1,233.4300	1.2334	1,047.9200	1.0479	(15.040)	0	0	0
2019/01/04	R186	07/02/2019	8.77	Call	Bond Future	675.9700	0.6760	795.3200	0.7953	17.656	0	0	1,170
2019/01/04	R186	02/05/2019	10.07	Call	Bond Future	6,605.0000	6.6050	6,883.8200	6.8838	4.221	0	0	0
2019/01/04	R186	02/05/2019	9.75	Call	Bond Future	5,077.6000	5.0776	5,335.4600	5.3355	5.078	0	0	0
2019/01/04	R186	02/05/2019	9.96	Put	Bond Future	291.1200	0.2911	253.2300	0.2532	(13.015)	0	0	90
2019/01/04	R186	02/05/2019	9.25	Put	Bond Future	1,004.8800	1.0049	899.7800	0.8998	(10.459)	0	0	0
2019/01/04	R186	02/05/2019	8.65	Put	Bond Future	2,602.8800	2.6029	2,403.8300	2.4038	(7.647)	0	0	0
2019/01/04	R186	02/05/2019	9.01	Put	Bond Future	1,507.9400	1.5079	1,367.2200	1.3672	(9.332)	0	0	0
2019/01/04	R186	02/05/2019	9.02	Call	Bond Future	2,073.3200	2.0733	2,244.1400	2.2441	8.239	0	0	0
2019/01/04	R186	02/05/2019			Bond Future	8.9171	112.5537	8.8633	112.8636	(0.603)	0.0000	0.0000	3,050
2019/01/04	R186	02/05/2019	8.65	Call	Bond Future	1,052.6700	1.0527	1,163.5900	1.1636	10.537	0	0	3,250
2019/01/04	R186	02/05/2019	9.03	Call	Bond Future	2,106.6200	2.1066	2,279.0100	2.2790	8.183	0	0	0
2019/01/04	R186	02/05/2019	9.03	Put	Bond Future	1,459.8100	1.4598	1,322.2300	1.3222	(9.425)	0	0	0
2019/01/04	R186	02/05/2019	9.30	Call	Bond Future	3,096.5600	3.0966	3,308.0500	3.3081	6.830	0	0	200
2019/01/04	R186	02/05/2019	10.07	Put	Bond Future	230.2000	0.2302	199.0500	0.1991	(13.532)	0	0	200
2019/01/04	R186	02/05/2019	9.20	Put	Bond Future	1,096.5300	1.0965	984.4200	0.9844	(10.224)	0	0	0
2019/01/04	R186	02/05/2019	9.75	Put	Bond Future	422.0600	0.4221	369.9500	0.3699	(12.347)	0	0	7,000
2019/01/04	R186	02/05/2019	9.96	Call	Bond Future	6,079.1500	6.0791	6,351.2300	6.3512	4.476	0	0	0
2019/01/04	R186	02/05/2019	9.25	Call	Bond Future	2,897.6400	2.8976	3,102.5100	3.1025	7.070	0	0	3,250
2019/01/04	R186	02/05/2019	9.01	Call	Bond Future	2,040.5400	2.0405	2,209.7900	2.2098	8.294	0	0	0
2019/01/04	R186	02/05/2019	10.02	Put	Bond Future	258.8700	0.2589	224.5700	0.2246	(13.250)	0	0	3,250
2019/01/04	R186	02/05/2019	9.02	Put	Bond Future	1,483.6000	1.4836	1,344.4500	1.3444	(9.379)	0	0	0
2019/01/04	R186	02/05/2019	9.30	Put	Bond Future	923.2400	0.9232	824.7600	0.8248	(10.667)	0	0	0
2019/01/04	R186	02/05/2019	9.20	Call	Bond Future	2,707.7700	2.7078	2,905.6300	2.9056	7.307	0	0	90
2019/01/04	R186	02/05/2019	8.62	Put	Bond Future	2,712.6500	2.7126	2,508.8000	2.5088	(7.515)	0	0	0
2019/01/04	R186	02/05/2019	8.62	Call	Bond Future	986.5300	0.9865	1,092.6500	1.0927	10.757	0	0	90
2019/01/04	R186	02/05/2019	8.70	Put	Bond Future	2,426.5900	2.4266	2,235.6300	2.2356	(7.869)	0	0	0
2019/01/04	R186	02/05/2019	8.70	Call	Bond Future	1,168.7600	1.1688	1,287.7700	1.2878	10.183	0	0	200
2019/01/04	R186	02/05/2019	9.00	Put	Bond Future	1,532.5900	1.5326	1,390.2900	1.3903	(9.285)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	R186	02/05/2019	9.00	Call	Bond Future	2,008.0300	2.0080	2,175.7000	2.1757	8.350	0	0	7,000
2019/01/04	R186	02/05/2019	8.50	Put	Bond Future	3,182.1400	3.1821	2,959.6400	2.9596	(6.992)	0	0	0
2019/01/04	R186	02/05/2019	8.50	Call	Bond Future	748.7200	0.7487	836.1900	0.8362	11.683	0	0	7,000
2019/01/04	R186	02/05/2019	8.80	Put	Bond Future	2,097.2000	2.0972	1,922.5400	1.9225	(8.328)	0	0	0
2019/01/04	R186	02/05/2019	8.80	Call	Bond Future	1,421.1100	1.4211	1,556.4200	1.5564	9.521	0	0	7,500
2019/01/04	R186	02/05/2019	10.02	Call	Bond Future	6,367.5000	6.3675	6,643.1700	6.6432	4.329	0	0	0
2019/01/04	R186	01/08/2019	10.08	Put	Bond Future	643.4100	0.6434	586.8500	0.5869	(8.791)	0	0	6,000
2019/01/04	R186	01/08/2019	9.54	Call	Bond Future	4,343.6100	4.3436	4,564.1600	4.5642	5.078	0	0	0
2019/01/04	R186	01/08/2019			Bond Future	8.9660	109.4469	8.9096	109.7627	(0.629)	0.0000	0.0000	0
2019/01/04	R186	01/08/2019	9.05	Put	Bond Future	2,092.9900	2.0930	1,946.4300	1.9464	(7.002)	0	0	0
2019/01/04	R186	01/08/2019	9.05	Call	Bond Future	2,561.4600	2.5615	2,730.7600	2.7308	6.610	0	0	6,000
2019/01/04	R186	01/08/2019	9.52	Call	Bond Future	4,262.6300	4.2626	4,481.4200	4.4814	5.133	0	0	0
2019/01/04	R186	01/08/2019	9.52	Put	Bond Future	1,221.8400	1.2218	1,124.7700	1.1248	(7.945)	0	0	0
2019/01/04	R186	01/08/2019	8.30	Put	Bond Future	4,568.2100	4.5682	4,329.3500	4.3294	(5.229)	0	0	0
2019/01/04	R186	01/08/2019	8.30	Call	Bond Future	760.4700	0.7605	837.4700	0.8375	10.125	0	0	6,000
2019/01/04	R186	01/08/2019	10.08	Call	Bond Future	6,645.7500	6.6458	6,905.0500	6.9050	3.902	0	0	0
2019/01/04	R186	01/08/2019	9.54	Put	Bond Future	1,195.1400	1.1951	1,099.8300	1.0998	(7.975)	0	0	0
2019/01/04	R186	01/08/2019	9.53	Call	Bond Future	4,303.0700	4.3031	4,522.7400	4.5227	5.105	0	0	0
2019/01/04	R186	01/08/2019	9.53	Put	Bond Future	1,208.4200	1.2084	1,112.2300	1.1122	(7.960)	0	0	0
2019/01/04	R197	07/02/2019			Bond Future	299.4764	299.4764	299.4836	299.4836	0.002	0.0000	0.0000	2,355
2019/01/04	R197	02/05/2019			Bond Future	304.7730	304.7730	304.7798	304.7798	0.002	0.0000	0.0000	0
2019/01/04	R197	01/08/2019			Bond Future	303.2289	303.2289	303.2355	303.2355	0.002	0.0000	0.0000	0
2019/01/04	R202	07/02/2019			Bond Future	230.9800	230.9800	230.9880	230.9880	0.003	0.0000	0.0000	8,805
2019/01/04	R202	02/05/2019			Bond Future	235.0652	235.0652	235.0729	235.0729	0.003	0.0000	0.0000	0
2019/01/04	R202	01/08/2019			Bond Future	235.6894	235.6894	235.6969	235.6969	0.003	0.0000	0.0000	0
2019/01/04	R207	07/02/2019	6.52	Call	Bond Future	618.2900	0.6183	594.4500	0.5945	(3.856)	0	0	0
2019/01/04	R207	07/02/2019	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	07/02/2019			Bond Future	5.8264	101.8150	5.8530	101.7912	0.457	0.0000	0.0000	15,739
2019/01/04	R207	07/02/2019	6.53	Call	Bond Future	627.1600	0.6272	603.3200	0.6033	(3.801)	0	0	0
2019/01/04	R207	07/02/2019	6.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	07/02/2019	6.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	07/02/2019	6.51	Call	Bond Future	609.4200	0.6094	585.5800	0.5856	(3.912)	0	0	0
2019/01/04	R207	02/05/2019	7.63	Call	Bond Future	1,616.6200	1.6166	1,592.1800	1.5922	(1.512)	0	0	0
2019/01/04	R207	02/05/2019			Bond Future	5.2185	103.5927	5.2545	103.5682	0.689	0.0000	0.0000	0
2019/01/04	R207	02/05/2019	7.61	Call	Bond Future	1,603.3900	1.6034	1,578.9500	1.5790	(1.524)	0	0	0
2019/01/04	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	02/05/2019	7.62	Call	Bond Future	1,610.0100	1.6100	1,585.5700	1.5856	(1.518)	0	0	0
2019/01/04	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	01/08/2019	7.33	Call	Bond Future	1,610.5700	1.6106	1,585.4900	1.5855	(1.557)	0	0	0
2019/01/04	R207	01/08/2019			Bond Future	3.6556	101.9706	3.7119	101.9455	1.540	0.0000	0.0000	0
2019/01/04	R207	01/08/2019	7.34	Call	Bond Future	1,614.8900	1.6149	1,589.8100	1.5898	(1.553)	0	0	0
2019/01/04	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R207	01/08/2019	7.35	Call	Bond Future	1,619.2000	1.6192	1,594.1200	1.5941	(1.549)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/04	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/04	R208	07/02/2019	7.07	Call	Bond Future	282.9700	0.2830	335.9000	0.3359	18.705	0	0	0
2019/01/04	R208	07/02/2019	7.08	Put	Bond Future	50.5300	0.0505	34.3300	0.0343	(32.060)	0	0	0
2019/01/04	R208	07/02/2019	7.06	Put	Bond Future	57.6500	0.0576	39.4500	0.0394	(31.570)	0	0	0
2019/01/04	R208	07/02/2019			Bond Future	6.9521	102.0988	6.9160	102.1689	(0.518)	0.0000	0.0000	17,335
2019/01/04	R208	07/02/2019	7.07	Put	Bond Future	53.9700	0.0540	36.7900	0.0368	(31.832)	0	0	0
2019/01/04	R208	07/02/2019	7.08	Call	Bond Future	298.9100	0.2989	352.8200	0.3528	18.036	0	0	0
2019/01/04	R208	07/02/2019	7.06	Call	Bond Future	267.2600	0.2673	319.1700	0.3192	19.423	0	0	0
2019/01/04	R208	02/05/2019	8.03	Put	Bond Future	20.9800	0.0210	17.7100	0.0177	(15.586)	0	0	0
2019/01/04	R208	02/05/2019	8.02	Call	Bond Future	2,027.0200	2.0270	2,094.7800	2.0948	3.343	0	0	0
2019/01/04	R208	02/05/2019			Bond Future	6.8600	100.4806	6.8194	100.5517	(0.592)	0.0000	0.0000	0
2019/01/04	R208	02/05/2019	8.03	Call	Bond Future	2,043.3200	2.0433	2,111.1800	2.1112	3.321	0	0	0
2019/01/04	R208	02/05/2019	8.02	Put	Bond Future	21.7400	0.0217	18.3700	0.0184	(15.501)	0	0	0
2019/01/04	R208	02/05/2019	8.04	Call	Bond Future	2,059.6300	2.0596	2,127.5900	2.1276	3.300	0	0	0
2019/01/04	R208	02/05/2019	8.04	Put	Bond Future	20.2400	0.0202	17.0700	0.0171	(15.662)	0	0	0
2019/01/04	R208	01/08/2019	8.16	Call	Bond Future	2,258.1800	2.2582	2,326.9100	2.3269	3.044	0	0	0
2019/01/04	R208	01/08/2019	8.17	Put	Bond Future	27.2500	0.0273	23.6800	0.0237	(13.101)	0	0	0
2019/01/04	R208	01/08/2019			Bond Future	6.6908	102.4400	6.6438	102.5124	(0.702)	0.0000	0.0000	0
2019/01/04	R208	01/08/2019	8.16	Put	Bond Future	27.9900	0.0280	24.3400	0.0243	(13.040)	0	0	0
2019/01/04	R208	01/08/2019	8.17	Call	Bond Future	2,272.3900	2.2724	2,341.2000	2.3412	3.028	0	0	0
2019/01/04	R208	01/08/2019	8.15	Call	Bond Future	2,243.9900	2.2440	2,312.6400	2.3126	3.059	0	0	0
2019/01/04	R208	01/08/2019	8.15	Put	Bond Future	28.7500	0.0288	25.0200	0.0250	(12.974)	0	0	0
2019/01/04	R209	07/02/2019	10.20	Put	Bond Future	202.2200	0.2022	144.5100	0.1445	(28.538)	0	0	4,000
2019/01/04	R209	07/02/2019	8.97	Put	Bond Future	4,804.9300	4.8049	4,387.9600	4.3880	(8.678)	0	0	0
2019/01/04	R209	07/02/2019			Bond Future	9.6680	73.9655	9.6016	74.3994	(0.687)	0.0000	0.0000	117,699
2019/01/04	R209	07/02/2019	8.96	Call	Bond Future	40.6900	0.0407	56.7800	0.0568	39.543	0	0	0
2019/01/04	R209	07/02/2019	8.96	Put	Bond Future	4,873.8900	4.8739	4,456.0300	4.4560	(8.573)	0	0	0
2019/01/04	R209	07/02/2019	10.20	Call	Bond Future	3,544.3900	3.5444	3,920.6300	3.9206	10.615	0	0	0
2019/01/04	R209	07/02/2019	8.97	Call	Bond Future	43.2500	0.0433	60.2300	0.0602	39.260	0	0	0
2019/01/04	R209	07/02/2019	9.54	Put	Bond Future	1,596.2500	1.5963	1,328.5700	1.3286	(16.769)	0	0	0
2019/01/04	R209	07/02/2019	9.54	Call	Bond Future	755.8800	0.7559	922.1500	0.9222	21.997	0	0	4,000
2019/01/04	R209	07/02/2019	9.04	Put	Bond Future	4,330.6100	4.3306	3,921.5400	3.9215	(9.446)	0	0	0
2019/01/04	R209	07/02/2019	9.04	Call	Bond Future	66.8600	0.0669	91.7400	0.0917	37.212	0	0	4,000
2019/01/04	R209	07/02/2019	8.95	Call	Bond Future	38.2700	0.0383	53.4900	0.0535	39.770	0	0	0
2019/01/04	R209	07/02/2019	8.95	Put	Bond Future	4,943.0900	4.9431	4,524.3600	4.5244	(8.471)	0	0	0
2019/01/04	R209	02/05/2019	9.70	Put	Bond Future	2,207.5200	2.2075	1,987.5800	1.9876	(9.963)	0	0	0
2019/01/04	R209	02/05/2019			Bond Future	9.7188	72.1079	9.6506	72.5493	(0.702)	0.0000	0.0000	0
2019/01/04	R209	02/05/2019	9.69	Call	Bond Future	2,053.6100	2.0536	2,272.9700	2.2730	10.682	0	0	0
2019/01/04	R209	02/05/2019	9.69	Put	Bond Future	2,239.2300	2.2392	2,017.1800	2.0172	(9.916)	0	0	0
2019/01/04	R209	02/05/2019	9.70	Call	Bond Future	2,086.5400	2.0865	2,308.0100	2.3080	10.614	0	0	0
2019/01/04	R209	02/05/2019	10.50	Call	Bond Future	5,454.2000	5.4542	5,808.0300	5.8080	6.487	0	0	0
2019/01/04	R209	02/05/2019	10.71	Call	Bond Future	6,479.7100	6.4797	6,854.1400	6.8541	5.778	0	0	0
2019/01/04	R209	02/05/2019	9.68	Call	Bond Future	2,020.9500	2.0209	2,238.1900	2.2382	10.749	0	0	0
2019/01/04	R209	02/05/2019	9.68	Put	Bond Future	2,271.3000	2.2713	2,047.1300	2.0471	(9.870)	0	0	0
2019/01/04	R209	02/05/2019	9.95	Put	Bond Future	1,525.2100	1.5252	1,355.6600	1.3557	(11.117)	0	0	0
2019/01/04	R209	02/05/2019	9.95	Call	Bond Future	2,992.9400	2.9929	3,264.8000	3.2648	9.083	0	0	760

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2019/01/04	R209	02/05/2019	10.50	Put	Bond Future	669.3700	0.6694	581.7900	0.5818	(13.084)	0	0	11,560
2019/01/04	R209	02/05/2019	9.35	Put	Bond Future	3,525.7500	3.5257	3,230.3600	3.2304	(8.378)	0	0	0
2019/01/04	R209	02/05/2019	9.35	Call	Bond Future	1,090.5300	1.0905	1,236.5500	1.2366	13.390	0	0	760
2019/01/04	R209	02/05/2019	10.71	Put	Bond Future	489.7300	0.4897	422.7500	0.4227	(13.677)	0	0	760
2019/01/04	R209	01/08/2019	10.15	Put	Bond Future	1,889.3200	1.8893	1,728.6200	1.7286	(8.506)	0	0	0
2019/01/04	R209	01/08/2019	10.17	Call	Bond Future	4,349.2400	4.3492	4,641.0700	4.6411	6.710	0	0	0
2019/01/04	R209	01/08/2019			Bond Future	9.7680	73.5142	9.6978	73.9641	(0.718)	0.0000	0.0000	0
2019/01/04	R209	01/08/2019	10.15	Call	Bond Future	4,267.5200	4.2675	4,556.6800	4.5567	6.776	0	0	0
2019/01/04	R209	01/08/2019	10.17	Put	Bond Future	1,849.7500	1.8497	1,691.7200	1.6917	(8.543)	0	0	0
2019/01/04	R209	01/08/2019	10.16	Put	Bond Future	1,869.3300	1.8693	1,709.9700	1.7100	(8.525)	0	0	0
2019/01/04	R209	01/08/2019	10.16	Call	Bond Future	4,308.2100	4.3082	4,598.7100	4.5987	6.743	0	0	0
2019/01/04	R210	07/02/2019			Bond Future	185.9898	185.9898	185.9959	185.9959	0.003	0.0000	0.0000	2,448
2019/01/04	R210	02/05/2019			Bond Future	186.7236	186.7236	186.7294	186.7294	0.003	0.0000	0.0000	0
2019/01/04	R210	01/08/2019			Bond Future	190.4087	190.4087	190.4145	190.4145	0.003	0.0000	0.0000	0
2019/01/04	R212	07/02/2019			Bond Future	155.8663	155.8663	155.8699	155.8699	0.002	0.0000	0.0000	4,976
2019/01/04	R212	02/05/2019			Bond Future	158.6231	158.6231	158.6265	158.6265	0.002	0.0000	0.0000	0
2019/01/04	R212	01/08/2019			Bond Future	161.6824	161.6824	161.6857	161.6857	0.002	0.0000	0.0000	0
2019/01/04	R213	07/02/2019	8.68	Call	Bond Future	23.5200	0.0235	31.3600	0.0314	33.333	0	0	0
2019/01/04	R213	07/02/2019			Bond Future	9.4558	85.7479	9.3994	86.1012	(0.597)	0.0000	0.0000	32,702
2019/01/04	R213	07/02/2019	8.68	Put	Bond Future	5,061.0200	5.0610	4,715.5700	4.7156	(6.826)	0	0	0
2019/01/04	R213	07/02/2019	8.69	Call	Bond Future	25.0900	0.0251	33.4300	0.0334	33.240	0	0	0
2019/01/04	R213	07/02/2019	8.70	Put	Bond Future	4,929.2900	4.9293	4,584.8500	4.5849	(6.988)	0	0	0
2019/01/04	R213	07/02/2019	8.69	Put	Bond Future	4,995.0700	4.9951	4,650.1200	4.6501	(6.906)	0	0	0
2019/01/04	R213	07/02/2019	8.70	Call	Bond Future	26.7600	0.0268	35.6100	0.0356	33.072	0	0	0
2019/01/04	R213	02/05/2019	9.49	Call	Bond Future	1,957.7500	1.9578	2,135.0800	2.1351	9.058	0	0	0
2019/01/04	R213	02/05/2019	9.48	Put	Bond Future	2,102.3800	2.1024	1,918.6600	1.9187	(8.739)	0	0	0
2019/01/04	R213	02/05/2019			Bond Future	9.5086	83.6958	9.4503	84.0551	(0.612)	0.0000	0.0000	0
2019/01/04	R213	02/05/2019	9.50	Call	Bond Future	1,989.3200	1.9893	2,168.4000	2.1684	9.002	0	0	0
2019/01/04	R213	02/05/2019	9.50	Put	Bond Future	2,041.9500	2.0419	1,861.7200	1.8617	(8.826)	0	0	0
2019/01/04	R213	02/05/2019	9.49	Put	Bond Future	2,072.0000	2.0720	1,890.0200	1.8900	(8.783)	0	0	0
2019/01/04	R213	02/05/2019	9.48	Call	Bond Future	1,926.4400	1.9264	2,102.0300	2.1020	9.115	0	0	0
2019/01/04	R213	01/08/2019	9.99	Put	Bond Future	1,599.1500	1.5991	1,473.2900	1.4733	(7.870)	0	0	0
2019/01/04	R213	01/08/2019	9.98	Call	Bond Future	4,112.6600	4.1127	4,351.8400	4.3518	5.816	0	0	0
2019/01/04	R213	01/08/2019			Bond Future	9.5600	85.3279	9.4998	85.6941	(0.630)	0.0000	0.0000	0
2019/01/04	R213	01/08/2019	9.99	Call	Bond Future	4,151.9700	4.1520	4,392.2800	4.3923	5.788	0	0	0
2019/01/04	R213	01/08/2019	9.98	Put	Bond Future	1,617.9900	1.6180	1,491.0000	1.4910	(7.849)	0	0	0
2019/01/04	R213	01/08/2019	10.00	Call	Bond Future	4,191.6600	4.1917	4,433.0800	4.4331	5.760	0	0	0
2019/01/04	R213	01/08/2019	10.00	Put	Bond Future	1,580.7500	1.5807	1,456.0000	1.4560	(7.892)	0	0	0
2019/01/04	R214	07/02/2019	9.05	Put	Bond Future	5,740.7900	5.7408	5,266.7300	5.2667	(8.258)	0	0	0
2019/01/04	R214	07/02/2019			Bond Future	9.8442	73.0695	9.7727	73.5554	(0.726)	0.0000	0.0000	29,431
2019/01/04	R214	07/02/2019	9.04	Call	Bond Future	24.4800	0.0245	35.6000	0.0356	45.425	0	0	0
2019/01/04	R214	07/02/2019	9.04	Put	Bond Future	5,815.7600	5.8158	5,341.0200	5.3410	(8.163)	0	0	0
2019/01/04	R214	07/02/2019	9.05	Call	Bond Future	26.1100	0.0261	37.9100	0.0379	45.193	0	0	0
2019/01/04	R214	07/02/2019	9.03	Call	Bond Future	22.9300	0.0229	33.4100	0.0334	45.704	0	0	0

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2019/01/04	R214	07/02/2019	9.03	Put	Bond Future	5,890.9300		5.8909	5,415.5500	5.4155	(8.070)	0	0	0
2019/01/04	R214	02/05/2019	9.87	Call	Bond Future	2,168.7400		2.1687	2,417.0600	2.4171	11.450	0	0	0
2019/01/04	R214	02/05/2019	9.85	Call	Bond Future	2,100.6800		2.1007	2,344.2900	2.3443	11.597	0	0	0
2019/01/04	R214	02/05/2019			Bond Future	9.8943		71.0495	9.8210	71.5437	(0.741)	0.0000	0.0000	0
2019/01/04	R214	02/05/2019	9.85	Put	Bond Future	2,398.8900		2.3989	2,148.3300	2.1483	(10.445)	0	0	0
2019/01/04	R214	02/05/2019	9.87	Put	Bond Future	2,332.2200		2.3322	2,086.3700	2.0864	(10.541)	0	0	0
2019/01/04	R214	02/05/2019	9.86	Call	Bond Future	2,134.6600		2.1347	2,380.6300	2.3806	11.523	0	0	0
2019/01/04	R214	02/05/2019	9.86	Put	Bond Future	2,365.4500		2.3654	2,117.2500	2.1172	(10.493)	0	0	0
2019/01/04	R214	01/08/2019	10.34	Put	Bond Future	1,941.6500		1.9416	1,764.9700	1.7650	(9.099)	0	0	0
2019/01/04	R214	01/08/2019			Bond Future	9.9441		72.4350	9.8687	72.9388	(0.758)	0.0000	0.0000	0
2019/01/04	R214	01/08/2019	10.33	Call	Bond Future	4,451.5800		4.4516	4,777.1900	4.7772	7.314	0	0	0
2019/01/04	R214	01/08/2019	10.33	Put	Bond Future	1,962.2700		1.9623	1,784.1200	1.7841	(9.079)	0	0	0
2019/01/04	R214	01/08/2019	10.34	Call	Bond Future	4,493.5600		4.4936	4,820.6400	4.8206	7.279	0	0	0
2019/01/04	R214	01/08/2019	10.32	Call	Bond Future	4,409.9300		4.4099	4,734.0500	4.7340	7.350	0	0	0
2019/01/04	R214	01/08/2019	10.32	Put	Bond Future	1,983.3100		1.9833	1,803.6700	1.8037	(9.058)	0	0	0
2019/01/04	R248	07/02/2019	9.06	Put	Bond Future	7,472.2100		7.4722	6,862.9300	6.8629	(8.154)	0	0	0
2019/01/04	R248	07/02/2019			Bond Future	9.8644		93.3719	9.7929	93.9931	(0.725)	0.0000	0.0000	107,227
2019/01/04	R248	07/02/2019	9.06	Call	Bond Future	24.4100		0.0244	36.3000	0.0363	48.710	0	0	0
2019/01/04	R248	07/02/2019	9.05	Put	Bond Future	7,569.8400		7.5698	6,959.8200	6.9598	(8.059)	0	0	0
2019/01/04	R248	07/02/2019	9.07	Call	Bond Future	26.1700		0.0262	38.8400	0.0388	48.414	0	0	0
2019/01/04	R248	07/02/2019	9.07	Put	Bond Future	7,374.8500		7.3749	6,766.3500	6.7663	(8.251)	0	0	0
2019/01/04	R248	07/02/2019	9.05	Call	Bond Future	22.7500		0.0227	33.9000	0.0339	49.011	0	0	0
2019/01/04	R248	02/05/2019	9.90	Put	Bond Future	2,866.1000		2.8661	2,554.8400	2.5548	(10.860)	0	0	0
2019/01/04	R248	02/05/2019			Bond Future	9.9150		90.5656	9.8415	91.1975	(0.740)	0.0000	0.0000	0
2019/01/04	R248	02/05/2019	9.90	Call	Bond Future	2,738.0600		2.7381	3,058.6500	3.0587	11.709	0	0	0
2019/01/04	R248	02/05/2019	9.91	Call	Bond Future	2,782.4600		2.7825	3,106.1100	3.1061	11.632	0	0	0
2019/01/04	R248	02/05/2019	9.89	Put	Bond Future	2,907.8700		2.9079	2,593.5300	2.5935	(10.810)	0	0	0
2019/01/04	R248	02/05/2019	9.91	Put	Bond Future	2,824.8200		2.8248	2,516.6200	2.5166	(10.910)	0	0	0
2019/01/04	R248	02/05/2019	9.89	Call	Bond Future	2,694.0000		2.6940	3,011.5100	3.0115	11.786	0	0	0
2019/01/04	R248	01/08/2019	10.35	Call	Bond Future	5,579.2700		5.5793	5,997.2200	5.9972	7.491	0	0	0
2019/01/04	R248	01/08/2019	10.34	Put	Bond Future	2,448.0300		2.4480	2,219.9100	2.2199	(9.319)	0	0	0
2019/01/04	R248	01/08/2019			Bond Future	9.9652		92.3316	9.8896	92.9758	(0.758)	0.0000	0.0000	0
2019/01/04	R248	01/08/2019	10.36	Call	Bond Future	5,632.5000		5.6325	6,052.3700	6.0524	7.454	0	0	0
2019/01/04	R248	01/08/2019	10.36	Put	Bond Future	2,395.4000		2.3954	2,171.1300	2.1711	(9.363)	0	0	0
2019/01/04	R248	01/08/2019	10.35	Put	Bond Future	2,421.5800		2.4216	2,195.3900	2.1954	(9.341)	0	0	0
2019/01/04	R248	01/08/2019	10.34	Call	Bond Future	5,526.1900		5.5262	5,942.2100	5.9422	7.528	0	0	0

Total

981674