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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/01/2019 TO 18/01/2019

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
2019/01/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	2025	07/02/2019			Bond Future	133.4072	133.4072	133.7479	133.7479	0.255	0.0000	0.0000	355
2019/01/18	2025	02/05/2019			Bond Future	135.7632	135.7632	136.1096	136.1096	0.255	0.0000	0.0000	171
2019/01/18	2025	01/08/2019			Bond Future	138.3934	138.3934	138.7465	138.7465	0.255	0.0000	0.0000	0
2019/01/18	2029	07/02/2019			Bond Future	101.6723	101.6723	101.7674	101.7674	0.093	0.0000	0.0000	80
2019/01/18	2029	02/05/2019			Bond Future	102.3950	102.3950	102.4914	102.4914	0.094	0.0000	0.0000	2,954
2019/01/18	2029	01/08/2019			Bond Future	104.4140	104.4140	104.5123	104.5123	0.094	0.0000	0.0000	0
2019/01/18	2030	07/02/2019	8.62	Call	Bond Future	7.4300	0.0074	2.2300	0.0022	(69.987)	0	0	0
2019/01/18	2030	07/02/2019	10.20	Put	Bond Future	7.0500	0.0071	12.2500	0.0123	73.759	0	0	3,960
2019/01/18	2030	07/02/2019			Bond Future	9.2994	91.4432	9.3945	90.8394	1.023	0.0000	0.0000	53,475
2019/01/18	2030	07/02/2019	9.68	Put	Bond Future	152.6000	0.1526	238.9400	0.2389	56.579	0	0	0
2019/01/18	2030	07/02/2019	9.68	Call	Bond Future	2,537.2000	2.5372	2,019.7700	2.0198	(20.394)	0	0	3,960
2019/01/18	2030	07/02/2019	9.18	Put	Bond Future	1,263.2500	1.2633	1,665.9100	1.6659	31.875	0	0	0
2019/01/18	2030	07/02/2019	9.18	Call	Bond Future	497.4400	0.4974	296.3300	0.2963	(40.429)	0	0	3,960
2019/01/18	2030	07/02/2019	8.63	Call	Bond Future	8.2400	0.0082	2.5100	0.0025	(69.539)	0	0	0
2019/01/18	2030	07/02/2019	8.62	Put	Bond Future	4,482.1800	4.4822	5,080.7500	5.0807	13.354	0	0	0
2019/01/18	2030	07/02/2019	10.20	Call	Bond Future	5,515.5500	5.5155	4,916.9800	4.9170	(10.852)	0	0	0
2019/01/18	2030	07/02/2019	8.90	Call	Bond Future	92.8700	0.0929	41.4800	0.0415	(55.335)	0	0	1,320
2019/01/18	2030	07/02/2019	8.63	Put	Bond Future	4,415.0300	4.4150	5,013.0700	5.0131	13.546	0	0	0
2019/01/18	2030	07/02/2019	8.64	Call	Bond Future	9.1400	0.0091	2.8300	0.0028	(69.037)	0	0	0
2019/01/18	2030	07/02/2019	8.64	Put	Bond Future	4,348.0200	4.3480	4,945.4800	4.9455	13.741	0	0	0
2019/01/18	2030	07/02/2019	9.60	Put	Bond Future	227.2600	0.2273	347.6100	0.3476	52.957	0	0	0
2019/01/18	2030	07/02/2019	9.60	Call	Bond Future	2,117.6600	2.1177	1,634.2400	1.6342	(22.828)	0	0	1,320
2019/01/18	2030	07/02/2019	9.40	Put	Bond Future	560.5800	0.5606	801.3200	0.8013	42.945	0	0	0
2019/01/18	2030	07/02/2019	9.40	Call	Bond Future	1,199.1700	1.1992	836.1400	0.8361	(30.273)	0	0	0
2019/01/18	2030	07/02/2019	8.70	Put	Bond Future	3,949.3500	3.9494	4,542.1800	4.5422	15.011	0	0	0
2019/01/18	2030	07/02/2019	8.70	Call	Bond Future	16.5300	0.0165	5.5900	0.0056	(66.183)	0	0	0
2019/01/18	2030	07/02/2019	8.90	Put	Bond Future	2,688.6500	2.6887	3,241.0300	3.2410	20.545	0	0	0
2019/01/18	2030	02/05/2019	8.90	Put	Bond Future	3,650.5800	3.6506	4,106.0000	4.1060	12.475	0	0	0
2019/01/18	2030	02/05/2019	9.41	Call	Bond Future	2,082.2200	2.0822	1,757.9900	1.7580	(15.571)	0	0	0
2019/01/18	2030	02/05/2019			Bond Future	9.3559	93.0373	9.4542	92.4228	1.052	0.0000	0.0000	93
2019/01/18	2030	02/05/2019	9.39	Call	Bond Future	2,013.7700	2.0138	1,696.0000	1.6960	(15.780)	0	0	0
2019/01/18	2030	02/05/2019	9.39	Put	Bond Future	1,799.9100	1.7999	2,096.6400	2.0966	16.486	0	0	0
2019/01/18	2030	02/05/2019	10.20	Call	Bond Future	5,562.0700	5.5621	5,047.4400	5.0474	(9.252)	0	0	0
2019/01/18	2030	02/05/2019	10.20	Put	Bond Future	466.3600	0.4664	566.2300	0.5662	21.415	0	0	3,000
2019/01/18	2030	02/05/2019	8.90	Call	Bond Future	729.4200	0.7294	570.3400	0.5703	(21.809)	0	0	3,000
2019/01/18	2030	02/05/2019	9.41	Put	Bond Future	1,743.3900	1.7434	2,033.6600	2.0337	16.650	0	0	0
2019/01/18	2030	02/05/2019	9.40	Call	Bond Future	2,047.8500	2.0478	1,726.8400	1.7268	(15.675)	0	0	3,000
2019/01/18	2030	02/05/2019	9.40	Put	Bond Future	1,771.4800	1.7715	2,064.9700	2.0650	16.568	0	0	0
2019/01/18	2030	01/08/2019	9.91	Put	Bond Future	1,395.4200	1.3954	1,594.7500	1.5947	14.285	0	0	0
2019/01/18	2030	01/08/2019			Bond Future	9.4122	90.8444	9.5144	90.2178	1.086	0.0000	0.0000	0
2019/01/18	2030	01/08/2019	9.91	Call	Bond Future	4,394.2300	4.3942	3,966.9900	3.9670	(9.723)	0	0	0
2019/01/18	2030	01/08/2019	9.92	Call	Bond Future	4,436.5900	4.4366	4,007.4300	4.0074	(9.673)	0	0	0

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2019/01/18	2030	01/08/2019	9.90	Put	Bond Future	1,411.8800	1.4119	1,613.1400	1.6131	14.255	0	0	0
2019/01/18	2030	01/08/2019	9.92	Put	Bond Future	1,378.9100	1.3789	1,576.3200	1.5763	14.316	0	0	0
2019/01/18	2030	01/08/2019	9.90	Call	Bond Future	4,351.7600	4.3518	3,926.4500	3.9264	(9.773)	0	0	0
2019/01/18	2032	07/02/2019	8.81	Call	Bond Future	6.4600	0.0065	1.7900	0.0018	(72.291)	0	0	0
2019/01/18	2032	07/02/2019	8.80	Put	Bond Future	5,148.3700	5.1484	5,832.3500	5.8324	13.285	0	0	0
2019/01/18	2032	07/02/2019			Bond Future	9.5153	93.6677	9.6153	92.9795	1.051	0.0000	0.0000	42,475
2019/01/18	2032	07/02/2019	8.82	Call	Bond Future	7.2100	0.0072	2.0300	0.0020	(71.845)	0	0	0
2019/01/18	2032	07/02/2019	8.82	Put	Bond Future	5,000.5500	5.0006	5,683.5600	5.6836	13.659	0	0	0
2019/01/18	2032	07/02/2019	8.81	Put	Bond Future	5,074.3800	5.0744	5,757.9000	5.7579	13.470	0	0	0
2019/01/18	2032	07/02/2019	8.80	Call	Bond Future	5.7900	0.0058	1.5800	0.0016	(72.712)	0	0	0
2019/01/18	2032	02/05/2019	9.62	Put	Bond Future	1,952.5900	1.9526	2,285.7900	2.2858	17.065	0	0	0
2019/01/18	2032	02/05/2019	9.61	Call	Bond Future	2,243.6700	2.2437	1,880.1400	1.8801	(16.202)	0	0	0
2019/01/18	2032	02/05/2019			Bond Future	9.5717	91.1439	9.6750	90.4436	1.079	0.0000	0.0000	0
2019/01/18	2032	02/05/2019	9.62	Call	Bond Future	2,280.8600	2.2809	1,913.7200	1.9137	(16.097)	0	0	0
2019/01/18	2032	02/05/2019	9.61	Put	Bond Future	1,983.2900	1.9833	2,320.1000	2.3201	16.982	0	0	0
2019/01/18	2032	02/05/2019	9.63	Call	Bond Future	2,318.1600	2.3182	1,947.4100	1.9474	(15.993)	0	0	0
2019/01/18	2032	02/05/2019	9.63	Put	Bond Future	1,922.0800	1.9221	2,251.6700	2.2517	17.148	0	0	0
2019/01/18	2032	01/08/2019	10.10	Call	Bond Future	4,682.9800	4.6830	4,202.1900	4.2022	(10.267)	0	0	0
2019/01/18	2032	01/08/2019	10.11	Put	Bond Future	1,558.3000	1.5583	1,789.3700	1.7894	14.828	0	0	0
2019/01/18	2032	01/08/2019			Bond Future	9.6263	92.9197	9.7332	92.2056	1.110	0.0000	0.0000	0
2019/01/18	2032	01/08/2019	10.10	Put	Bond Future	1,576.7600	1.5768	1,810.0500	1.8100	14.796	0	0	0
2019/01/18	2032	01/08/2019	10.11	Call	Bond Future	4,728.4700	4.7285	4,245.4600	4.2455	(10.215)	0	0	0
2019/01/18	2032	01/08/2019	10.09	Call	Bond Future	4,637.8800	4.6379	4,159.3200	4.1593	(10.319)	0	0	0
2019/01/18	2032	01/08/2019	10.09	Put	Bond Future	1,595.6800	1.5957	1,831.2000	1.8312	14.760	0	0	0
2019/01/18	2033	07/02/2019			Bond Future	104.1180	104.1180	104.4965	104.4965	0.364	0.0000	0.0000	120
2019/01/18	2033	02/05/2019			Bond Future	104.8113	104.8113	105.1965	105.1965	0.367	0.0000	0.0000	5,970
2019/01/18	2033	01/08/2019			Bond Future	106.8780	106.8780	107.2705	107.2705	0.367	0.0000	0.0000	0
2019/01/18	2037	07/02/2019	9.06	Put	Bond Future	5,469.8300	5.4698	6,308.0500	6.3080	15.324	0	0	0
2019/01/18	2037	07/02/2019	9.05	Call	Bond Future	9.0100	0.0090	2.3200	0.0023	(74.251)	0	0	0
2019/01/18	2037	07/02/2019			Bond Future	9.7345	89.8931	9.8445	89.0475	1.131	0.0000	0.0000	64,697
2019/01/18	2037	07/02/2019	9.06	Call	Bond Future	10.0200	0.0100	2.6200	0.0026	(73.852)	0	0	0
2019/01/18	2037	07/02/2019	9.05	Put	Bond Future	5,553.5300	5.5535	6,392.4600	6.3925	15.106	0	0	0
2019/01/18	2037	07/02/2019	9.07	Call	Bond Future	11.1300	0.0111	2.9600	0.0030	(73.405)	0	0	0
2019/01/18	2037	07/02/2019	9.07	Put	Bond Future	5,386.3500	5.3863	6,223.8000	6.2238	15.548	0	0	0
2019/01/18	2037	02/05/2019	9.81	Put	Bond Future	2,298.8100	2.2988	2,723.4900	2.7235	18.474	0	0	0
2019/01/18	2037	02/05/2019			Bond Future	9.7914	91.4601	9.9048	90.5996	1.157	0.0000	0.0000	149
2019/01/18	2037	02/05/2019	9.80	Call	Bond Future	2,399.9700	2.4000	1,968.5600	1.9686	(17.976)	0	0	0
2019/01/18	2037	02/05/2019	9.80	Put	Bond Future	2,334.5200	2.3345	2,763.6800	2.7637	18.383	0	0	0
2019/01/18	2037	02/05/2019	9.81	Call	Bond Future	2,440.6300	2.4406	2,004.7400	2.0047	(17.860)	0	0	0
2019/01/18	2037	02/05/2019	9.79	Call	Bond Future	2,359.8500	2.3599	1,932.9200	1.9329	(18.091)	0	0	0
2019/01/18	2037	02/05/2019	9.79	Put	Bond Future	2,370.8700	2.3709	2,804.5100	2.8045	18.290	0	0	0
2019/01/18	2037	01/08/2019	10.31	Call	Bond Future	5,288.8800	5.2889	4,705.4700	4.7055	(11.031)	0	0	0
2019/01/18	2037	01/08/2019			Bond Future	9.8494	88.9863	9.9664	88.1088	1.188	0.0000	0.0000	0
2019/01/18	2037	01/08/2019	10.29	Call	Bond Future	5,189.1700	5.1892	4,611.1100	4.6111	(11.140)	0	0	0
2019/01/18	2037	01/08/2019	10.29	Put	Bond Future	1,952.5000	1.9525	2,251.9100	2.2519	15.335	0	0	0

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2019/01/18	2037	01/08/2019	10.31	Put	Bond Future	1,909.6100	1.9096	2,203.6700	2.2037	15.399	0	0	0
2019/01/18	2037	01/08/2019	10.30	Call	Bond Future	5,238.9500	5.2389	4,658.2100	4.6582	(11.085)	0	0	0
2019/01/18	2037	01/08/2019	10.30	Put	Bond Future	1,930.9400	1.9309	2,227.6700	2.2277	15.367	0	0	0
2019/01/18	2038	07/02/2019			Bond Future	121.6766	121.6766	122.0464	122.0464	0.304	0.0000	0.0000	2,995
2019/01/18	2038	02/05/2019			Bond Future	123.8253	123.8253	124.2015	124.2015	0.304	0.0000	0.0000	7,481
2019/01/18	2038	01/08/2019			Bond Future	126.2143	126.2143	126.5978	126.5978	0.304	0.0000	0.0000	0
2019/01/18	2040	07/02/2019	9.13	Call	Bond Future	10.4200	0.0104	2.7200	0.0027	(73.896)	0	0	0
2019/01/18	2040	07/02/2019	9.11	Put	Bond Future	6,131.0600	6.1311	7,033.3100	7.0333	14.716	0	0	0
2019/01/18	2040	07/02/2019			Bond Future	9.8094	93.1485	9.9195	92.2400	1.122	0.0000	0.0000	30,578
2019/01/18	2040	07/02/2019	9.13	Put	Bond Future	5,949.2100	5.9492	6,850.0300	6.8500	15.142	0	0	0
2019/01/18	2040	07/02/2019	9.11	Call	Bond Future	8.3900	0.0084	2.1200	0.0021	(74.732)	0	0	0
2019/01/18	2040	07/02/2019	9.12	Put	Bond Future	6,040.0200	6.0400	6,941.5900	6.9416	14.927	0	0	0
2019/01/18	2040	07/02/2019	9.12	Call	Bond Future	9.3600	0.0094	2.4100	0.0024	(74.252)	0	0	0
2019/01/18	2040	02/05/2019	9.60	Call	Bond Future	1,550.4900	1.5505	1,220.0900	1.2201	(21.309)	0	0	1,150
2019/01/18	2040	02/05/2019	9.89	Call	Bond Future	2,663.5800	2.6636	2,192.0300	2.1920	(17.704)	0	0	0
2019/01/18	2040	02/05/2019	9.88	Put	Bond Future	2,506.4200	2.5064	2,964.1700	2.9642	18.263	0	0	0
2019/01/18	2040	02/05/2019			Bond Future	9.8662	94.7723	9.9794	93.8478	1.148	0.0000	0.0000	25
2019/01/18	2040	02/05/2019	10.20	Put	Bond Future	1,517.5400	1.5175	1,833.9900	1.8340	20.853	0	0	0
2019/01/18	2040	02/05/2019	10.20	Call	Bond Future	4,200.4300	4.2004	3,592.3500	3.5924	(14.477)	0	0	1,150
2019/01/18	2040	02/05/2019	9.60	Put	Bond Future	3,782.9700	3.7830	4,377.1000	4.3771	15.705	0	0	0
2019/01/18	2040	02/05/2019	9.90	Call	Bond Future	2,707.4700	2.7075	2,231.1700	2.2312	(17.592)	0	0	0
2019/01/18	2040	02/05/2019	9.90	Put	Bond Future	2,429.8400	2.4298	2,878.0700	2.8781	18.447	0	0	0
2019/01/18	2040	02/05/2019	9.89	Put	Bond Future	2,467.9000	2.4679	2,920.8800	2.9209	18.355	0	0	0
2019/01/18	2040	02/05/2019	9.88	Call	Bond Future	2,620.0300	2.6200	2,153.2500	2.1532	(17.816)	0	0	0
2019/01/18	2040	01/08/2019	10.36	Call	Bond Future	5,463.4000	5.4634	4,840.8400	4.8408	(11.395)	0	0	0
2019/01/18	2040	01/08/2019	10.37	Put	Bond Future	2,001.1700	2.0012	2,318.3100	2.3183	15.848	0	0	0
2019/01/18	2040	01/08/2019			Bond Future	9.9240	92.1126	10.0409	91.1699	1.178	0.0000	0.0000	0
2019/01/18	2040	01/08/2019	10.36	Put	Bond Future	2,024.7800	2.0248	2,344.8800	2.3449	15.809	0	0	0
2019/01/18	2040	01/08/2019	10.37	Call	Bond Future	5,516.2400	5.5162	4,890.7200	4.8907	(11.340)	0	0	0
2019/01/18	2040	01/08/2019	10.38	Call	Bond Future	5,569.4700	5.5695	4,941.0100	4.9410	(11.284)	0	0	0
2019/01/18	2040	01/08/2019	10.38	Put	Bond Future	1,978.0700	1.9781	2,292.2700	2.2923	15.884	0	0	0
2019/01/18	2044	07/02/2019	9.18	Put	Bond Future	5,846.8300	5.8468	6,760.4000	6.7604	15.625	0	0	0
2019/01/18	2044	07/02/2019			Bond Future	9.8338	90.2651	9.9439	89.3415	1.119	0.0000	0.0000	37,872
2019/01/18	2044	07/02/2019	9.17	Call	Bond Future	12.4300	0.0124	3.3500	0.0034	(73.049)	0	0	0
2019/01/18	2044	07/02/2019	9.17	Put	Bond Future	5,939.5300	5.9395	6,854.0300	6.8540	15.397	0	0	0
2019/01/18	2044	07/02/2019	9.18	Call	Bond Future	13.7900	0.0138	3.7800	0.0038	(72.589)	0	0	0
2019/01/18	2044	07/02/2019	9.16	Call	Bond Future	11.1800	0.0112	2.9600	0.0030	(73.524)	0	0	0
2019/01/18	2044	07/02/2019	9.16	Put	Bond Future	6,032.4900	6.0325	6,947.8500	6.9478	15.174	0	0	0
2019/01/18	2044	02/05/2019	9.90	Call	Bond Future	2,587.1500	2.5871	2,114.2900	2.1143	(18.277)	0	0	0
2019/01/18	2044	02/05/2019			Bond Future	9.8885	91.8387	10.0017	90.8987	1.145	0.0000	0.0000	0
2019/01/18	2044	02/05/2019	9.90	Put	Bond Future	2,490.7200	2.4907	2,957.8300	2.9578	18.754	0	0	0
2019/01/18	2044	02/05/2019	9.91	Call	Bond Future	2,631.4400	2.6314	2,153.6000	2.1536	(18.159)	0	0	0
2019/01/18	2044	02/05/2019	9.92	Put	Bond Future	2,412.6700	2.4127	2,869.8200	2.8698	18.948	0	0	0
2019/01/18	2044	02/05/2019	9.91	Put	Bond Future	2,451.4400	2.4514	2,913.5700	2.9136	18.851	0	0	0
2019/01/18	2044	02/05/2019	9.92	Call	Bond Future	2,676.1000	2.6761	2,193.2800	2.1933	(18.042)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/18	2044	01/08/2019	10.40	Put	Bond Future	2,026.8600	2.0269	2,345.9900	2.3460	15.745	0	0	0
2019/01/18	2044	01/08/2019			Bond Future	9.9441	89.2469	10.0608	88.2886	1.173	0.0000	0.0000	0
2019/01/18	2044	01/08/2019	10.39	Call	Bond Future	5,620.8700	5.6209	4,984.6800	4.9847	(11.318)	0	0	0
2019/01/18	2044	01/08/2019	10.39	Put	Bond Future	2,050.5900	2.0506	2,372.6800	2.3727	15.707	0	0	0
2019/01/18	2044	01/08/2019	10.40	Call	Bond Future	5,674.4200	5.6744	5,035.2700	5.0353	(11.264)	0	0	0
2019/01/18	2044	01/08/2019	10.38	Call	Bond Future	5,567.2200	5.5672	4,934.0100	4.9340	(11.374)	0	0	0
2019/01/18	2044	01/08/2019	10.38	Put	Bond Future	2,074.3500	2.0744	2,399.4200	2.3994	15.671	0	0	0
2019/01/18	2046	07/02/2019			Bond Future	115.2114	115.2114	116.3001	116.3001	0.945	0.0000	0.0000	7,984
2019/01/18	2046	02/05/2019			Bond Future	115.5601	115.5601	116.6677	116.6677	0.958	0.0000	0.0000	4,474
2019/01/18	2046	01/08/2019			Bond Future	117.8388	117.8388	118.9681	118.9681	0.958	0.0000	0.0000	0
2019/01/18	2050	07/02/2019			Bond Future	119.2117	119.2117	120.4643	120.4643	1.051	0.0000	0.0000	5,794
2019/01/18	2050	02/05/2019			Bond Future	121.3169	121.3169	122.5915	122.5915	1.051	0.0000	0.0000	4,852
2019/01/18	2050	01/08/2019			Bond Future	121.8908	121.8908	123.1902	123.1902	1.066	0.0000	0.0000	0
2019/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	AL37	07/02/2019			Index Future	614.6880	614.6880	613.1810	613.1810	(0.245)	0.0000	0.0000	0
2019/01/18	AL37	02/05/2019			Index Future	625.4030	625.4030	623.8690	623.8690	(0.245)	0.0000	0.0000	0
2019/01/18	AL37	01/08/2019			Index Future	637.5850	637.5850	636.0200	636.0200	(0.245)	0.0000	0.0000	0
2019/01/18	AL7T	07/02/2019			Index Future	709.8620	709.8620	705.9920	705.9920	(0.545)	0.0000	0.0000	0
2019/01/18	AL7T	02/05/2019			Index Future	722.2360	722.2360	718.2980	718.2980	(0.545)	0.0000	0.0000	0
2019/01/18	AL7T	01/08/2019			Index Future	736.3040	736.3040	732.2880	732.2880	(0.545)	0.0000	0.0000	0
2019/01/18	ALBI	07/02/2019			Index Future	643.2250	643.2250	638.4950	638.4950	(0.735)	0.0000	0.0000	396
2019/01/18	ALBI	02/05/2019			Index Future	654.4380	654.4380	649.6240	649.6240	(0.736)	0.0000	0.0000	751
2019/01/18	ALBI	01/08/2019			Index Future	667.1850	667.1850	662.2770	662.2770	(0.736)	0.0000	0.0000	0
2019/01/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	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
2019/01/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/01/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/18	ES33	07/02/2019			Bond Future	10.9258	78.3828	11.0354	77.7431	1.003	0.0000	0.0000	0
2019/01/18	ES33	02/05/2019			Bond Future	11.0213	75.9581	11.1346	75.3070	1.028	0.0000	0.0000	350
2019/01/18	ES33	01/08/2019			Bond Future	11.1195	77.4379	11.2368	76.7740	1.055	0.0000	0.0000	0
2019/01/18	ES42	07/02/2019			Bond Future	11.1745	80.5281	11.2842	79.8006	0.982	0.0000	0.0000	0
2019/01/18	ES42	02/05/2019			Bond Future	11.2705	77.6713	11.3838	76.9310	1.006	0.0000	0.0000	4,919
2019/01/18	ES42	01/08/2019			Bond Future	11.3674	79.1848	11.4847	78.4299	1.032	0.0000	0.0000	0
2019/01/18	GOVI	07/02/2019	666.53	Put	GOVI	297,160.0000	29.7160	345,060.0000	34.5060	16.119	0	0	0
2019/01/18	GOVI	07/02/2019			GOVI	636.8140	636.8140	632.0240	632.0240	(0.752)	0.0000	0.0000	450
2019/01/18	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	GOVI	07/02/2019	666.52	Put	GOVI	297,060.0000	29.7060	344,960.0000	34.4960	16.125	0	0	0
2019/01/18	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	GOVI	07/02/2019	666.51	Put	GOVI	296,960.0000	29.6960	344,860.0000	34.4860	16.130	0	0	0
2019/01/18	GOVI	02/05/2019	647.87	Call	GOVI	450.0000	0.0450	0.0000	0.0000	(100.000)	0	0	0
2019/01/18	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	48,390.0000	4.8390	100.000	0	0	0
2019/01/18	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	48,190.0000	4.8190	100.000	0	0	0
2019/01/18	GOVI	02/05/2019			GOVI	647.9150	647.9150	643.0410	643.0410	(0.752)	0.0000	0.0000	0
2019/01/18	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	48,290.0000	4.8290	100.000	0	0	0
2019/01/18	GOVI	02/05/2019	647.88	Call	GOVI	350.0000	0.0350	0.0000	0.0000	(100.000)	0	0	0
2019/01/18	GOVI	02/05/2019	647.86	Call	GOVI	550.0000	0.0550	0.0000	0.0000	(100.000)	0	0	0
2019/01/18	GOVI	01/08/2019	638.68	Call	GOVI	218,550.0000	21.8550	168,850.0000	16.8850	(22.741)	0	0	0
2019/01/18	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	GOVI	01/08/2019			GOVI	660.5350	660.5350	655.5650	655.5650	(0.752)	0.0000	0.0000	0
2019/01/18	GOVI	01/08/2019	638.69	Call	GOVI	218,450.0000	21.8450	168,750.0000	16.8750	(22.751)	0	0	0
2019/01/18	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	GOVI	01/08/2019	638.67	Call	GOVI	218,650.0000	21.8650	168,950.0000	16.8950	(22.730)	0	0	0
2019/01/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/18	IGOV	07/02/2019			Index Future	256.0400	256.0400	256.8950	256.8950	0.334	0.0000	0.0000	518
2019/01/18	IGOV	02/05/2019			Index Future	260.5620	260.5620	261.4310	261.4310	0.334	0.0000	0.0000	215
2019/01/18	IGOV	01/08/2019			Index Future	265.6990	265.6990	266.5850	266.5850	0.333	0.0000	0.0000	0
2019/01/18	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/18	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/18	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8900	99.8900	0.010	0.0000	0.0000	0
2019/01/18	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/18	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0

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2019/01/18	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8900	101.8900	0.010	0.0000	0.0000	0
2019/01/18	IS02	20/12/2019			Interest Rate Swap	102.8300	102.8300	102.8500	102.8500	0.019	0.0000	0.0000	0
2019/01/18	IS02	23/03/2020			Interest Rate Swap	98.8600	98.8600	98.8800	98.8800	0.020	0.0000	0.0000	0
2019/01/18	IS02	22/06/2020			Interest Rate Swap	102.4300	102.4300	102.4700	102.4700	0.039	0.0000	0.0000	0
2019/01/18	IS02	21/09/2020			Interest Rate Swap	99.4200	99.4200	99.4700	99.4700	0.050	0.0000	0.0000	0
2019/01/18	IS05	17/12/2020			Interest Rate Swap	96.2500	96.2500	96.2800	96.2800	0.031	0.0000	0.0000	0
2019/01/18	IS05	16/03/2021			Interest Rate Swap	95.4600	95.4600	95.4700	95.4700	0.010	0.0000	0.0000	0
2019/01/18	IS05	15/06/2021			Interest Rate Swap	94.5900	94.5900	94.6200	94.6200	0.032	0.0000	0.0000	0
2019/01/18	IS05	21/09/2021			Interest Rate Swap	94.6700	94.6700	94.7500	94.7500	0.085	0.0000	0.0000	0
2019/01/18	IS05	21/12/2021			Interest Rate Swap	96.8000	96.8000	96.9200	96.9200	0.124	0.0000	0.0000	51
2019/01/18	IS05	15/03/2022			Interest Rate Swap	96.9000	96.9000	97.0300	97.0300	0.134	0.0000	0.0000	0
2019/01/18	IS05	21/06/2022			Interest Rate Swap	98.0500	98.0500	98.1900	98.1900	0.143	0.0000	0.0000	0
2019/01/18	IS05	20/09/2022			Interest Rate Swap	101.9500	101.9500	102.0900	102.0900	0.137	0.0000	0.0000	0
2019/01/18	IS05	20/12/2022			Interest Rate Swap	103.1800	103.1800	103.3200	103.3200	0.136	0.0000	0.0000	0
2019/01/18	IS05	22/03/2023			Interest Rate Swap	96.5100	96.5100	96.6600	96.6600	0.155	0.0000	0.0000	0
2019/01/18	IS05	20/06/2023			Interest Rate Swap	102.5400	102.5400	102.6900	102.6900	0.146	0.0000	0.0000	0
2019/01/18	IS05	19/09/2023			Interest Rate Swap	98.0000	98.0000	98.1700	98.1700	0.173	0.0000	0.0000	0
2019/01/18	IS10	17/12/2025			Interest Rate Swap	94.5000	94.5000	94.7400	94.7400	0.254	0.0000	0.0000	0
2019/01/18	IS10	16/03/2026			Interest Rate Swap	91.4700	91.4700	91.7300	91.7300	0.284	0.0000	0.0000	0
2019/01/18	IS10	15/06/2026			Interest Rate Swap	90.1900	90.1900	90.4600	90.4600	0.299	0.0000	0.0000	0
2019/01/18	IS10	21/09/2026			Interest Rate Swap	92.3400	92.3400	92.6200	92.6200	0.303	0.0000	0.0000	0
2019/01/18	IS10	21/12/2026			Interest Rate Swap	96.1300	96.1300	96.4200	96.4200	0.302	0.0000	0.0000	0
2019/01/18	IS10	15/03/2027			Interest Rate Swap	94.6900	94.6900	95.0000	95.0000	0.327	0.0000	0.0000	0
2019/01/18	IS10	21/06/2027			Interest Rate Swap	96.7700	96.7700	97.0800	97.0800	0.320	0.0000	0.0000	0
2019/01/18	IS10	20/09/2027			Interest Rate Swap	102.2400	102.2400	102.5500	102.5500	0.303	0.0000	0.0000	0
2019/01/18	IS10	20/12/2027			Interest Rate Swap	102.6000	102.6000	102.9100	102.9100	0.302	0.0000	0.0000	0
2019/01/18	IS10	22/03/2028			Interest Rate Swap	96.0900	96.0900	96.4200	96.4200	0.343	0.0000	0.0000	0
2019/01/18	IS10	20/06/2028			Interest Rate Swap	103.2900	103.2900	103.6300	103.6300	0.329	0.0000	0.0000	0
2019/01/18	IS10	19/09/2028			Interest Rate Swap	96.8300	96.8300	97.2000	97.2000	0.382	0.0000	0.0000	0
2019/01/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/18	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/18	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/18	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/18	R023	07/02/2019	10.59	Call	Bond Future	8,320.5200	8.3205	8,064.7900	8.0648	(3.073)	0	0	0
2019/01/18	R023	07/02/2019			Bond Future	7.9947	102.6948	8.0704	102.4391	0.947	0.0000	0.0000	62,388
2019/01/18	R023	07/02/2019	10.57	Call	Bond Future	8,259.7500	8.2598	8,004.0200	8.0040	(3.096)	0	0	0
2019/01/18	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R023	07/02/2019	10.58	Call	Bond Future	8,290.1400	8.2901	8,034.4100	8.0344	(3.085)	0	0	0
2019/01/18	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R023	02/05/2019	8.45	Call	Bond Future	1,656.7400	1.6567	1,459.9100	1.4599	(11.881)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/01/18	R023	02/05/2019	8.44	Put	Bond Future	277.1900	0.2772	341.9300	0.3419	23.356	0	0	0
2019/01/18	R023	02/05/2019			Bond Future	8.0158	100.5555	8.0968	100.2951	1.011	0.0000	0.0000	226
2019/01/18	R023	02/05/2019	8.46	Call	Bond Future	1,682.7900	1.6828	1,484.7800	1.4848	(11.767)	0	0	0
2019/01/18	R023	02/05/2019	8.46	Put	Bond Future	266.1000	0.2661	328.4900	0.3285	23.446	0	0	0
2019/01/18	R023	02/05/2019	8.45	Put	Bond Future	271.6700	0.2717	335.2400	0.3352	23.400	0	0	0
2019/01/18	R023	02/05/2019	8.44	Call	Bond Future	1,630.6400	1.6306	1,434.9800	1.4350	(11.999)	0	0	0
2019/01/18	R023	01/08/2019	8.95	Call	Bond Future	3,099.2900	3.0993	2,883.4400	2.8834	(6.964)	0	0	0
2019/01/18	R023	01/08/2019			Bond Future	8.0205	102.5143	8.1082	102.2487	1.093	0.0000	0.0000	0
2019/01/18	R023	01/08/2019	8.93	Call	Bond Future	3,047.4300	3.0474	2,832.6400	2.8326	(7.048)	0	0	0
2019/01/18	R023	01/08/2019	8.93	Put	Bond Future	332.8600	0.3329	383.6700	0.3837	15.265	0	0	0
2019/01/18	R023	01/08/2019	8.95	Put	Bond Future	326.0600	0.3261	375.8100	0.3758	15.258	0	0	0
2019/01/18	R023	01/08/2019	8.94	Call	Bond Future	3,073.2400	3.0732	2,857.9100	2.8579	(7.007)	0	0	0
2019/01/18	R023	01/08/2019	8.94	Put	Bond Future	329.3400	0.3293	379.6100	0.3796	15.264	0	0	0
2019/01/18	R035	07/02/2019	8.98	Call	Bond Future	7.7700	0.0078	1.9400	0.0019	(75.032)	0	0	0
2019/01/18	R035	07/02/2019			Bond Future	9.6708	97.6159	9.7809	96.7761	1.138	0.0000	0.0000	74,160
2019/01/18	R035	07/02/2019	8.96	Call	Bond Future	6.3500	0.0064	1.5300	0.0015	(75.906)	0	0	0
2019/01/18	R035	07/02/2019	8.96	Put	Bond Future	5,711.5900	5.7116	6,546.5800	6.5466	14.619	0	0	0
2019/01/18	R035	07/02/2019	8.98	Put	Bond Future	5,545.5600	5.5456	6,379.5400	6.3795	15.039	0	0	0
2019/01/18	R035	07/02/2019	8.97	Call	Bond Future	7.0300	0.0070	1.7200	0.0017	(75.533)	0	0	0
2019/01/18	R035	07/02/2019	8.97	Put	Bond Future	5,628.4900	5.6285	6,462.9900	6.4630	14.826	0	0	0
2019/01/18	R035	02/05/2019	9.74	Put	Bond Future	2,264.3500	2.2644	2,688.9300	2.6889	18.751	0	0	0
2019/01/18	R035	02/05/2019			Bond Future	9.7256	94.8176	9.8389	93.9630	1.166	0.0000	0.0000	0
2019/01/18	R035	02/05/2019	9.74	Call	Bond Future	2,373.8500	2.3738	1,943.8600	1.9439	(18.114)	0	0	0
2019/01/18	R035	02/05/2019	9.75	Call	Bond Future	2,414.1800	2.4142	1,979.7000	1.9797	(17.997)	0	0	0
2019/01/18	R035	02/05/2019	9.75	Put	Bond Future	2,228.9600	2.2290	2,649.0500	2.6490	18.847	0	0	0
2019/01/18	R035	02/05/2019	9.73	Call	Bond Future	2,333.8600	2.3339	1,908.3800	1.9084	(18.231)	0	0	0
2019/01/18	R035	02/05/2019	9.73	Put	Bond Future	2,300.1700	2.3002	2,729.2600	2.7293	18.655	0	0	0
2019/01/18	R035	01/08/2019	10.23	Call	Bond Future	5,155.2300	5.1552	4,578.4200	4.5784	(11.189)	0	0	0
2019/01/18	R035	01/08/2019	10.22	Put	Bond Future	1,890.7800	1.8908	2,188.0500	2.1881	15.722	0	0	0
2019/01/18	R035	01/08/2019			Bond Future	9.7796	96.6647	9.8967	95.7933	1.197	0.0000	0.0000	0
2019/01/18	R035	01/08/2019	10.24	Call	Bond Future	5,204.9000	5.2049	4,625.4000	4.6254	(11.134)	0	0	0
2019/01/18	R035	01/08/2019	10.24	Put	Bond Future	1,847.6600	1.8477	2,139.5200	2.1395	15.796	0	0	0
2019/01/18	R035	01/08/2019	10.23	Put	Bond Future	1,868.9700	1.8690	2,163.5200	2.1635	15.760	0	0	0
2019/01/18	R035	01/08/2019	10.22	Call	Bond Future	5,105.9700	5.1060	4,531.8800	4.5319	(11.244)	0	0	0
2019/01/18	R186	07/02/2019	8.20	Call	Bond Future	11.2700	0.0113	3.4900	0.0035	(69.033)	0	0	0
2019/01/18	R186	07/02/2019	9.10	Put	Bond Future	178.5500	0.1786	284.4700	0.2845	59.322	0	0	1,000
2019/01/18	R186	07/02/2019	8.21	Put	Bond Future	3,577.1700	3.5772	4,131.7200	4.1317	15.502	0	0	0
2019/01/18	R186	07/02/2019	8.50	Call	Bond Future	147.1900	0.1472	69.9500	0.0700	(52.476)	0	0	1,000
2019/01/18	R186	07/02/2019	9.50	Call	Bond Future	4,072.5900	4.0726	3,522.0700	3.5221	(13.518)	0	0	0
2019/01/18	R186	07/02/2019	9.92	Put	Bond Future	0.5300	0.0005	1.0300	0.0010	94.340	0	0	1,170
2019/01/18	R186	07/02/2019			Bond Future	8.7988	111.0089	8.8941	110.4458	1.083	0.0000	0.0000	86,148
2019/01/18	R186	07/02/2019	9.00	Call	Bond Future	1,481.3900	1.4814	1,076.8400	1.0768	(27.309)	0	0	0
2019/01/18	R186	07/02/2019	9.00	Put	Bond Future	296.8100	0.2968	455.3500	0.4553	53.415	0	0	7,500
2019/01/18	R186	07/02/2019	9.20	Put	Bond Future	103.0200	0.1030	169.9200	0.1699	64.939	0	0	0
2019/01/18	R186	07/02/2019	9.20	Call	Bond Future	2,448.5400	2.4485	1,952.3500	1.9524	(20.265)	0	0	3,000
2019/01/18	R186	07/02/2019	9.30	Call	Bond Future	2,977.1200	2.9771	2,454.1600	2.4542	(17.566)	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
2019/01/18	R186	07/02/2019	9.30	Put	Bond Future	57.2300	0.0572	97.3600	0.0974	70.121	0	0	0
2019/01/18	R186	07/02/2019	9.38	Put	Bond Future	34.9000	0.0349	60.6700	0.0607	73.840	0	0	0
2019/01/18	R186	07/02/2019	9.38	Call	Bond Future	3,411.4000	3.4114	2,874.0800	2.8741	(15.751)	0	0	6,000
2019/01/18	R186	07/02/2019	8.20	Put	Bond Future	3,637.8100	3.6378	4,193.1200	4.1931	15.265	0	0	0
2019/01/18	R186	07/02/2019	9.10	Call	Bond Future	1,945.6400	1.9456	1,488.4700	1.4885	(23.497)	0	0	0
2019/01/18	R186	07/02/2019	8.21	Call	Bond Future	12.4600	0.0125	3.9200	0.0039	(68.539)	0	0	0
2019/01/18	R186	07/02/2019	8.30	Put	Bond Future	3,039.9300	3.0399	3,584.0100	3.5840	17.898	0	0	0
2019/01/18	R186	07/02/2019	8.50	Put	Bond Future	1,937.5900	1.9376	2,423.4400	2.4234	25.075	0	0	0
2019/01/18	R186	07/02/2019	9.50	Put	Bond Future	15.9800	0.0160	28.5500	0.0286	78.661	0	0	5,000
2019/01/18	R186	07/02/2019	9.92	Call	Bond Future	6,393.0100	6.3930	5,830.4200	5.8304	(8.800)	0	0	0
2019/01/18	R186	07/02/2019	9.23	Put	Bond Future	86.7100	0.0867	144.4100	0.1444	66.544	0	0	0
2019/01/18	R186	07/02/2019	9.23	Call	Bond Future	2,604.9700	2.6050	2,099.5800	2.0996	(19.401)	0	0	3,000
2019/01/18	R186	07/02/2019	8.22	Call	Bond Future	13.7600	0.0138	4.3900	0.0044	(68.096)	0	0	0
2019/01/18	R186	07/02/2019	8.22	Put	Bond Future	3,516.6800	3.5167	4,070.4000	4.0704	15.746	0	0	0
2019/01/18	R186	07/02/2019	9.27	Put	Bond Future	68.5300	0.0685	115.5500	0.1155	68.612	0	0	0
2019/01/18	R186	07/02/2019	9.27	Call	Bond Future	2,816.5300	2.8165	2,300.4600	2.3005	(18.323)	0	0	1,170
2019/01/18	R186	07/02/2019	8.30	Call	Bond Future	29.7700	0.0298	10.7600	0.0108	(63.856)	0	0	210
2019/01/18	R186	07/02/2019	9.90	Call	Bond Future	6,283.4400	6.2834	5,720.9600	5.7210	(8.952)	0	0	0
2019/01/18	R186	07/02/2019	9.90	Put	Bond Future	0.6400	0.0006	1.2500	0.0013	95.313	0	0	1,000
2019/01/18	R186	07/02/2019	8.77	Put	Bond Future	816.5100	0.8165	1,135.1800	1.1352	39.028	0	0	0
2019/01/18	R186	07/02/2019	8.77	Call	Bond Future	645.6300	0.6456	401.2100	0.4012	(37.858)	0	0	1,170
2019/01/18	R186	02/05/2019	10.07	Call	Bond Future	6,909.1000	6.9091	6,376.1900	6.3762	(7.713)	0	0	0
2019/01/18	R186	02/05/2019	9.75	Call	Bond Future	5,371.3500	5.3713	4,877.1200	4.8771	(9.201)	0	0	0
2019/01/18	R186	02/05/2019	9.96	Put	Bond Future	192.8800	0.1929	244.2900	0.2443	26.654	0	0	90
2019/01/18	R186	02/05/2019	9.25	Put	Bond Future	820.2800	0.8203	993.4200	0.9934	21.107	0	0	0
2019/01/18	R186	02/05/2019	8.65	Put	Bond Future	2,275.0300	2.2750	2,629.9800	2.6300	15.602	0	0	0
2019/01/18	R186	02/05/2019	9.01	Put	Bond Future	1,254.1200	1.2541	1,494.0100	1.4940	19.128	0	0	0
2019/01/18	R186	02/05/2019	9.02	Call	Bond Future	2,212.6300	2.2126	1,876.3500	1.8763	(15.198)	0	0	0
2019/01/18	R186	02/05/2019			Bond Future	8.8494	112.9440	8.9489	112.3708	1.125	0.0000	0.0000	4,739
2019/01/18	R186	02/05/2019	8.65	Call	Bond Future	1,115.1200	1.1151	896.9300	0.8969	(19.567)	0	0	3,250
2019/01/18	R186	02/05/2019	9.03	Call	Bond Future	2,248.7400	2.2487	1,909.4600	1.9095	(15.088)	0	0	0
2019/01/18	R186	02/05/2019	9.03	Put	Bond Future	1,211.6300	1.2116	1,445.4900	1.4455	19.301	0	0	0
2019/01/18	R186	02/05/2019	9.30	Call	Bond Future	3,313.3500	3.3133	2,901.1900	2.9012	(12.439)	0	0	200
2019/01/18	R186	02/05/2019	10.07	Put	Bond Future	144.0000	0.1440	184.2300	0.1842	27.938	0	0	200
2019/01/18	R186	02/05/2019	9.20	Put	Bond Future	898.0100	0.8980	1,083.9800	1.0840	20.709	0	0	0
2019/01/18	R186	02/05/2019	9.75	Put	Bond Future	325.5100	0.3255	404.4200	0.4044	24.242	0	0	7,000
2019/01/18	R186	02/05/2019	9.96	Call	Bond Future	6,371.2100	6.3712	5,849.4800	5.8495	(8.189)	0	0	0
2019/01/18	R186	02/05/2019	9.25	Call	Bond Future	3,103.3400	3.1033	2,703.3400	2.7033	(12.889)	0	0	3,250
2019/01/18	R186	02/05/2019	9.01	Call	Bond Future	2,177.0200	2.1770	1,843.7700	1.8438	(15.308)	0	0	0
2019/01/18	R186	02/05/2019	10.02	Put	Bond Future	164.7200	0.1647	209.7700	0.2098	27.349	0	0	3,250
2019/01/18	R186	02/05/2019	9.02	Put	Bond Future	1,232.6100	1.2326	1,469.4700	1.4695	19.216	0	0	0
2019/01/18	R186	02/05/2019	9.30	Put	Bond Future	749.7300	0.7497	910.7100	0.9107	21.472	0	0	0
2019/01/18	R186	02/05/2019	9.20	Call	Bond Future	2,899.5500	2.8995	2,512.3800	2.5124	(13.353)	0	0	90
2019/01/18	R186	02/05/2019	8.62	Put	Bond Future	2,381.1400	2.3811	2,745.6500	2.7456	15.308	0	0	0
2019/01/18	R186	02/05/2019	8.62	Call	Bond Future	1,045.3200	1.0453	836.6900	0.8367	(19.958)	0	0	90
2019/01/18	R186	02/05/2019	8.70	Put	Bond Future	2,105.2700	2.1053	2,444.1200	2.4441	16.095	0	0	0
2019/01/18	R186	02/05/2019	8.70	Call	Bond Future	1,237.7400	1.2377	1,003.4500	1.0034	(18.929)	0	0	200
2019/01/18	R186	02/05/2019	9.00	Put	Bond Future	1,275.7100	1.2757	1,518.6400	1.5186	19.043	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
2019/01/18	R186	02/05/2019	9.00	Call	Bond Future	2,141.4500	2.1415	1,811.2400	1.8112	(15.420)	0	0	7,000
2019/01/18	R186	02/05/2019	8.50	Put	Bond Future	2,837.2800	2.8373	3,238.9400	3.2389	14.157	0	0	0
2019/01/18	R186	02/05/2019	8.50	Call	Bond Future	794.1600	0.7942	622.6800	0.6227	(21.593)	0	0	7,000
2019/01/18	R186	02/05/2019	8.80	Put	Bond Future	1,793.6300	1.7936	2,100.0100	2.1000	17.082	0	0	0
2019/01/18	R186	02/05/2019	8.80	Call	Bond Future	1,507.8400	1.5078	1,241.0800	1.2411	(17.692)	0	0	7,500
2019/01/18	R186	02/05/2019	10.02	Call	Bond Future	6,663.6500	6.6637	6,135.5600	6.1356	(7.925)	0	0	0
2019/01/18	R186	01/08/2019	10.08	Put	Bond Future	508.5300	0.5085	597.0700	0.5971	17.411	0	0	6,000
2019/01/18	R186	01/08/2019	9.54	Call	Bond Future	4,533.0500	4.5331	4,107.4800	4.1075	(9.388)	0	0	0
2019/01/18	R186	01/08/2019			Bond Future	8.8953	109.8426	8.9998	109.2582	1.174	0.0000	0.0000	0
2019/01/18	R186	01/08/2019	9.05	Put	Bond Future	1,808.4500	1.8084	2,065.1800	2.0652	14.196	0	0	0
2019/01/18	R186	01/08/2019	9.05	Call	Bond Future	2,672.6800	2.6727	2,344.9500	2.3450	(12.262)	0	0	6,000
2019/01/18	R186	01/08/2019	9.52	Call	Bond Future	4,449.2200	4.4492	4,026.9400	4.0269	(9.491)	0	0	0
2019/01/18	R186	01/08/2019	9.52	Put	Bond Future	1,012.6700	1.0127	1,174.8500	1.1748	16.015	0	0	0
2019/01/18	R186	01/08/2019	8.30	Put	Bond Future	4,189.5500	4.1895	4,628.6500	4.6287	10.481	0	0	0
2019/01/18	R186	01/08/2019	8.30	Call	Bond Future	777.5700	0.7776	632.2100	0.6322	(18.694)	0	0	6,000
2019/01/18	R186	01/08/2019	10.08	Call	Bond Future	6,906.6300	6.9066	6,410.7100	6.4107	(7.180)	0	0	0
2019/01/18	R186	01/08/2019	9.54	Put	Bond Future	988.8200	0.9888	1,147.7100	1.1477	16.069	0	0	0
2019/01/18	R186	01/08/2019	9.53	Call	Bond Future	4,491.0800	4.4911	4,067.1500	4.0671	(9.439)	0	0	0
2019/01/18	R186	01/08/2019	9.53	Put	Bond Future	1,000.6700	1.0007	1,161.2000	1.1612	16.042	0	0	0
2019/01/18	R197	07/02/2019			Bond Future	300.3478	300.3478	300.5476	300.5476	0.067	0.0000	0.0000	43
2019/01/18	R197	02/05/2019			Bond Future	305.6521	305.6521	305.8547	305.8547	0.066	0.0000	0.0000	2,350
2019/01/18	R197	01/08/2019			Bond Future	304.1200	304.1200	304.3262	304.3262	0.068	0.0000	0.0000	0
2019/01/18	R202	07/02/2019			Bond Future	234.4574	234.4574	235.1449	235.1449	0.293	0.0000	0.0000	6,585
2019/01/18	R202	02/05/2019			Bond Future	238.5981	238.5981	239.2971	239.2971	0.293	0.0000	0.0000	2,220
2019/01/18	R202	01/08/2019			Bond Future	239.2876	239.2876	240.0002	240.0002	0.298	0.0000	0.0000	0
2019/01/18	R207	07/02/2019	6.52	Call	Bond Future	330.0200	0.3300	242.2800	0.2423	(26.586)	0	0	0
2019/01/18	R207	07/02/2019	6.51	Put	Bond Future	0.0700	0.0001	0.6700	0.0007	857.143	0	0	0
2019/01/18	R207	07/02/2019			Bond Future	6.1490	101.5267	6.2480	101.4385	1.611	0.0000	0.0000	15,739
2019/01/18	R207	07/02/2019	6.53	Call	Bond Future	338.8800	0.3389	251.0600	0.2511	(25.915)	0	0	0
2019/01/18	R207	07/02/2019	6.53	Put	Bond Future	0.0500	0.0001	0.4700	0.0005	840.000	0	0	0
2019/01/18	R207	07/02/2019	6.52	Put	Bond Future	0.0600	0.0001	0.5600	0.0006	833.333	0	0	0
2019/01/18	R207	07/02/2019	6.51	Call	Bond Future	321.1600	0.3212	233.5200	0.2335	(27.289)	0	0	0
2019/01/18	R207	02/05/2019	7.63	Call	Bond Future	1,320.4800	1.3205	1,230.5100	1.2305	(6.813)	0	0	0
2019/01/18	R207	02/05/2019			Bond Future	5.6553	103.2965	5.7884	103.2066	2.354	0.0000	0.0000	0
2019/01/18	R207	02/05/2019	7.61	Call	Bond Future	1,307.2500	1.3072	1,217.2800	1.2173	(6.882)	0	0	0
2019/01/18	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R207	02/05/2019	7.62	Call	Bond Future	1,313.8700	1.3139	1,223.9000	1.2239	(6.848)	0	0	0
2019/01/18	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R207	01/08/2019	7.33	Call	Bond Future	1,306.7000	1.3067	1,214.8200	1.2148	(7.031)	0	0	0
2019/01/18	R207	01/08/2019			Bond Future	4.3400	101.6667	4.5477	101.5748	4.786	0.0000	0.0000	0
2019/01/18	R207	01/08/2019	7.34	Call	Bond Future	1,311.0200	1.3110	1,219.1400	1.2191	(7.008)	0	0	0
2019/01/18	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R207	01/08/2019	7.35	Call	Bond Future	1,315.3300	1.3153	1,223.4500	1.2234	(6.985)	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
2019/01/18	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/18	R208	07/02/2019	7.07	Call	Bond Future	94.2900	0.0943	44.3300	0.0443	(52.985)	0	0	0
2019/01/18	R208	07/02/2019	7.08	Put	Bond Future	113.6000	0.1136	190.0900	0.1901	67.333	0	0	0
2019/01/18	R208	07/02/2019	7.06	Put	Bond Future	131.4100	0.1314	215.6400	0.2156	64.097	0	0	0
2019/01/18	R208	07/02/2019			Bond Future	7.0844	101.8418	7.1517	101.7115	0.950	0.0000	0.0000	17,335
2019/01/18	R208	07/02/2019	7.07	Put	Bond Future	122.2600	0.1223	202.6000	0.2026	65.712	0	0	0
2019/01/18	R208	07/02/2019	7.08	Call	Bond Future	105.0100	0.1050	51.2000	0.0512	(51.243)	0	0	0
2019/01/18	R208	07/02/2019	7.06	Call	Bond Future	84.0500	0.0840	37.9800	0.0380	(54.813)	0	0	0
2019/01/18	R208	02/05/2019	8.03	Put	Bond Future	29.0600	0.0291	37.1200	0.0371	27.736	0	0	0
2019/01/18	R208	02/05/2019	8.02	Call	Bond Future	1,771.1300	1.7711	1,646.6700	1.6467	(7.027)	0	0	0
2019/01/18	R208	02/05/2019			Bond Future	7.0111	100.2163	7.0872	100.0835	1.086	0.0000	0.0000	0
2019/01/18	R208	02/05/2019	8.03	Call	Bond Future	1,787.1400	1.7871	1,662.4300	1.6624	(6.978)	0	0	0
2019/01/18	R208	02/05/2019	8.02	Put	Bond Future	30.1100	0.0301	38.4200	0.0384	27.599	0	0	0
2019/01/18	R208	02/05/2019	8.04	Call	Bond Future	1,803.1800	1.8032	1,678.2300	1.6782	(6.929)	0	0	0
2019/01/18	R208	02/05/2019	8.04	Put	Bond Future	28.0500	0.0281	35.8700	0.0359	27.879	0	0	0
2019/01/18	R208	01/08/2019	8.16	Call	Bond Future	2,000.9100	2.0009	1,875.3500	1.8753	(6.275)	0	0	0
2019/01/18	R208	01/08/2019	8.17	Put	Bond Future	41.0300	0.0410	50.7600	0.0508	23.714	0	0	0
2019/01/18	R208	01/08/2019			Bond Future	6.8672	102.1687	6.9555	102.0332	1.286	0.0000	0.0000	0
2019/01/18	R208	01/08/2019	8.16	Put	Bond Future	42.0900	0.0421	52.0400	0.0520	23.640	0	0	0
2019/01/18	R208	01/08/2019	8.17	Call	Bond Future	2,014.8000	2.0148	1,889.0200	1.8890	(6.243)	0	0	0
2019/01/18	R208	01/08/2019	8.15	Call	Bond Future	1,987.0500	1.9871	1,861.7000	1.8617	(6.308)	0	0	0
2019/01/18	R208	01/08/2019	8.15	Put	Bond Future	43.1800	0.0432	53.3400	0.0533	23.529	0	0	0
2019/01/18	R209	07/02/2019	10.20	Put	Bond Future	60.8800	0.0609	105.6100	0.1056	73.472	0	0	4,000
2019/01/18	R209	07/02/2019	8.97	Put	Bond Future	4,353.9000	4.3539	5,060.6100	5.0606	16.232	0	0	0
2019/01/18	R209	07/02/2019			Bond Future	9.6034	74.3880	9.7135	73.6708	1.146	0.0000	0.0000	117,685
2019/01/18	R209	07/02/2019	8.96	Call	Bond Future	13.4400	0.0134	3.8600	0.0039	(71.280)	0	0	0
2019/01/18	R209	07/02/2019	8.96	Put	Bond Future	4,424.0500	4.4240	5,131.6700	5.1317	15.995	0	0	0
2019/01/18	R209	07/02/2019	10.20	Call	Bond Future	3,825.6400	3.8256	3,153.1700	3.1532	(17.578)	0	0	0
2019/01/18	R209	07/02/2019	8.97	Call	Bond Future	14.8100	0.0148	4.3200	0.0043	(70.831)	0	0	0
2019/01/18	R209	07/02/2019	9.54	Put	Bond Future	1,112.9400	1.1129	1,546.5100	1.5465	38.957	0	0	0
2019/01/18	R209	07/02/2019	9.54	Call	Bond Future	695.1600	0.6952	411.5300	0.4115	(40.801)	0	0	4,000
2019/01/18	R209	07/02/2019	9.04	Put	Bond Future	3,869.9500	3.8700	4,567.7800	4.5678	18.032	0	0	0
2019/01/18	R209	07/02/2019	9.04	Call	Bond Future	28.7900	0.0288	9.4200	0.0094	(67.280)	0	0	4,000
2019/01/18	R209	07/02/2019	8.95	Call	Bond Future	12.1900	0.0122	3.4500	0.0035	(71.698)	0	0	0
2019/01/18	R209	07/02/2019	8.95	Put	Bond Future	4,494.4200	4.4944	5,202.8800	5.2029	15.763	0	0	0
2019/01/18	R209	02/05/2019	9.70	Put	Bond Future	1,840.0700	1.8401	2,188.9900	2.1890	18.962	0	0	0
2019/01/18	R209	02/05/2019			Bond Future	9.6526	72.5359	9.7658	71.8060	1.172	0.0000	0.0000	0
2019/01/18	R209	02/05/2019	9.69	Call	Bond Future	2,112.0300	2.1120	1,734.8600	1.7349	(17.858)	0	0	0
2019/01/18	R209	02/05/2019	9.69	Put	Bond Future	1,869.7000	1.8697	2,222.4200	2.2224	18.865	0	0	0
2019/01/18	R209	02/05/2019	9.70	Call	Bond Future	2,147.0400	2.1470	1,766.0700	1.7661	(17.744)	0	0	0
2019/01/18	R209	02/05/2019	10.50	Call	Bond Future	5,694.4300	5.6944	5,084.6100	5.0846	(10.709)	0	0	0
2019/01/18	R209	02/05/2019	10.71	Call	Bond Future	6,756.2500	6.7563	6,113.9000	6.1139	(9.507)	0	0	0
2019/01/18	R209	02/05/2019	9.68	Call	Bond Future	2,077.3000	2.0773	1,703.9500	1.7040	(17.973)	0	0	0
2019/01/18	R209	02/05/2019	9.68	Put	Bond Future	1,899.7000	1.8997	2,256.2400	2.2562	18.768	0	0	0
2019/01/18	R209	02/05/2019	9.95	Put	Bond Future	1,216.8500	1.2169	1,476.0300	1.4760	21.299	0	0	0
2019/01/18	R209	02/05/2019	9.95	Call	Bond Future	3,112.5300	3.1125	2,641.8200	2.6418	(15.123)	0	0	760

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2019/01/18	R209	02/05/2019	10.50	Put	Bond Future	481.6500	0.4816	601.7200	0.6017	24.929	0	0	11,560
2019/01/18	R209	02/05/2019	9.35	Put	Bond Future	3,097.6700	3.0977	3,583.7000	3.5837	15.690	0	0	0
2019/01/18	R209	02/05/2019	9.35	Call	Bond Future	1,090.4000	1.0904	846.5400	0.8465	(22.364)	0	0	760
2019/01/18	R209	02/05/2019	10.71	Put	Bond Future	338.3200	0.3383	425.8600	0.4259	25.875	0	0	760
2019/01/18	R209	01/08/2019	10.15	Put	Bond Future	1,608.8200	1.6088	1,859.1500	1.8591	15.560	0	0	0
2019/01/18	R209	01/08/2019	10.17	Call	Bond Future	4,506.7800	4.5068	4,008.3800	4.0084	(11.059)	0	0	0
2019/01/18	R209	01/08/2019			Bond Future	9.7002	73.9490	9.8166	73.2049	1.201	0.0000	0.0000	0
2019/01/18	R209	01/08/2019	10.15	Call	Bond Future	4,421.8100	4.4218	3,927.9800	3.9280	(11.168)	0	0	0
2019/01/18	R209	01/08/2019	10.17	Put	Bond Future	1,572.5000	1.5725	1,818.2600	1.8183	15.629	0	0	0
2019/01/18	R209	01/08/2019	10.16	Put	Bond Future	1,590.4600	1.5905	1,838.5000	1.8385	15.595	0	0	0
2019/01/18	R209	01/08/2019	10.16	Call	Bond Future	4,464.1300	4.4641	3,968.0100	3.9680	(11.113)	0	0	0
2019/01/18	R210	07/02/2019			Bond Future	188.0223	188.0223	188.0277	188.0277	0.003	0.0000	0.0000	2,020
2019/01/18	R210	02/05/2019			Bond Future	188.7870	188.7870	188.7922	188.7922	0.003	0.0000	0.0000	1,238
2019/01/18	R210	01/08/2019			Bond Future	192.5096	192.5096	192.5146	192.5146	0.003	0.0000	0.0000	0
2019/01/18	R212	07/02/2019			Bond Future	156.0511	156.0511	156.2119	156.2119	0.103	0.0000	0.0000	3,450
2019/01/18	R212	02/05/2019			Bond Future	158.8070	158.8070	158.9703	158.9703	0.103	0.0000	0.0000	1,526
2019/01/18	R212	01/08/2019			Bond Future	161.8672	161.8672	162.0335	162.0335	0.103	0.0000	0.0000	0
2019/01/18	R213	07/02/2019	8.68	Call	Bond Future	4.9700	0.0050	1.3400	0.0013	(73.038)	0	0	0
2019/01/18	R213	07/02/2019			Bond Future	9.4000	86.0969	9.5001	85.4724	1.064	0.0000	0.0000	31,062
2019/01/18	R213	07/02/2019	8.68	Put	Bond Future	4,693.5100	4.6935	5,314.3900	5.3144	13.228	0	0	0
2019/01/18	R213	07/02/2019	8.69	Call	Bond Future	5.5000	0.0055	1.5100	0.0015	(72.545)	0	0	0
2019/01/18	R213	07/02/2019	8.70	Put	Bond Future	4,559.6500	4.5596	5,179.7700	5.1798	13.600	0	0	0
2019/01/18	R213	07/02/2019	8.69	Put	Bond Future	4,626.5200	4.6265	5,247.0400	5.2470	13.412	0	0	0
2019/01/18	R213	07/02/2019	8.70	Call	Bond Future	6.0800	0.0061	1.6900	0.0017	(72.204)	0	0	0
2019/01/18	R213	02/05/2019	9.49	Call	Bond Future	1,988.9100	1.9889	1,659.5400	1.6595	(16.560)	0	0	0
2019/01/18	R213	02/05/2019	9.48	Put	Bond Future	1,778.9400	1.7789	2,088.4800	2.0885	17.400	0	0	0
2019/01/18	R213	02/05/2019			Bond Future	9.4514	84.0484	9.5546	83.4129	1.092	0.0000	0.0000	1,200
2019/01/18	R213	02/05/2019	9.50	Call	Bond Future	2,022.4200	2.0224	1,689.6900	1.6897	(16.452)	0	0	0
2019/01/18	R213	02/05/2019	9.50	Put	Bond Future	1,722.3600	1.7224	2,025.1700	2.0252	17.581	0	0	0
2019/01/18	R213	02/05/2019	9.49	Put	Bond Future	1,750.4700	1.7505	2,056.6400	2.0566	17.491	0	0	0
2019/01/18	R213	02/05/2019	9.48	Call	Bond Future	1,955.6900	1.9557	1,629.6900	1.6297	(16.669)	0	0	0
2019/01/18	R213	01/08/2019	9.99	Put	Bond Future	1,453.6400	1.4536	1,663.9100	1.6639	14.465	0	0	0
2019/01/18	R213	01/08/2019	9.98	Call	Bond Future	4,322.8000	4.3228	3,886.9700	3.8870	(10.082)	0	0	0
2019/01/18	R213	01/08/2019			Bond Future	9.5011	85.6858	9.6080	85.0377	1.124	0.0000	0.0000	0
2019/01/18	R213	01/08/2019	9.99	Call	Bond Future	4,364.3400	4.3643	3,926.5500	3.9265	(10.031)	0	0	0
2019/01/18	R213	01/08/2019	9.98	Put	Bond Future	1,470.2500	1.4703	1,682.4800	1.6825	14.435	0	0	0
2019/01/18	R213	01/08/2019	10.00	Call	Bond Future	4,406.2300	4.4062	3,966.4900	3.9665	(9.980)	0	0	0
2019/01/18	R213	01/08/2019	10.00	Put	Bond Future	1,437.4400	1.4374	1,645.7600	1.6458	14.492	0	0	0
2019/01/18	R214	07/02/2019	9.05	Put	Bond Future	5,380.3300	5.3803	6,119.7800	6.1198	13.744	0	0	0
2019/01/18	R214	07/02/2019			Bond Future	9.7942	73.4089	9.9042	72.6656	1.124	0.0000	0.0000	29,281
2019/01/18	R214	07/02/2019	9.04	Call	Bond Future	4.5400	0.0045	1.1000	0.0011	(75.771)	0	0	0
2019/01/18	R214	07/02/2019	9.04	Put	Bond Future	5,456.3900	5.4564	6,196.2300	6.1962	13.559	0	0	0
2019/01/18	R214	07/02/2019	9.05	Call	Bond Future	5.0800	0.0051	1.2500	0.0013	(75.394)	0	0	0
2019/01/18	R214	07/02/2019	9.03	Call	Bond Future	4.0500	0.0041	0.9700	0.0010	(76.049)	0	0	0

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2019/01/18	R214 07/02/2019	9.03	Put	Bond Future	5,532.6200	5.5326	6,272.8200	6.2728	13.379	0	0	0
2019/01/18	R214 02/05/2019	9.87	Call	Bond Future	2,242.9200	2.2429	1,854.2800	1.8543	(17.327)	0	0	0
2019/01/18	R214 02/05/2019	9.85	Call	Bond Future	2,171.4400	2.1714	1,790.4400	1.7904	(17.546)	0	0	0
2019/01/18	R214 02/05/2019			Bond Future	9.8433	71.3929	9.9563	70.6365	1.148	0.0000	0.0000	1,200
2019/01/18	R214 02/05/2019	9.85	Put	Bond Future	2,126.2800	2.1263	2,501.6900	2.5017	17.656	0	0	0
2019/01/18	R214 02/05/2019	9.87	Put	Bond Future	2,063.0300	2.0630	2,430.8000	2.4308	17.827	0	0	0
2019/01/18	R214 02/05/2019	9.86	Call	Bond Future	2,207.1200	2.2071	1,822.2900	1.8223	(17.436)	0	0	0
2019/01/18	R214 02/05/2019	9.86	Put	Bond Future	2,094.5400	2.0945	2,466.1200	2.4661	17.740	0	0	0
2019/01/18	R214 01/08/2019	10.34	Put	Bond Future	1,693.8700	1.6939	1,953.7300	1.9537	15.341	0	0	0
2019/01/18	R214 01/08/2019			Bond Future	9.8918	72.7837	10.0080	72.0124	1.175	0.0000	0.0000	0
2019/01/18	R214 01/08/2019	10.33	Call	Bond Future	4,551.1100	4.5511	4,042.1100	4.0421	(11.184)	0	0	0
2019/01/18	R214 01/08/2019	10.33	Put	Bond Future	1,713.1500	1.7131	1,975.3800	1.9754	15.307	0	0	0
2019/01/18	R214 01/08/2019	10.34	Call	Bond Future	4,594.4300	4.5944	4,083.0600	4.0831	(11.130)	0	0	0
2019/01/18	R214 01/08/2019	10.32	Call	Bond Future	4,508.1000	4.5081	4,001.4900	4.0015	(11.238)	0	0	0
2019/01/18	R214 01/08/2019	10.32	Put	Bond Future	1,732.8300	1.7328	1,997.4500	1.9975	15.271	0	0	0
2019/01/18	R248 07/02/2019	9.06	Put	Bond Future	7,017.5300	7.0175	7,963.8200	7.9638	13.485	0	0	0
2019/01/18	R248 07/02/2019			Bond Future	9.8143	93.8065	9.9243	92.8569	1.121	0.0000	0.0000	107,235
2019/01/18	R248 07/02/2019	9.06	Call	Bond Future	4.2800	0.0043	0.9600	0.0010	(77.570)	0	0	0
2019/01/18	R248 07/02/2019	9.05	Put	Bond Future	7,116.3300	7.1163	8,062.9900	8.0630	13.303	0	0	0
2019/01/18	R248 07/02/2019	9.07	Call	Bond Future	4.8300	0.0048	1.1100	0.0011	(77.019)	0	0	0
2019/01/18	R248 07/02/2019	9.07	Put	Bond Future	6,918.9600	6.9190	7,864.8500	7.8649	13.671	0	0	0
2019/01/18	R248 07/02/2019	9.05	Call	Bond Future	3.7900	0.0038	0.8400	0.0008	(77.836)	0	0	0
2019/01/18	R248 02/05/2019	9.90	Put	Bond Future	2,527.2100	2.5272	2,993.3700	2.9934	18.446	0	0	0
2019/01/18	R248 02/05/2019			Bond Future	9.8638	91.0051	9.9769	90.0388	1.146	0.0000	0.0000	40
2019/01/18	R248 02/05/2019	9.90	Call	Bond Future	2,838.6800	2.8387	2,338.4900	2.3385	(17.621)	0	0	0
2019/01/18	R248 02/05/2019	9.91	Call	Bond Future	2,885.1600	2.8852	2,380.0100	2.3800	(17.509)	0	0	0
2019/01/18	R248 02/05/2019	9.89	Put	Bond Future	2,566.9200	2.5669	3,038.0600	3.0381	18.354	0	0	0
2019/01/18	R248 02/05/2019	9.91	Put	Bond Future	2,488.0100	2.4880	2,949.2100	2.9492	18.537	0	0	0
2019/01/18	R248 02/05/2019	9.89	Call	Bond Future	2,792.5600	2.7926	2,297.3500	2.2974	(17.733)	0	0	0
2019/01/18	R248 01/08/2019	10.35	Call	Bond Future	5,716.5200	5.7165	5,064.7200	5.0647	(11.402)	0	0	0
2019/01/18	R248 01/08/2019	10.34	Put	Bond Future	2,137.2000	2.1372	2,473.7700	2.4738	15.748	0	0	0
2019/01/18	R248 01/08/2019			Bond Future	9.9127	92.7780	10.0291	91.7927	1.174	0.0000	0.0000	0
2019/01/18	R248 01/08/2019	10.36	Call	Bond Future	5,771.4900	5.7715	5,116.6200	5.1166	(11.347)	0	0	0
2019/01/18	R248 01/08/2019	10.36	Put	Bond Future	2,088.0400	2.0880	2,418.4500	2.4184	15.824	0	0	0
2019/01/18	R248 01/08/2019	10.35	Put	Bond Future	2,112.4800	2.1125	2,445.9600	2.4460	15.786	0	0	0
2019/01/18	R248 01/08/2019	10.34	Call	Bond Future	5,661.7100	5.6617	5,013.0000	5.0130	(11.458)	0	0	0

Total

988114