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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2019 TO 22/01/2019

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
2019/01/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	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
2019/01/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	2025	07/02/2019			Bond Future	133.3766	133.3766	133.5932	133.5932	0.162	0.0000	0.0000	355
2019/01/22	2025	02/05/2019			Bond Future	135.7316	135.7316	135.9155	135.9155	0.135	0.0000	0.0000	171
2019/01/22	2025	01/08/2019			Bond Future	138.3608	138.3608	138.5252	138.5252	0.119	0.0000	0.0000	0
2019/01/22	2029	07/02/2019			Bond Future	101.6782	101.6782	101.6725	101.6725	(0.006)	0.0000	0.0000	80
2019/01/22	2029	02/05/2019			Bond Future	102.4005	102.4005	102.3670	102.3670	(0.033)	0.0000	0.0000	2,954
2019/01/22	2029	01/08/2019			Bond Future	104.4194	104.4194	104.3679	104.3679	(0.049)	0.0000	0.0000	0
2019/01/22	2030	07/02/2019	8.62	Call	Bond Future	0.7000	0.0007	1.0300	0.0010	47.143	0	0	0
2019/01/22	2030	07/02/2019	10.20	Put	Bond Future	8.2100	0.0082	3.9200	0.0039	(52.253)	0	0	3,960
2019/01/22	2030	07/02/2019			Bond Future	9.4190	90.6848	9.3641	91.0318	(0.583)	0.0000	0.0000	52,579
2019/01/22	2030	07/02/2019	9.68	Put	Bond Future	222.9800	0.2230	147.7800	0.1478	(33.725)	0	0	0
2019/01/22	2030	07/02/2019	9.68	Call	Bond Future	1,849.1800	1.8492	2,120.9900	2.1210	14.699	0	0	3,960
2019/01/22	2030	07/02/2019	9.18	Put	Bond Future	1,737.8100	1.7378	1,454.9100	1.4549	(16.279)	0	0	0
2019/01/22	2030	07/02/2019	9.18	Call	Bond Future	213.6000	0.2136	277.7100	0.2777	30.014	0	0	3,960
2019/01/22	2030	07/02/2019	8.63	Call	Bond Future	0.8100	0.0008	1.1800	0.0012	45.679	0	0	0
2019/01/22	2030	07/02/2019	8.62	Put	Bond Future	5,233.8500	5.2338	4,887.1700	4.8872	(6.624)	0	0	0
2019/01/22	2030	07/02/2019	10.20	Call	Bond Future	4,758.3100	4.7583	5,101.0300	5.1010	7.203	0	0	0
2019/01/22	2030	07/02/2019	8.90	Call	Bond Future	21.8200	0.0218	30.5000	0.0305	39.780	0	0	1,320
2019/01/22	2030	07/02/2019	8.63	Put	Bond Future	5,166.0000	5.1660	4,819.3600	4.8194	(6.710)	0	0	0
2019/01/22	2030	07/02/2019	8.64	Call	Bond Future	0.9300	0.0009	1.3600	0.0014	46.237	0	0	0
2019/01/22	2030	07/02/2019	8.64	Put	Bond Future	5,098.2100	5.0982	4,751.6300	4.7516	(6.798)	0	0	0
2019/01/22	2030	07/02/2019	9.60	Put	Bond Future	334.8300	0.3348	231.9300	0.2319	(30.732)	0	0	0
2019/01/22	2030	07/02/2019	9.60	Call	Bond Future	1,466.8300	1.4668	1,710.9400	1.7109	16.642	0	0	1,320
2019/01/22	2030	07/02/2019	9.40	Put	Bond Future	815.5000	0.8155	624.9600	0.6250	(23.365)	0	0	0
2019/01/22	2030	07/02/2019	9.40	Call	Bond Future	695.6900	0.6957	852.1600	0.8522	22.491	0	0	0
2019/01/22	2030	07/02/2019	8.70	Put	Bond Future	4,693.3000	4.6933	4,347.2300	4.3472	(7.374)	0	0	0
2019/01/22	2030	07/02/2019	8.70	Call	Bond Future	2.0800	0.0021	3.0200	0.0030	45.192	0	0	0
2019/01/22	2030	07/02/2019	8.90	Put	Bond Future	3,376.0000	3.3760	3,037.6700	3.0377	(10.022)	0	0	0
2019/01/22	2030	02/05/2019	8.90	Put	Bond Future	4,209.8600	4.2099	3,948.1800	3.9482	(6.216)	0	0	0
2019/01/22	2030	02/05/2019	9.41	Call	Bond Future	1,654.9700	1.6550	1,805.5600	1.8056	9.099	0	0	0
2019/01/22	2030	02/05/2019			Bond Future	9.4796	92.2653	9.4268	92.5934	(0.557)	0.0000	0.0000	26,503
2019/01/22	2030	02/05/2019	9.39	Call	Bond Future	1,594.7700	1.5948	1,741.8600	1.7419	9.223	0	0	0
2019/01/22	2030	02/05/2019	9.39	Put	Bond Future	2,152.9000	2.1529	1,971.8700	1.9719	(8.409)	0	0	0
2019/01/22	2030	02/05/2019	10.20	Call	Bond Future	4,898.7700	4.8988	5,159.7400	5.1597	5.327	0	0	0
2019/01/22	2030	02/05/2019	10.20	Put	Bond Future	575.0500	0.5751	507.9000	0.5079	(11.677)	0	0	3,000
2019/01/22	2030	02/05/2019	8.90	Call	Bond Future	516.7100	0.5167	583.1500	0.5831	12.858	0	0	3,000
2019/01/22	2030	02/05/2019	9.41	Put	Bond Future	2,088.1300	2.0881	1,910.6000	1.9106	(8.502)	0	0	0
2019/01/22	2030	02/05/2019	9.40	Call	Bond Future	1,624.7200	1.6247	1,773.5500	1.7735	9.160	0	0	3,000
2019/01/22	2030	02/05/2019	9.40	Put	Bond Future	2,120.3400	2.1203	1,941.0500	1.9410	(8.456)	0	0	0
2019/01/22	2030	01/08/2019	9.91	Put	Bond Future	1,631.8800	1.6319	1,515.9200	1.5159	(7.106)	0	0	0
2019/01/22	2030	01/08/2019			Bond Future	9.5407	90.0571	9.4885	90.3760	(0.548)	0.0000	0.0000	0
2019/01/22	2030	01/08/2019	9.91	Call	Bond Future	3,843.4200	3.8434	4,046.3100	4.0463	5.279	0	0	0
2019/01/22	2030	01/08/2019	9.92	Call	Bond Future	3,883.3800	3.8834	4,087.3000	4.0873	5.251	0	0	0

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2019/01/22	2030	01/08/2019	9.90	Put	Bond Future	1,650.7500	1.6507	1,533.7500	1.5338	(7.088)	0	0	0
2019/01/22	2030	01/08/2019	9.92	Put	Bond Future	1,612.9700	1.6130	1,498.0400	1.4980	(7.125)	0	0	0
2019/01/22	2030	01/08/2019	9.90	Call	Bond Future	3,803.3600	3.8034	4,005.2100	4.0052	5.307	0	0	0
2019/01/22	2032	07/02/2019	8.81	Call	Bond Future	0.5000	0.0005	0.6800	0.0007	36.000	0	0	0
2019/01/22	2032	07/02/2019	8.80	Put	Bond Future	6,032.3500	6.0324	5,690.6500	5.6907	(5.664)	0	0	0
2019/01/22	2032	07/02/2019			Bond Future	9.6448	92.7784	9.5948	93.1202	(0.518)	0.0000	0.0000	40,569
2019/01/22	2032	07/02/2019	8.82	Call	Bond Future	0.5800	0.0006	0.7900	0.0008	36.207	0	0	0
2019/01/22	2032	07/02/2019	8.82	Put	Bond Future	5,883.2600	5.8833	5,541.6100	5.5416	(5.807)	0	0	0
2019/01/22	2032	07/02/2019	8.81	Put	Bond Future	5,957.7600	5.9578	5,616.0800	5.6161	(5.735)	0	0	0
2019/01/22	2032	07/02/2019	8.80	Call	Bond Future	0.4300	0.0004	0.5900	0.0006	37.209	0	0	0
2019/01/22	2032	02/05/2019	9.62	Put	Bond Future	2,363.0400	2.3630	2,184.7000	2.1847	(7.547)	0	0	0
2019/01/22	2032	02/05/2019	9.61	Call	Bond Future	1,753.6600	1.7537	1,896.5200	1.8965	8.146	0	0	0
2019/01/22	2032	02/05/2019			Bond Future	9.7054	90.2387	9.6575	90.5616	(0.494)	0.0000	0.0000	4,197
2019/01/22	2032	02/05/2019	9.62	Call	Bond Future	1,786.1000	1.7861	1,930.6500	1.9306	8.093	0	0	0
2019/01/22	2032	02/05/2019	9.61	Put	Bond Future	2,398.4900	2.3985	2,218.4600	2.2185	(7.506)	0	0	0
2019/01/22	2032	02/05/2019	9.63	Call	Bond Future	1,818.6600	1.8187	1,964.9000	1.9649	8.041	0	0	0
2019/01/22	2032	02/05/2019	9.63	Put	Bond Future	2,327.7900	2.3278	2,151.1400	2.1511	(7.589)	0	0	0
2019/01/22	2032	01/08/2019	10.10	Call	Bond Future	4,047.3800	4.0474	4,242.6600	4.2427	4.825	0	0	0
2019/01/22	2032	01/08/2019	10.11	Put	Bond Future	1,842.9200	1.8429	1,725.2800	1.7253	(6.383)	0	0	0
2019/01/22	2032	01/08/2019			Bond Future	9.7647	91.9966	9.7174	92.3105	(0.484)	0.0000	0.0000	0
2019/01/22	2032	01/08/2019	10.10	Put	Bond Future	1,864.2400	1.8642	1,745.5600	1.7456	(6.366)	0	0	0
2019/01/22	2032	01/08/2019	10.11	Call	Bond Future	4,090.0100	4.0900	4,286.3300	4.2863	4.800	0	0	0
2019/01/22	2032	01/08/2019	10.09	Call	Bond Future	4,005.1600	4.0052	4,199.4000	4.1994	4.850	0	0	0
2019/01/22	2032	01/08/2019	10.09	Put	Bond Future	1,886.0400	1.8860	1,766.3200	1.7663	(6.348)	0	0	0
2019/01/22	2033	07/02/2019			Bond Future	104.4995	104.4995	104.4938	104.4938	(0.005)	0.0000	0.0000	120
2019/01/22	2033	02/05/2019			Bond Future	105.1993	105.1993	105.1652	105.1652	(0.032)	0.0000	0.0000	5,970
2019/01/22	2033	01/08/2019			Bond Future	107.2733	107.2733	107.2207	107.2207	(0.049)	0.0000	0.0000	0
2019/01/22	2037	07/02/2019	9.06	Put	Bond Future	6,530.7700	6.5308	6,072.7700	6.0728	(7.013)	0	0	0
2019/01/22	2037	07/02/2019	9.05	Call	Bond Future	0.6700	0.0007	1.0300	0.0010	53.731	0	0	0
2019/01/22	2037	07/02/2019			Bond Future	9.8740	88.8229	9.8139	89.2813	(0.609)	0.0000	0.0000	49,830
2019/01/22	2037	07/02/2019	9.06	Call	Bond Future	0.7700	0.0008	1.2000	0.0012	55.844	0	0	0
2019/01/22	2037	07/02/2019	9.05	Put	Bond Future	6,615.3800	6.6154	6,157.3100	6.1573	(6.924)	0	0	0
2019/01/22	2037	07/02/2019	9.07	Call	Bond Future	0.8900	0.0009	1.3800	0.0014	55.056	0	0	0
2019/01/22	2037	07/02/2019	9.07	Put	Bond Future	6,446.3000	6.4463	5,988.3600	5.9884	(7.104)	0	0	0
2019/01/22	2037	02/05/2019	9.81	Put	Bond Future	2,814.1300	2.8141	2,565.2900	2.5653	(8.843)	0	0	0
2019/01/22	2037	02/05/2019			Bond Future	9.9351	90.3710	9.8765	90.8129	(0.590)	0.0000	0.0000	28,049
2019/01/22	2037	02/05/2019	9.80	Call	Bond Future	1,831.9300	1.8319	2,022.6800	2.0227	10.413	0	0	0
2019/01/22	2037	02/05/2019	9.80	Put	Bond Future	2,855.6100	2.8556	2,604.4600	2.6045	(8.795)	0	0	0
2019/01/22	2037	02/05/2019	9.81	Call	Bond Future	1,866.8200	1.8668	2,059.8800	2.0599	10.342	0	0	0
2019/01/22	2037	02/05/2019	9.79	Call	Bond Future	1,797.5900	1.7976	1,986.0300	1.9860	10.483	0	0	0
2019/01/22	2037	02/05/2019	9.79	Put	Bond Future	2,897.7400	2.8977	2,644.2800	2.6443	(8.747)	0	0	0
2019/01/22	2037	01/08/2019	10.31	Call	Bond Future	4,533.7300	4.5337	4,802.6700	4.8027	5.932	0	0	0
2019/01/22	2037	01/08/2019			Bond Future	9.9978	87.8756	9.9393	88.3108	(0.585)	0.0000	0.0000	0
2019/01/22	2037	01/08/2019	10.29	Call	Bond Future	4,440.7900	4.4408	4,706.9400	4.7069	5.993	0	0	0
2019/01/22	2037	01/08/2019	10.29	Put	Bond Future	2,314.7400	2.3147	2,145.7600	2.1458	(7.300)	0	0	0

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2019/01/22	2037	01/08/2019	10.31	Put	Bond Future	2,265.0800	2.2651	2,098.8900	2.0989	(7.337)	0	0	0
2019/01/22	2037	01/08/2019	10.30	Call	Bond Future	4,487.1700	4.4872	4,754.7200	4.7547	5.963	0	0	0
2019/01/22	2037	01/08/2019	10.30	Put	Bond Future	2,289.7800	2.2898	2,122.2000	2.1222	(7.319)	0	0	0
2019/01/22	2038	07/02/2019			Bond Future	122.0501	122.0501	121.9520	121.9520	(0.080)	0.0000	0.0000	2,995
2019/01/22	2038	02/05/2019			Bond Future	124.2052	124.2052	124.0718	124.0718	(0.107)	0.0000	0.0000	7,481
2019/01/22	2038	01/08/2019			Bond Future	126.6013	126.6013	126.4443	126.4443	(0.124)	0.0000	0.0000	0
2019/01/22	2040	07/02/2019	9.13	Call	Bond Future	0.7500	0.0008	1.2300	0.0012	64.000	0	0	0
2019/01/22	2040	07/02/2019	9.11	Put	Bond Future	7,313.8300	7.3138	6,780.7300	6.7807	(7.289)	0	0	0
2019/01/22	2040	07/02/2019			Bond Future	9.9540	91.9579	9.8888	92.4914	(0.655)	0.0000	0.0000	28,629
2019/01/22	2040	07/02/2019	9.13	Put	Bond Future	7,130.1400	7.1301	6,597.1600	6.5972	(7.475)	0	0	0
2019/01/22	2040	07/02/2019	9.11	Call	Bond Future	0.5600	0.0006	0.9200	0.0009	64.286	0	0	0
2019/01/22	2040	07/02/2019	9.12	Put	Bond Future	7,221.9100	7.2219	6,688.8600	6.6889	(7.381)	0	0	0
2019/01/22	2040	07/02/2019	9.12	Call	Bond Future	0.6500	0.0007	1.0600	0.0011	63.077	0	0	0
2019/01/22	2040	02/05/2019	9.60	Call	Bond Future	1,100.3500	1.1003	1,251.6000	1.2516	13.746	0	0	1,150
2019/01/22	2040	02/05/2019	9.89	Call	Bond Future	2,023.9200	2.0239	2,252.1800	2.2522	11.278	0	0	0
2019/01/22	2040	02/05/2019	9.88	Put	Bond Future	3,084.7800	3.0848	2,793.0300	2.7930	(9.458)	0	0	0
2019/01/22	2040	02/05/2019			Bond Future	10.0150	93.5607	9.9511	94.0780	(0.638)	0.0000	0.0000	1,974
2019/01/22	2040	02/05/2019	10.20	Put	Bond Future	1,908.7100	1.9087	1,699.2200	1.6992	(10.975)	0	0	0
2019/01/22	2040	02/05/2019	10.20	Call	Bond Future	3,379.9400	3.3799	3,687.7700	3.6878	9.108	0	0	1,150
2019/01/22	2040	02/05/2019	9.60	Put	Bond Future	4,544.4900	4.5445	4,178.4200	4.1784	(8.055)	0	0	0
2019/01/22	2040	02/05/2019	9.90	Call	Bond Future	2,061.4900	2.0615	2,292.4300	2.2924	11.203	0	0	0
2019/01/22	2040	02/05/2019	9.90	Put	Bond Future	2,995.5200	2.9955	2,709.1400	2.7091	(9.560)	0	0	0
2019/01/22	2040	02/05/2019	9.89	Put	Bond Future	3,039.9000	3.0399	2,750.8400	2.7508	(9.509)	0	0	0
2019/01/22	2040	02/05/2019	9.88	Call	Bond Future	1,986.7300	1.9867	2,212.3000	2.2123	11.354	0	0	0
2019/01/22	2040	01/08/2019	10.36	Call	Bond Future	4,631.9800	4.6320	4,946.1400	4.9461	6.782	0	0	0
2019/01/22	2040	01/08/2019	10.37	Put	Bond Future	2,401.3200	2.4013	2,205.7400	2.2057	(8.145)	0	0	0
2019/01/22	2040	01/08/2019			Bond Future	10.0776	90.8771	10.0137	91.3886	(0.635)	0.0000	0.0000	0
2019/01/22	2040	01/08/2019	10.36	Put	Bond Future	2,428.8200	2.4288	2,231.5400	2.2315	(8.122)	0	0	0
2019/01/22	2040	01/08/2019	10.37	Call	Bond Future	4,680.9300	4.6809	4,996.7900	4.9968	6.748	0	0	0
2019/01/22	2040	01/08/2019	10.38	Call	Bond Future	4,730.3100	4.7303	5,047.8400	5.0478	6.713	0	0	0
2019/01/22	2040	01/08/2019	10.38	Put	Bond Future	2,374.3700	2.3744	2,180.4600	2.1805	(8.167)	0	0	0
2019/01/22	2044	07/02/2019	9.18	Put	Bond Future	7,044.3400	7.0443	6,503.1000	6.5031	(7.683)	0	0	0
2019/01/22	2044	07/02/2019			Bond Future	9.9785	89.0549	9.9133	89.5968	(0.653)	0.0000	0.0000	35,345
2019/01/22	2044	07/02/2019	9.17	Call	Bond Future	0.9500	0.0010	1.5600	0.0016	64.211	0	0	0
2019/01/22	2044	07/02/2019	9.17	Put	Bond Future	7,138.2500	7.1383	6,596.9200	6.5969	(7.584)	0	0	0
2019/01/22	2044	07/02/2019	9.18	Call	Bond Future	1.1000	0.0011	1.8000	0.0018	63.636	0	0	0
2019/01/22	2044	07/02/2019	9.16	Call	Bond Future	0.8200	0.0008	1.3500	0.0014	64.634	0	0	0
2019/01/22	2044	07/02/2019	9.16	Put	Bond Future	7,232.3300	7.2323	6,690.9200	6.6909	(7.486)	0	0	0
2019/01/22	2044	02/05/2019	9.90	Call	Bond Future	1,946.8200	1.9468	2,175.6200	2.1756	11.752	0	0	0
2019/01/22	2044	02/05/2019			Bond Future	10.0372	90.6070	9.9732	91.1337	(0.638)	0.0000	0.0000	2,511
2019/01/22	2044	02/05/2019	9.90	Put	Bond Future	3,082.0700	3.0821	2,784.1400	2.7841	(9.667)	0	0	0
2019/01/22	2044	02/05/2019	9.91	Call	Bond Future	1,984.4600	1.9845	2,216.0900	2.2161	11.672	0	0	0
2019/01/22	2044	02/05/2019	9.92	Put	Bond Future	2,990.7500	2.9907	2,698.4600	2.6985	(9.773)	0	0	0
2019/01/22	2044	02/05/2019	9.91	Put	Bond Future	3,036.1400	3.0361	2,741.0400	2.7410	(9.720)	0	0	0
2019/01/22	2044	02/05/2019	9.92	Call	Bond Future	2,022.5000	2.0225	2,256.9400	2.2569	11.592	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
2019/01/22	2044	01/08/2019	10.40	Put	Bond Future	2,429.1800	2.4292	2,231.6200	2.2316	(8.133)	0	0	0
2019/01/22	2044	01/08/2019			Bond Future	10.0975	87.9911	10.0333	88.5127	(0.635)	0.0000	0.0000	0
2019/01/22	2044	01/08/2019	10.39	Call	Bond Future	4,771.2300	4.7712	5,093.5600	5.0936	6.756	0	0	0
2019/01/22	2044	01/08/2019	10.39	Put	Bond Future	2,456.8000	2.4568	2,257.5300	2.2575	(8.111)	0	0	0
2019/01/22	2044	01/08/2019	10.40	Call	Bond Future	4,820.8900	4.8209	5,144.9300	5.1449	6.722	0	0	0
2019/01/22	2044	01/08/2019	10.38	Call	Bond Future	4,721.4900	4.7215	5,042.1100	5.0421	6.791	0	0	0
2019/01/22	2044	01/08/2019	10.38	Put	Bond Future	2,484.4700	2.4845	2,283.4900	2.2835	(8.089)	0	0	0
2019/01/22	2046	07/02/2019			Bond Future	116.3038	116.3038	116.2980	116.2980	(0.005)	0.0000	0.0000	2,393
2019/01/22	2046	02/05/2019			Bond Future	116.6715	116.6715	116.6338	116.6338	(0.032)	0.0000	0.0000	10,458
2019/01/22	2046	01/08/2019			Bond Future	118.9717	118.9717	118.9135	118.9135	(0.049)	0.0000	0.0000	0
2019/01/22	2050	07/02/2019			Bond Future	120.4683	120.4683	120.7138	120.7138	0.204	0.0000	0.0000	3,181
2019/01/22	2050	02/05/2019			Bond Future	122.5952	122.5952	122.8121	122.8121	0.177	0.0000	0.0000	7,465
2019/01/22	2050	01/08/2019			Bond Future	123.1939	123.1939	123.3943	123.3943	0.163	0.0000	0.0000	0
2019/01/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	AL37	07/02/2019			Index Future	612.8180	612.8180	614.1230	614.1230	0.213	0.0000	0.0000	0
2019/01/22	AL37	02/05/2019			Index Future	623.4950	623.4950	624.6540	624.6540	0.186	0.0000	0.0000	0
2019/01/22	AL37	01/08/2019			Index Future	635.6370	635.6370	636.7110	636.7110	0.169	0.0000	0.0000	0
2019/01/22	AL7T	07/02/2019			Index Future	705.1950	705.1950	707.5510	707.5510	0.334	0.0000	0.0000	0
2019/01/22	AL7T	02/05/2019			Index Future	717.4820	717.4820	719.6840	719.6840	0.307	0.0000	0.0000	0
2019/01/22	AL7T	01/08/2019			Index Future	731.4540	731.4540	733.5740	733.5740	0.290	0.0000	0.0000	0
2019/01/22	ALBI	07/02/2019			Index Future	637.2560	637.2560	640.0230	640.0230	0.434	0.0000	0.0000	396
2019/01/22	ALBI	02/05/2019			Index Future	648.3600	648.3600	650.9980	650.9980	0.407	0.0000	0.0000	751
2019/01/22	ALBI	01/08/2019			Index Future	660.9850	660.9850	663.5630	663.5630	0.390	0.0000	0.0000	0
2019/01/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	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
2019/01/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/01/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	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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2019/01/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/01/22	ES33	07/02/2019			Bond Future	11.0644	77.5755	11.0038	77.9269	(0.548)	0.0000	0.0000	0
2019/01/22	ES33	02/05/2019			Bond Future	11.1645	75.1363	11.1055	75.4732	(0.528)	0.0000	0.0000	350
2019/01/22	ES33	01/08/2019			Bond Future	11.2679	76.5999	11.2090	76.9307	(0.522)	0.0000	0.0000	0
2019/01/22	ES42	07/02/2019			Bond Future	11.3132	79.6102	11.2475	80.0425	(0.580)	0.0000	0.0000	0
2019/01/22	ES42	02/05/2019			Bond Future	11.4138	76.7371	11.3493	77.1551	(0.565)	0.0000	0.0000	4,919
2019/01/22	ES42	01/08/2019			Bond Future	11.5158	78.2321	11.4510	78.6456	(0.563)	0.0000	0.0000	0
2019/01/22	GOVI	07/02/2019	666.53	Put	GOVI	357,600.0000	35.7600	329,820.0000	32.9820	(7.768)	0	0	0
2019/01/22	GOVI	07/02/2019			GOVI	630.7700	630.7700	633.5480	633.5480	0.440	0.0000	0.0000	206
2019/01/22	GOVI	07/02/2019	666.52	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	07/02/2019	666.52	Put	GOVI	357,500.0000	35.7500	329,720.0000	32.9720	(7.771)	0	0	0
2019/01/22	GOVI	07/02/2019	666.53	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	07/02/2019	666.51	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	07/02/2019	666.51	Put	GOVI	357,400.0000	35.7400	329,620.0000	32.9620	(7.773)	0	0	0
2019/01/22	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	02/05/2019	647.88	Put	GOVI	61,190.0000	6.1190	34,680.0000	3.4680	(43.324)	0	0	0
2019/01/22	GOVI	02/05/2019	647.86	Put	GOVI	60,990.0000	6.0990	34,480.0000	3.4480	(43.466)	0	0	0
2019/01/22	GOVI	02/05/2019			GOVI	641.7610	641.7610	644.4120	644.4120	0.413	0.0000	0.0000	279
2019/01/22	GOVI	02/05/2019	647.87	Put	GOVI	61,090.0000	6.1090	34,580.0000	3.4580	(43.395)	0	0	0
2019/01/22	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	01/08/2019	638.68	Call	GOVI	155,780.0000	15.5780	181,700.0000	18.1700	16.639	0	0	0
2019/01/22	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	01/08/2019			GOVI	654.2580	654.2580	656.8500	656.8500	0.396	0.0000	0.0000	0
2019/01/22	GOVI	01/08/2019	638.69	Call	GOVI	155,680.0000	15.5680	181,600.0000	18.1600	16.650	0	0	0
2019/01/22	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	GOVI	01/08/2019	638.67	Call	GOVI	155,880.0000	15.5880	181,800.0000	18.1800	16.628	0	0	0
2019/01/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/01/22	IGOV	07/02/2019			Index Future	256.8170	256.8170	256.9240	256.9240	0.042	0.0000	0.0000	105
2019/01/22	IGOV	02/05/2019			Index Future	261.3500	261.3500	261.3880	261.3880	0.015	0.0000	0.0000	715
2019/01/22	IGOV	01/08/2019			Index Future	266.5020	266.5020	266.4960	266.4960	(0.002)	0.0000	0.0000	0
2019/01/22	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/01/22	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/01/22	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8800	99.8800	0.000	0.0000	0.0000	0
2019/01/22	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/01/22	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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2019/01/22	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8700	101.8700	(0.010)	0.0000	0.0000	0
2019/01/22	IS02	20/12/2019			Interest Rate Swap	102.8400	102.8400	102.8300	102.8300	(0.010)	0.0000	0.0000	0
2019/01/22	IS02	23/03/2020			Interest Rate Swap	98.8700	98.8700	98.8600	98.8600	(0.010)	0.0000	0.0000	0
2019/01/22	IS02	22/06/2020			Interest Rate Swap	102.4600	102.4600	102.4400	102.4400	(0.020)	0.0000	0.0000	0
2019/01/22	IS02	21/09/2020			Interest Rate Swap	99.4700	99.4700	99.4400	99.4400	(0.030)	0.0000	0.0000	0
2019/01/22	IS05	17/12/2020			Interest Rate Swap	96.2800	96.2800	96.2600	96.2600	(0.021)	0.0000	0.0000	0
2019/01/22	IS05	16/03/2021			Interest Rate Swap	95.4700	95.4700	95.4500	95.4500	(0.021)	0.0000	0.0000	0
2019/01/22	IS05	15/06/2021			Interest Rate Swap	94.6200	94.6200	94.5900	94.5900	(0.032)	0.0000	0.0000	0
2019/01/22	IS05	21/09/2021			Interest Rate Swap	94.7500	94.7500	94.7000	94.7000	(0.053)	0.0000	0.0000	0
2019/01/22	IS05	21/12/2021			Interest Rate Swap	96.9200	96.9200	96.8500	96.8500	(0.072)	0.0000	0.0000	51
2019/01/22	IS05	15/03/2022			Interest Rate Swap	97.0500	97.0500	96.9600	96.9600	(0.093)	0.0000	0.0000	0
2019/01/22	IS05	21/06/2022			Interest Rate Swap	98.2200	98.2200	98.1200	98.1200	(0.102)	0.0000	0.0000	0
2019/01/22	IS05	20/09/2022			Interest Rate Swap	102.1500	102.1500	102.0400	102.0400	(0.108)	0.0000	0.0000	0
2019/01/22	IS05	20/12/2022			Interest Rate Swap	103.4000	103.4000	103.2700	103.2700	(0.126)	0.0000	0.0000	0
2019/01/22	IS05	22/03/2023			Interest Rate Swap	96.7500	96.7500	96.6200	96.6200	(0.134)	0.0000	0.0000	0
2019/01/22	IS05	20/06/2023			Interest Rate Swap	102.8000	102.8000	102.6600	102.6600	(0.136)	0.0000	0.0000	0
2019/01/22	IS05	19/09/2023			Interest Rate Swap	98.2800	98.2800	98.1400	98.1400	(0.142)	0.0000	0.0000	0
2019/01/22	IS10	17/12/2025			Interest Rate Swap	94.9900	94.9900	94.8200	94.8200	(0.179)	0.0000	0.0000	0
2019/01/22	IS10	16/03/2026			Interest Rate Swap	92.0000	92.0000	91.8100	91.8100	(0.207)	0.0000	0.0000	0
2019/01/22	IS10	15/06/2026			Interest Rate Swap	90.7500	90.7500	90.5400	90.5400	(0.231)	0.0000	0.0000	0
2019/01/22	IS10	21/09/2026			Interest Rate Swap	92.9200	92.9200	92.6900	92.6900	(0.248)	0.0000	0.0000	0
2019/01/22	IS10	21/12/2026			Interest Rate Swap	96.7200	96.7200	96.4800	96.4800	(0.248)	0.0000	0.0000	0
2019/01/22	IS10	15/03/2027			Interest Rate Swap	95.3100	95.3100	95.0600	95.0600	(0.262)	0.0000	0.0000	0
2019/01/22	IS10	21/06/2027			Interest Rate Swap	97.3900	97.3900	97.1300	97.1300	(0.267)	0.0000	0.0000	0
2019/01/22	IS10	20/09/2027			Interest Rate Swap	102.8600	102.8600	102.6100	102.6100	(0.243)	0.0000	0.0000	0
2019/01/22	IS10	20/12/2027			Interest Rate Swap	103.2300	103.2300	102.9700	102.9700	(0.252)	0.0000	0.0000	0
2019/01/22	IS10	22/03/2028			Interest Rate Swap	96.7500	96.7500	96.4800	96.4800	(0.279)	0.0000	0.0000	0
2019/01/22	IS10	20/06/2028			Interest Rate Swap	103.9500	103.9500	103.6900	103.6900	(0.250)	0.0000	0.0000	0
2019/01/22	IS10	19/09/2028			Interest Rate Swap	97.5200	97.5200	97.2600	97.2600	(0.267)	0.0000	0.0000	0
2019/01/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/01/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/01/22	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/01/22	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/01/22	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/01/22	R023	07/02/2019	10.59	Call	Bond Future	7,998.1700	7.9982	8,213.8600	8.2139	2.697	0	0	0
2019/01/22	R023	07/02/2019			Bond Future	8.0902	102.3724	8.0262	102.5881	(0.790)	0.0000	0.0000	50,678
2019/01/22	R023	07/02/2019	10.57	Call	Bond Future	7,937.4000	7.9374	8,153.0900	8.1531	2.717	0	0	0
2019/01/22	R023	07/02/2019	10.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R023	07/02/2019	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R023	07/02/2019	10.58	Call	Bond Future	7,967.7900	7.9678	8,183.4800	8.1835	2.707	0	0	0
2019/01/22	R023	07/02/2019	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R023	02/05/2019	8.45	Call	Bond Future	1,401.5100	1.4015	1,538.9400	1.5389	9.806	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
2019/01/22	R023	02/05/2019	8.44	Put	Bond Future	351.8500	0.3519	296.0900	0.2961	(15.848)	0	0	0
2019/01/22	R023	02/05/2019			Bond Future	8.1180	100.2270	8.0581	100.4193	(0.738)	0.0000	0.0000	20,356
2019/01/22	R023	02/05/2019	8.46	Call	Bond Future	1,426.1000	1.4261	1,564.4800	1.5645	9.703	0	0	0
2019/01/22	R023	02/05/2019	8.46	Put	Bond Future	337.8300	0.3378	283.9600	0.2840	(15.946)	0	0	0
2019/01/22	R023	02/05/2019	8.45	Put	Bond Future	344.8600	0.3449	290.0400	0.2900	(15.896)	0	0	0
2019/01/22	R023	02/05/2019	8.44	Call	Bond Future	1,376.8800	1.3769	1,513.3700	1.5134	9.913	0	0	0
2019/01/22	R023	01/08/2019	8.95	Call	Bond Future	2,821.4700	2.8215	2,961.7500	2.9618	4.972	0	0	0
2019/01/22	R023	01/08/2019			Bond Future	8.1311	102.1793	8.0720	102.3583	(0.727)	0.0000	0.0000	0
2019/01/22	R023	01/08/2019	8.93	Call	Bond Future	2,770.9200	2.7709	2,910.4300	2.9104	5.035	0	0	0
2019/01/22	R023	01/08/2019	8.93	Put	Bond Future	391.4300	0.3914	351.9400	0.3519	(10.089)	0	0	0
2019/01/22	R023	01/08/2019	8.95	Put	Bond Future	383.3200	0.3833	344.6000	0.3446	(10.101)	0	0	0
2019/01/22	R023	01/08/2019	8.94	Call	Bond Future	2,796.0600	2.7961	2,935.9600	2.9360	5.003	0	0	0
2019/01/22	R023	01/08/2019	8.94	Put	Bond Future	387.2400	0.3872	348.1400	0.3481	(10.097)	0	0	0
2019/01/22	R035	07/02/2019	8.98	Call	Bond Future	0.5400	0.0005	0.9000	0.0009	66.667	0	0	0
2019/01/22	R035	07/02/2019			Bond Future	9.8103	96.5536	9.7451	97.0478	(0.664)	0.0000	0.0000	45,095
2019/01/22	R035	07/02/2019	8.96	Call	Bond Future	0.4100	0.0004	0.6900	0.0007	68.293	0	0	0
2019/01/22	R035	07/02/2019	8.96	Put	Bond Future	6,767.9700	6.7680	6,274.0300	6.2740	(7.298)	0	0	0
2019/01/22	R035	07/02/2019	8.98	Put	Bond Future	6,600.6500	6.6007	6,106.7900	6.1068	(7.482)	0	0	0
2019/01/22	R035	07/02/2019	8.97	Call	Bond Future	0.4700	0.0005	0.7900	0.0008	68.085	0	0	0
2019/01/22	R035	07/02/2019	8.97	Put	Bond Future	6,684.2500	6.6842	6,190.3500	6.1903	(7.389)	0	0	0
2019/01/22	R035	02/05/2019	9.74	Put	Bond Future	2,780.0700	2.7801	2,511.4400	2.5114	(9.663)	0	0	0
2019/01/22	R035	02/05/2019			Bond Future	9.8692	93.7364	9.8055	94.2136	(0.646)	0.0000	0.0000	29,071
2019/01/22	R035	02/05/2019	9.74	Call	Bond Future	1,808.4200	1.8084	2,017.0000	2.0170	11.534	0	0	0
2019/01/22	R035	02/05/2019	9.75	Call	Bond Future	1,842.9700	1.8430	2,054.0700	2.0541	11.454	0	0	0
2019/01/22	R035	02/05/2019	9.75	Put	Bond Future	2,738.9000	2.7389	2,472.7900	2.4728	(9.716)	0	0	0
2019/01/22	R035	02/05/2019	9.73	Call	Bond Future	1,774.2400	1.7742	1,980.2800	1.9803	11.613	0	0	0
2019/01/22	R035	02/05/2019	9.73	Put	Bond Future	2,821.7000	2.8217	2,550.5300	2.5505	(9.610)	0	0	0
2019/01/22	R035	01/08/2019	10.23	Call	Bond Future	4,409.2500	4.4093	4,699.9100	4.6999	6.592	0	0	0
2019/01/22	R035	01/08/2019	10.22	Put	Bond Future	2,250.7200	2.2507	2,069.2100	2.0692	(8.065)	0	0	0
2019/01/22	R035	01/08/2019			Bond Future	9.9280	95.5622	9.8643	96.0328	(0.642)	0.0000	0.0000	0
2019/01/22	R035	01/08/2019	10.24	Call	Bond Future	4,455.5100	4.4555	4,747.7000	4.7477	6.558	0	0	0
2019/01/22	R035	01/08/2019	10.24	Put	Bond Future	2,200.7600	2.2008	2,022.3300	2.0223	(8.108)	0	0	0
2019/01/22	R035	01/08/2019	10.23	Put	Bond Future	2,225.4800	2.2255	2,045.5200	2.0455	(8.086)	0	0	0
2019/01/22	R035	01/08/2019	10.22	Call	Bond Future	4,363.4200	4.3634	4,652.5300	4.6525	6.626	0	0	0
2019/01/22	R186	07/02/2019	8.20	Call	Bond Future	1.2800	0.0013	2.0500	0.0021	60.156	0	0	0
2019/01/22	R186	07/02/2019	9.10	Put	Bond Future	267.3500	0.2673	173.7500	0.1738	(35.010)	0	0	1,000
2019/01/22	R186	07/02/2019	8.21	Put	Bond Future	4,243.9800	4.2440	3,893.0000	3.8930	(8.270)	0	0	0
2019/01/22	R186	07/02/2019	8.50	Call	Bond Future	42.3600	0.0424	61.8400	0.0618	45.987	0	0	1,000
2019/01/22	R186	07/02/2019	9.50	Call	Bond Future	3,399.8000	3.3998	3,740.9200	3.7409	10.034	0	0	0
2019/01/22	R186	07/02/2019	9.92	Put	Bond Future	0.4900	0.0005	0.1600	0.0002	(67.347)	0	0	1,170
2019/01/22	R186	07/02/2019			Bond Future	8.9136	110.3310	8.8539	110.6829	(0.670)	0.0000	0.0000	77,581
2019/01/22	R186	07/02/2019	9.00	Call	Bond Future	950.9900	0.9510	1,166.0800	1.1661	22.617	0	0	0
2019/01/22	R186	07/02/2019	9.00	Put	Bond Future	444.2100	0.4442	307.4400	0.3074	(30.789)	0	0	7,500
2019/01/22	R186	07/02/2019	9.20	Put	Bond Future	152.3300	0.1523	92.5700	0.0926	(39.231)	0	0	0
2019/01/22	R186	07/02/2019	9.20	Call	Bond Future	1,820.0500	1.8200	2,112.1500	2.1122	16.049	0	0	3,000
2019/01/22	R186	07/02/2019	9.30	Call	Bond Future	2,324.5300	2.3245	2,640.6400	2.6406	13.599	0	0	0

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2019/01/22	R186	07/02/2019	9.30	Put	Bond Future	82.4400	0.0824	46.6900	0.0467	(43.365)	0	0	0
2019/01/22	R186	07/02/2019	9.38	Put	Bond Future	48.7600	0.0488	26.0600	0.0261	(46.555)	0	0	0
2019/01/22	R186	07/02/2019	9.38	Call	Bond Future	2,747.4600	2.7475	3,076.6200	3.0766	11.981	0	0	6,000
2019/01/22	R186	07/02/2019	8.20	Put	Bond Future	4,305.6200	4.3056	3,954.5300	3.9545	(8.154)	0	0	0
2019/01/22	R186	07/02/2019	9.10	Call	Bond Future	1,356.6400	1.3566	1,614.9000	1.6149	19.037	0	0	0
2019/01/22	R186	07/02/2019	8.21	Call	Bond Future	1.4700	0.0015	2.3500	0.0024	59.864	0	0	0
2019/01/22	R186	07/02/2019	8.30	Put	Bond Future	3,692.7500	3.6927	3,343.5900	3.3436	(9.455)	0	0	0
2019/01/22	R186	07/02/2019	8.50	Put	Bond Future	2,510.5600	2.5106	2,178.1800	2.1782	(13.239)	0	0	0
2019/01/22	R186	07/02/2019	9.50	Put	Bond Future	20.9900	0.0210	10.2500	0.0102	(51.167)	0	0	5,000
2019/01/22	R186	07/02/2019	9.92	Call	Bond Future	5,715.1700	5.7152	6,066.7000	6.0667	6.151	0	0	0
2019/01/22	R186	07/02/2019	9.23	Put	Bond Future	127.3900	0.1274	75.8200	0.0758	(40.482)	0	0	0
2019/01/22	R186	07/02/2019	9.23	Call	Bond Future	1,967.8500	1.9678	2,268.1400	2.2681	15.260	0	0	3,000
2019/01/22	R186	07/02/2019	8.22	Call	Bond Future	1.6800	0.0017	2.6800	0.0027	59.524	0	0	0
2019/01/22	R186	07/02/2019	8.22	Put	Bond Future	4,182.4000	4.1824	3,831.5400	3.8315	(8.389)	0	0	0
2019/01/22	R186	07/02/2019	9.27	Put	Bond Future	99.6300	0.0996	57.6500	0.0576	(42.136)	0	0	0
2019/01/22	R186	07/02/2019	9.27	Call	Bond Future	2,169.8300	2.1698	2,479.7100	2.4797	14.281	0	0	1,170
2019/01/22	R186	07/02/2019	8.30	Call	Bond Future	4.7900	0.0048	7.4900	0.0075	56.367	0	0	210
2019/01/22	R186	07/02/2019	9.90	Call	Bond Future	5,605.6100	5.6056	5,957.0700	5.9571	6.270	0	0	0
2019/01/22	R186	07/02/2019	9.90	Put	Bond Future	0.6100	0.0006	0.2100	0.0002	(65.574)	0	0	1,000
2019/01/22	R186	07/02/2019	8.77	Put	Bond Future	1,163.1100	1.1631	913.5400	0.9135	(21.457)	0	0	0
2019/01/22	R186	07/02/2019	8.77	Call	Bond Future	314.4300	0.3144	416.7200	0.4167	32.532	0	0	1,170
2019/01/22	R186	02/05/2019	10.07	Call	Bond Future	6,258.6400	6.2586	6,556.8800	6.5569	4.765	0	0	0
2019/01/22	R186	02/05/2019	9.75	Call	Bond Future	4,762.4400	4.7624	5,034.1200	5.0341	5.705	0	0	0
2019/01/22	R186	02/05/2019	9.96	Put	Bond Future	244.2300	0.2442	207.0700	0.2071	(15.215)	0	0	90
2019/01/22	R186	02/05/2019	9.25	Put	Bond Future	1,010.3200	1.0103	893.8900	0.8939	(11.524)	0	0	0
2019/01/22	R186	02/05/2019	8.65	Put	Bond Future	2,686.4600	2.6865	2,463.8900	2.4639	(8.285)	0	0	0
2019/01/22	R186	02/05/2019	9.01	Put	Bond Future	1,524.2200	1.5242	1,367.3200	1.3673	(10.294)	0	0	0
2019/01/22	R186	02/05/2019	9.02	Call	Bond Future	1,789.0500	1.7891	1,961.5600	1.9616	9.643	0	0	0
2019/01/22	R186	02/05/2019			Bond Future	8.9693	112.2540	8.9122	112.5816	(0.636)	0.0000	0.0000	26,654
2019/01/22	R186	02/05/2019	8.65	Call	Bond Future	836.5400	0.8365	941.5800	0.9416	12.556	0	0	3,250
2019/01/22	R186	02/05/2019	9.03	Call	Bond Future	1,821.5200	1.8215	1,995.8100	1.9958	9.568	0	0	0
2019/01/22	R186	02/05/2019	9.03	Put	Bond Future	1,474.4200	1.4744	1,321.1000	1.3211	(10.399)	0	0	0
2019/01/22	R186	02/05/2019	9.30	Call	Bond Future	2,799.0000	2.7990	3,017.7500	3.0177	7.815	0	0	200
2019/01/22	R186	02/05/2019	10.07	Put	Bond Future	183.5500	0.1836	154.1800	0.1542	(16.001)	0	0	200
2019/01/22	R186	02/05/2019	9.20	Put	Bond Future	1,103.2900	1.1033	978.9300	0.9789	(11.272)	0	0	0
2019/01/22	R186	02/05/2019	9.75	Put	Bond Future	406.6100	0.4066	350.6800	0.3507	(13.755)	0	0	7,000
2019/01/22	R186	02/05/2019	9.96	Call	Bond Future	5,732.5500	5.7325	6,023.0000	6.0230	5.067	0	0	0
2019/01/22	R186	02/05/2019	9.25	Call	Bond Future	2,603.3700	2.6034	2,814.5500	2.8145	8.112	0	0	3,250
2019/01/22	R186	02/05/2019	9.01	Call	Bond Future	1,757.1100	1.7571	1,927.8200	1.9278	9.715	0	0	0
2019/01/22	R186	02/05/2019	10.02	Put	Bond Future	209.3300	0.2093	176.5900	0.1766	(15.640)	0	0	3,250
2019/01/22	R186	02/05/2019	9.02	Put	Bond Future	1,499.0400	1.4990	1,343.9400	1.3439	(10.347)	0	0	0
2019/01/22	R186	02/05/2019	9.30	Put	Bond Future	925.3900	0.9254	816.5300	0.8165	(11.764)	0	0	0
2019/01/22	R186	02/05/2019	9.20	Call	Bond Future	2,414.8200	2.4148	2,618.0700	2.6181	8.417	0	0	90
2019/01/22	R186	02/05/2019	8.62	Put	Bond Future	2,804.5000	2.8045	2,576.7100	2.5767	(8.122)	0	0	0
2019/01/22	R186	02/05/2019	8.62	Call	Bond Future	778.6700	0.7787	878.4900	0.8785	12.819	0	0	90
2019/01/22	R186	02/05/2019	8.70	Put	Bond Future	2,496.7000	2.4967	2,282.9900	2.2830	(8.560)	0	0	0
2019/01/22	R186	02/05/2019	8.70	Call	Bond Future	939.1600	0.9392	1,053.0600	1.0531	12.128	0	0	200
2019/01/22	R186	02/05/2019	9.00	Put	Bond Future	1,549.5000	1.5495	1,390.8000	1.3908	(10.242)	0	0	0

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2019/01/22	R186	02/05/2019	9.00	Call	Bond Future	1,725.2300	1.7252	1,894.1400	1.8941	9.791	0	0	7,000
2019/01/22	R186	02/05/2019	8.50	Put	Bond Future	3,307.2300	3.3072	3,059.5600	3.0596	(7.489)	0	0	0
2019/01/22	R186	02/05/2019	8.50	Call	Bond Future	574.1000	0.5741	654.0400	0.6540	13.924	0	0	7,000
2019/01/22	R186	02/05/2019	8.80	Put	Bond Future	2,144.9100	2.1449	1,949.4100	1.9494	(9.115)	0	0	0
2019/01/22	R186	02/05/2019	8.80	Call	Bond Future	1,169.1100	1.1691	1,301.2200	1.3012	11.300	0	0	7,500
2019/01/22	R186	02/05/2019	10.02	Call	Bond Future	6,018.2500	6.0183	6,313.1200	6.3131	4.900	0	0	0
2019/01/22	R186	01/08/2019	10.08	Put	Bond Future	604.8200	0.6048	548.4300	0.5484	(9.323)	0	0	6,000
2019/01/22	R186	01/08/2019	9.54	Call	Bond Future	4,008.0500	4.0081	4,225.7300	4.2257	5.431	0	0	0
2019/01/22	R186	01/08/2019			Bond Future	9.0212	109.1389	8.9646	109.4544	(0.627)	0.0000	0.0000	0
2019/01/22	R186	01/08/2019	9.05	Put	Bond Future	2,104.7400	2.1047	1,951.7400	1.9517	(7.269)	0	0	0
2019/01/22	R186	01/08/2019	9.05	Call	Bond Future	2,265.2300	2.2652	2,427.7600	2.4278	7.175	0	0	6,000
2019/01/22	R186	01/08/2019	9.52	Call	Bond Future	3,928.1500	3.9281	4,143.9200	4.1439	5.493	0	0	0
2019/01/22	R186	01/08/2019	9.52	Put	Bond Future	1,195.3400	1.1953	1,095.5800	1.0956	(8.346)	0	0	0
2019/01/22	R186	01/08/2019	8.30	Put	Bond Future	4,710.3500	4.7104	4,461.5600	4.4616	(5.282)	0	0	0
2019/01/22	R186	01/08/2019	8.30	Call	Bond Future	594.6300	0.5946	661.3700	0.6614	11.224	0	0	6,000
2019/01/22	R186	01/08/2019	10.08	Call	Bond Future	6,299.1800	6.2992	6,558.3200	6.5583	4.114	0	0	0
2019/01/22	R186	01/08/2019	9.54	Put	Bond Future	1,167.5600	1.1676	1,069.7100	1.0697	(8.381)	0	0	0
2019/01/22	R186	01/08/2019	9.53	Call	Bond Future	3,968.0400	3.9680	4,184.7700	4.1848	5.462	0	0	0
2019/01/22	R186	01/08/2019	9.53	Put	Bond Future	1,181.3700	1.1814	1,082.5700	1.0826	(8.363)	0	0	0
2019/01/22	R197	07/02/2019			Bond Future	300.5540	300.5540	300.5351	300.5351	(0.006)	0.0000	0.0000	5
2019/01/22	R197	02/05/2019			Bond Future	305.8606	305.8606	305.7591	305.7591	(0.033)	0.0000	0.0000	2,350
2019/01/22	R197	01/08/2019			Bond Future	304.3319	304.3319	304.1777	304.1777	(0.051)	0.0000	0.0000	0
2019/01/22	R202	07/02/2019			Bond Future	235.1517	235.1517	235.1389	235.1389	(0.005)	0.0000	0.0000	948
2019/01/22	R202	02/05/2019			Bond Future	239.3036	239.3036	239.2262	239.2262	(0.032)	0.0000	0.0000	7,937
2019/01/22	R202	01/08/2019			Bond Future	240.0067	240.0067	239.8877	239.8877	(0.050)	0.0000	0.0000	0
2019/01/22	R207	07/02/2019	6.52	Call	Bond Future	229.8000	0.2298	265.0100	0.2650	15.322	0	0	0
2019/01/22	R207	07/02/2019	6.51	Put	Bond Future	0.5300	0.0005	0.1400	0.0001	(73.585)	0	0	0
2019/01/22	R207	07/02/2019			Bond Future	6.2619	101.4261	6.2220	101.4617	(0.637)	0.0000	0.0000	15,739
2019/01/22	R207	07/02/2019	6.53	Call	Bond Future	238.6000	0.2386	273.8600	0.2739	14.778	0	0	0
2019/01/22	R207	07/02/2019	6.53	Put	Bond Future	0.3600	0.0004	0.0900	0.0001	(75.000)	0	0	0
2019/01/22	R207	07/02/2019	6.52	Put	Bond Future	0.4300	0.0004	0.1100	0.0001	(74.419)	0	0	0
2019/01/22	R207	07/02/2019	6.51	Call	Bond Future	221.0300	0.2210	256.1700	0.2562	15.898	0	0	0
2019/01/22	R207	02/05/2019	7.63	Call	Bond Future	1,217.7500	1.2178	1,226.0800	1.2261	0.684	0	0	0
2019/01/22	R207	02/05/2019			Bond Future	5.8073	103.1938	5.7950	103.2021	(0.212)	0.0000	0.0000	0
2019/01/22	R207	02/05/2019	7.61	Call	Bond Future	1,204.5200	1.2045	1,212.8500	1.2128	0.692	0	0	0
2019/01/22	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R207	02/05/2019	7.62	Call	Bond Future	1,211.1400	1.2111	1,219.4700	1.2195	0.688	0	0	0
2019/01/22	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R207	01/08/2019	7.33	Call	Bond Future	1,201.6700	1.2017	1,192.8400	1.1928	(0.735)	0	0	0
2019/01/22	R207	01/08/2019			Bond Future	4.5774	101.5617	4.5974	101.5528	0.437	0.0000	0.0000	0
2019/01/22	R207	01/08/2019	7.34	Call	Bond Future	1,205.9900	1.2060	1,197.1600	1.1972	(0.732)	0	0	0
2019/01/22	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R207	01/08/2019	7.35	Call	Bond Future	1,210.3000	1.2103	1,201.4700	1.2015	(0.730)	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
2019/01/22	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/01/22	R208	07/02/2019	7.07	Call	Bond Future	28.2200	0.0282	52.6900	0.0527	86.712	0	0	0
2019/01/22	R208	07/02/2019	7.08	Put	Bond Future	212.8700	0.2129	140.3100	0.1403	(34.087)	0	0	0
2019/01/22	R208	07/02/2019	7.06	Put	Bond Future	241.5800	0.2416	163.4600	0.1635	(32.337)	0	0	0
2019/01/22	R208	07/02/2019			Bond Future	7.1726	101.6710	7.1210	101.7709	(0.719)	0.0000	0.0000	14,729
2019/01/22	R208	07/02/2019	7.07	Put	Bond Future	226.9600	0.2270	151.5800	0.1516	(33.213)	0	0	0
2019/01/22	R208	07/02/2019	7.08	Call	Bond Future	33.5100	0.0335	60.8000	0.0608	81.438	0	0	0
2019/01/22	R208	07/02/2019	7.06	Call	Bond Future	23.4500	0.0235	45.1800	0.0452	92.665	0	0	0
2019/01/22	R208	02/05/2019	8.03	Put	Bond Future	37.8800	0.0379	31.9200	0.0319	(15.734)	0	0	0
2019/01/22	R208	02/05/2019	8.02	Call	Bond Future	1,606.1000	1.6061	1,674.1000	1.6741	4.234	0	0	0
2019/01/22	R208	02/05/2019			Bond Future	7.1110	100.0422	7.0684	100.1163	(0.598)	0.0000	0.0000	2,606
2019/01/22	R208	02/05/2019	8.03	Call	Bond Future	1,621.8200	1.6218	1,690.0000	1.6900	4.204	0	0	0
2019/01/22	R208	02/05/2019	8.02	Put	Bond Future	39.2200	0.0392	33.0800	0.0331	(15.655)	0	0	0
2019/01/22	R208	02/05/2019	8.04	Call	Bond Future	1,637.5800	1.6376	1,705.9300	1.7059	4.174	0	0	0
2019/01/22	R208	02/05/2019	8.04	Put	Bond Future	36.5900	0.0366	30.8000	0.0308	(15.824)	0	0	0
2019/01/22	R208	01/08/2019	8.16	Call	Bond Future	1,835.0400	1.8350	1,888.3200	1.8883	2.903	0	0	0
2019/01/22	R208	01/08/2019	8.17	Put	Bond Future	52.7200	0.0527	47.3700	0.0474	(10.148)	0	0	0
2019/01/22	R208	01/08/2019			Bond Future	6.9832	101.9909	6.9448	102.0496	(0.549)	0.0000	0.0000	0
2019/01/22	R208	01/08/2019	8.16	Put	Bond Future	54.0400	0.0540	48.5900	0.0486	(10.085)	0	0	0
2019/01/22	R208	01/08/2019	8.17	Call	Bond Future	1,848.6700	1.8487	1,902.0500	1.9021	2.887	0	0	0
2019/01/22	R208	01/08/2019	8.15	Call	Bond Future	1,821.4500	1.8215	1,874.6100	1.8746	2.919	0	0	0
2019/01/22	R208	01/08/2019	8.15	Put	Bond Future	55.4000	0.0554	49.8300	0.0498	(10.054)	0	0	0
2019/01/22	R209	07/02/2019	10.20	Put	Bond Future	92.4500	0.0924	54.6800	0.0547	(40.855)	0	0	4,000
2019/01/22	R209	07/02/2019	8.97	Put	Bond Future	5,248.3000	5.2483	4,860.3500	4.8604	(7.392)	0	0	0
2019/01/22	R209	07/02/2019			Bond Future	9.7430	73.4803	9.6829	73.8690	(0.617)	0.0000	0.0000	27,304
2019/01/22	R209	07/02/2019	8.96	Call	Bond Future	1.2600	0.0013	1.9200	0.0019	52.381	0	0	0
2019/01/22	R209	07/02/2019	8.96	Put	Bond Future	5,319.6400	5.3196	4,931.6000	4.9316	(7.294)	0	0	0
2019/01/22	R209	07/02/2019	10.20	Call	Bond Future	2,949.4400	2.9494	3,300.3700	3.3004	11.898	0	0	0
2019/01/22	R209	07/02/2019	8.97	Call	Bond Future	1.4400	0.0014	2.1900	0.0022	52.083	0	0	0
2019/01/22	R209	07/02/2019	9.54	Put	Bond Future	1,627.0500	1.6271	1,329.9000	1.3299	(18.263)	0	0	0
2019/01/22	R209	07/02/2019	9.54	Call	Bond Future	301.5000	0.3015	393.0500	0.3930	30.365	0	0	4,000
2019/01/22	R209	07/02/2019	9.04	Put	Bond Future	4,752.5600	4.7526	4,365.6500	4.3656	(8.141)	0	0	0
2019/01/22	R209	07/02/2019	9.04	Call	Bond Future	3.6300	0.0036	5.4200	0.0054	49.311	0	0	4,000
2019/01/22	R209	07/02/2019	8.95	Call	Bond Future	1.1000	0.0011	1.6800	0.0017	52.727	0	0	0
2019/01/22	R209	07/02/2019	8.95	Put	Bond Future	5,391.1000	5.3911	5,002.9800	5.0030	(7.199)	0	0	0
2019/01/22	R209	02/05/2019	9.70	Put	Bond Future	2,263.1200	2.2631	2,057.5400	2.0575	(9.084)	0	0	0
2019/01/22	R209	02/05/2019			Bond Future	9.7961	71.6120	9.7374	71.9876	(0.599)	0.0000	0.0000	90,755
2019/01/22	R209	02/05/2019	9.69	Call	Bond Future	1,616.1000	1.6161	1,784.1500	1.7841	10.398	0	0	0
2019/01/22	R209	02/05/2019	9.69	Put	Bond Future	2,297.6400	2.2976	2,090.0700	2.0901	(9.034)	0	0	0
2019/01/22	R209	02/05/2019	9.70	Call	Bond Future	1,646.2200	1.6462	1,816.2600	1.8163	10.329	0	0	0
2019/01/22	R209	02/05/2019	10.50	Call	Bond Future	4,906.1900	4.9062	5,204.2500	5.2042	6.075	0	0	0
2019/01/22	R209	02/05/2019	10.71	Call	Bond Future	5,928.9400	5.9289	6,246.8300	6.2468	5.362	0	0	0
2019/01/22	R209	02/05/2019	9.68	Call	Bond Future	1,586.2900	1.5863	1,752.3500	1.7524	10.468	0	0	0
2019/01/22	R209	02/05/2019	9.68	Put	Bond Future	2,332.5600	2.3326	2,123.0000	2.1230	(8.984)	0	0	0
2019/01/22	R209	02/05/2019	9.95	Put	Bond Future	1,525.4800	1.5255	1,368.0100	1.3680	(10.323)	0	0	0
2019/01/22	R209	02/05/2019	9.95	Call	Bond Future	2,497.2900	2.4973	2,715.4400	2.7154	8.735	0	0	760

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2019/01/22	R209	02/05/2019	10.50	Put	Bond Future	617.2800	0.6173	539.7200	0.5397	(12.565)	0	0	11,560
2019/01/22	R209	02/05/2019	9.35	Put	Bond Future	3,698.8900	3.6989	3,424.7400	3.4247	(7.412)	0	0	0
2019/01/22	R209	02/05/2019	9.35	Call	Bond Future	767.7500	0.7678	869.2200	0.8692	13.217	0	0	760
2019/01/22	R209	02/05/2019	10.71	Put	Bond Future	434.8800	0.4349	377.1500	0.3772	(13.275)	0	0	760
2019/01/22	R209	01/08/2019	10.15	Put	Bond Future	1,911.7800	1.9118	1,769.7200	1.7697	(7.431)	0	0	0
2019/01/22	R209	01/08/2019	10.17	Call	Bond Future	3,861.9200	3.8619	4,093.1400	4.0931	5.987	0	0	0
2019/01/22	R209	01/08/2019			Bond Future	9.8479	73.0070	9.7894	73.3779	(0.594)	0.0000	0.0000	0
2019/01/22	R209	01/08/2019	10.15	Call	Bond Future	3,782.7200	3.7827	4,011.5400	4.0115	6.049	0	0	0
2019/01/22	R209	01/08/2019	10.17	Put	Bond Future	1,869.6900	1.8697	1,730.0300	1.7300	(7.470)	0	0	0
2019/01/22	R209	01/08/2019	10.16	Put	Bond Future	1,890.5300	1.8905	1,749.6700	1.7497	(7.451)	0	0	0
2019/01/22	R209	01/08/2019	10.16	Call	Bond Future	3,822.1500	3.8221	4,052.1700	4.0522	6.018	0	0	0
2019/01/22	R210	07/02/2019			Bond Future	188.0331	188.0331	188.0226	188.0226	(0.006)	0.0000	0.0000	2,020
2019/01/22	R210	02/05/2019			Bond Future	188.7974	188.7974	188.7356	188.7356	(0.033)	0.0000	0.0000	1,268
2019/01/22	R210	01/08/2019			Bond Future	192.5196	192.5196	192.4247	192.4247	(0.049)	0.0000	0.0000	0
2019/01/22	R212	07/02/2019			Bond Future	156.0577	156.0577	156.2724	156.2724	0.138	0.0000	0.0000	3,450
2019/01/22	R212	02/05/2019			Bond Future	158.8132	158.8132	158.9889	158.9889	0.111	0.0000	0.0000	1,526
2019/01/22	R212	01/08/2019			Bond Future	161.8730	161.8730	162.0252	162.0252	0.094	0.0000	0.0000	0
2019/01/22	R213	07/02/2019	8.68	Call	Bond Future	0.3600	0.0004	0.5300	0.0005	47.222	0	0	0
2019/01/22	R213	07/02/2019			Bond Future	9.5296	85.2897	9.4746	85.6312	(0.577)	0.0000	0.0000	15,204
2019/01/22	R213	07/02/2019	8.68	Put	Bond Future	5,496.0800	5.4961	5,154.7600	5.1548	(6.210)	0	0	0
2019/01/22	R213	07/02/2019	8.69	Call	Bond Future	0.4200	0.0004	0.6100	0.0006	45.238	0	0	0
2019/01/22	R213	07/02/2019	8.70	Put	Bond Future	5,361.2300	5.3612	5,019.9600	5.0200	(6.366)	0	0	0
2019/01/22	R213	07/02/2019	8.69	Put	Bond Future	5,428.6200	5.4286	5,087.3200	5.0873	(6.287)	0	0	0
2019/01/22	R213	07/02/2019	8.70	Call	Bond Future	0.4800	0.0005	0.7000	0.0007	45.833	0	0	0
2019/01/22	R213	02/05/2019	9.49	Call	Bond Future	1,545.6800	1.5457	1,690.6400	1.6906	9.378	0	0	0
2019/01/22	R213	02/05/2019	9.48	Put	Bond Future	2,161.6600	2.1617	1,980.1300	1.9801	(8.398)	0	0	0
2019/01/22	R213	02/05/2019			Bond Future	9.5850	83.2269	9.5320	83.5517	(0.553)	0.0000	0.0000	18,463
2019/01/22	R213	02/05/2019	9.50	Call	Bond Future	1,574.7700	1.5748	1,721.4800	1.7215	9.316	0	0	0
2019/01/22	R213	02/05/2019	9.50	Put	Bond Future	2,096.2300	2.0962	1,918.1900	1.9182	(8.493)	0	0	0
2019/01/22	R213	02/05/2019	9.49	Put	Bond Future	2,128.7600	2.1288	1,948.9700	1.9490	(8.446)	0	0	0
2019/01/22	R213	02/05/2019	9.48	Call	Bond Future	1,516.8900	1.5169	1,660.1100	1.6601	9.442	0	0	0
2019/01/22	R213	01/08/2019	9.99	Put	Bond Future	1,712.2300	1.7122	1,594.0800	1.5941	(6.900)	0	0	0
2019/01/22	R213	01/08/2019	9.98	Call	Bond Future	3,746.1200	3.7461	3,943.9800	3.9440	5.282	0	0	0
2019/01/22	R213	01/08/2019			Bond Future	9.6395	84.8480	9.5869	85.1650	(0.545)	0.0000	0.0000	0
2019/01/22	R213	01/08/2019	9.99	Call	Bond Future	3,785.1200	3.7851	3,984.0000	3.9840	5.254	0	0	0
2019/01/22	R213	01/08/2019	9.98	Put	Bond Future	1,731.3800	1.7314	1,612.2100	1.6122	(6.883)	0	0	0
2019/01/22	R213	01/08/2019	10.00	Call	Bond Future	3,824.5000	3.8245	4,024.3900	4.0244	5.227	0	0	0
2019/01/22	R213	01/08/2019	10.00	Put	Bond Future	1,693.5200	1.6935	1,576.3800	1.5764	(6.917)	0	0	0
2019/01/22	R214	07/02/2019	9.05	Put	Bond Future	6,315.7800	6.3158	5,879.1100	5.8791	(6.914)	0	0	0
2019/01/22	R214	07/02/2019			Bond Future	9.9337	72.4687	9.8685	72.9056	(0.656)	0.0000	0.0000	13,957
2019/01/22	R214	07/02/2019	9.04	Call	Bond Future	0.2800	0.0003	0.4600	0.0005	64.286	0	0	0
2019/01/22	R214	07/02/2019	9.04	Put	Bond Future	6,392.3300	6.3923	5,955.6300	5.9556	(6.832)	0	0	0
2019/01/22	R214	07/02/2019	9.05	Call	Bond Future	0.3300	0.0003	0.5400	0.0005	63.636	0	0	0
2019/01/22	R214	07/02/2019	9.03	Call	Bond Future	0.2400	0.0002	0.4000	0.0004	66.667	0	0	0

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2019/01/22	R214	07/02/2019	9.03	Put	Bond Future	6,469.0100		6.4690	6,032.2900	6.0323	(6.751)	0	0	0
2019/01/22	R214	02/05/2019	9.87	Call	Bond Future	1,730.5800		1.7306	1,920.9600	1.9210	11.001	0	0	0
2019/01/22	R214	02/05/2019	9.85	Call	Bond Future	1,668.9400		1.6689	1,854.9800	1.8550	11.147	0	0	0
2019/01/22	R214	02/05/2019			Bond Future	9.9866		70.4359	9.9225	70.8613	(0.641)	0.0000	0.0000	16,395
2019/01/22	R214	02/05/2019	9.85	Put	Bond Future	2,580.7200		2.5807	2,341.4200	2.3414	(9.273)	0	0	0
2019/01/22	R214	02/05/2019	9.87	Put	Bond Future	2,507.6300		2.5076	2,272.6700	2.2727	(9.370)	0	0	0
2019/01/22	R214	02/05/2019	9.86	Call	Bond Future	1,699.6800		1.6997	1,887.8900	1.8879	11.073	0	0	0
2019/01/22	R214	02/05/2019	9.86	Put	Bond Future	2,544.0400		2.5440	2,306.9100	2.3069	(9.321)	0	0	0
2019/01/22	R214	01/08/2019	10.34	Put	Bond Future	2,007.9800		2.0080	1,847.3000	1.8473	(8.002)	0	0	0
2019/01/22	R214	01/08/2019			Bond Future	10.0392		71.8079	9.9751	72.2295	(0.638)	0.0000	0.0000	0
2019/01/22	R214	01/08/2019	10.33	Call	Bond Future	3,892.4600		3.8925	4,152.0600	4.1521	6.669	0	0	0
2019/01/22	R214	01/08/2019	10.33	Put	Bond Future	2,030.2500		2.0303	1,868.2100	1.8682	(7.981)	0	0	0
2019/01/22	R214	01/08/2019	10.34	Call	Bond Future	3,932.7900		3.9328	4,193.7500	4.1938	6.635	0	0	0
2019/01/22	R214	01/08/2019	10.32	Call	Bond Future	3,852.4700		3.8525	4,110.7100	4.1107	6.703	0	0	0
2019/01/22	R214	01/08/2019	10.32	Put	Bond Future	2,052.9500		2.0529	1,889.5500	1.8896	(7.959)	0	0	0
2019/01/22	R248	07/02/2019	9.06	Put	Bond Future	8,257.2200		8.2572	7,700.0300	7.7000	(6.748)	0	0	0
2019/01/22	R248	07/02/2019			Bond Future	9.9588		92.5627	9.8936	93.1200	(0.655)	0.0000	0.0000	89,045
2019/01/22	R248	07/02/2019	9.06	Call	Bond Future	0.2200		0.0002	0.3600	0.0004	63.636	0	0	0
2019/01/22	R248	07/02/2019	9.05	Put	Bond Future	8,356.4700		8.3565	7,799.2600	7.7993	(6.668)	0	0	0
2019/01/22	R248	07/02/2019	9.07	Call	Bond Future	0.2500		0.0003	0.4200	0.0004	68.000	0	0	0
2019/01/22	R248	07/02/2019	9.07	Put	Bond Future	8,158.1300		8.1581	7,600.9700	7.6010	(6.830)	0	0	0
2019/01/22	R248	07/02/2019	9.05	Call	Bond Future	0.1800		0.0002	0.3000	0.0003	66.667	0	0	0
2019/01/22	R248	02/05/2019	9.90	Put	Bond Future	3,115.0500		3.1150	2,816.1000	2.8161	(9.597)	0	0	0
2019/01/22	R248	02/05/2019			Bond Future	10.0123		89.7394	9.9482	90.2820	(0.641)	0.0000	0.0000	39,122
2019/01/22	R248	02/05/2019	9.90	Call	Bond Future	2,160.7900		2.1608	2,404.4300	2.4044	11.276	0	0	0
2019/01/22	R248	02/05/2019	9.91	Call	Bond Future	2,200.6600		2.2007	2,447.1300	2.4471	11.200	0	0	0
2019/01/22	R248	02/05/2019	9.89	Put	Bond Future	3,161.3900		3.1614	2,859.6100	2.8596	(9.546)	0	0	0
2019/01/22	R248	02/05/2019	9.91	Put	Bond Future	3,069.2400		3.0692	2,773.1200	2.7731	(9.648)	0	0	0
2019/01/22	R248	02/05/2019	9.89	Call	Bond Future	2,121.3000		2.1213	2,362.1100	2.3621	11.352	0	0	0
2019/01/22	R248	01/08/2019	10.35	Call	Bond Future	4,846.4800		4.8465	5,177.6400	5.1776	6.833	0	0	0
2019/01/22	R248	01/08/2019	10.34	Put	Bond Future	2,561.9000		2.5619	2,353.3500	2.3534	(8.140)	0	0	0
2019/01/22	R248	01/08/2019			Bond Future	10.0657		91.4873	10.0015	92.0252	(0.638)	0.0000	0.0000	0
2019/01/22	R248	01/08/2019	10.36	Call	Bond Future	4,897.4300		4.8974	5,230.3500	5.2303	6.798	0	0	0
2019/01/22	R248	01/08/2019	10.36	Put	Bond Future	2,504.6600		2.5047	2,299.6600	2.2997	(8.185)	0	0	0
2019/01/22	R248	01/08/2019	10.35	Put	Bond Future	2,533.1200		2.5331	2,326.3600	2.3264	(8.162)	0	0	0
2019/01/22	R248	01/08/2019	10.34	Call	Bond Future	4,795.7300		4.7957	5,125.1000	5.1251	6.868	0	0	0

Total

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