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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/02/2019 TO 20/02/2019

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
2019/02/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/02/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	2025	02/05/2019			Bond Future	135.2289	135.2289	134.9845	134.9845	(0.181)	0.0000	0.0000	691
2019/02/20	2025	01/08/2019			Bond Future	136.3708	136.3708	136.1208	136.1208	(0.183)	0.0000	0.0000	0
2019/02/20	2025	07/11/2019			Bond Future	139.2845	139.2845	139.0286	139.0286	(0.184)	0.0000	0.0000	0
2019/02/20	2029	02/05/2019			Bond Future	101.7514	101.7514	101.7361	101.7361	(0.015)	0.0000	0.0000	3,020
2019/02/20	2029	01/08/2019			Bond Future	103.7069	103.7069	103.6908	103.6908	(0.016)	0.0000	0.0000	0
2019/02/20	2029	07/11/2019			Bond Future	104.8151	104.8151	104.7982	104.7982	(0.016)	0.0000	0.0000	0
2019/02/20	2030	02/05/2019	9.41	Call	Bond Future	1,367.9600	1.3680	1,534.0800	1.5341	12.144	0	0	0
2019/02/20	2030	02/05/2019	8.90	Put	Bond Future	3,887.4300	3.8874	3,677.6100	3.6776	(5.397)	0	0	0
2019/02/20	2030	02/05/2019			Bond Future	9.4601	92.3867	9.4164	92.6586	(0.462)	0.0000	0.0000	47,530
2019/02/20	2030	02/05/2019	9.39	Call	Bond Future	1,307.8000	1.3078	1,470.6900	1.4707	12.455	0	0	0
2019/02/20	2030	02/05/2019	9.39	Put	Bond Future	1,744.5600	1.7446	1,635.5400	1.6355	(6.249)	0	0	0
2019/02/20	2030	02/05/2019	10.20	Call	Bond Future	4,759.9100	4.7599	5,000.2600	5.0003	5.049	0	0	0
2019/02/20	2030	02/05/2019	10.20	Put	Bond Future	314.8200	0.3148	283.2600	0.2833	(10.025)	0	0	3,000
2019/02/20	2030	02/05/2019	9.41	Put	Bond Future	1,679.7500	1.6797	1,573.9600	1.5740	(6.298)	0	0	0
2019/02/20	2030	02/05/2019	8.90	Call	Bond Future	315.6500	0.3157	377.7400	0.3777	19.671	0	0	3,000
2019/02/20	2030	02/05/2019	9.40	Call	Bond Future	1,337.6900	1.3377	1,502.2000	1.5022	12.298	0	0	3,000
2019/02/20	2030	02/05/2019	9.40	Put	Bond Future	1,711.9400	1.7119	1,604.5400	1.6045	(6.274)	0	0	0
2019/02/20	2030	01/08/2019	9.15	Put	Bond Future	3,596.7800	3.5968	3,476.5700	3.4766	(3.342)	0	0	0
2019/02/20	2030	01/08/2019	9.91	Put	Bond Future	1,411.2700	1.4113	1,373.8900	1.3739	(2.649)	0	0	0
2019/02/20	2030	01/08/2019			Bond Future	9.5279	90.1349	9.4827	90.4114	(0.475)	0.0000	0.0000	0
2019/02/20	2030	01/08/2019	8.35	Put	Bond Future	7,751.4100	7.7514	7,522.2800	7.5223	(2.956)	0	0	0
2019/02/20	2030	01/08/2019	8.35	Call	Bond Future	172.0900	0.1721	219.4400	0.2194	27.515	0	0	2,025
2019/02/20	2030	01/08/2019	9.92	Call	Bond Future	3,741.5000	3.7415	3,981.3000	3.9813	6.409	0	0	0
2019/02/20	2030	01/08/2019	9.90	Put	Bond Future	1,429.4800	1.4295	1,391.3900	1.3914	(2.665)	0	0	0
2019/02/20	2030	01/08/2019	9.15	Call	Bond Future	1,252.8300	1.2528	1,409.1000	1.4091	12.473	0	0	2,025
2019/02/20	2030	01/08/2019	9.91	Call	Bond Future	3,700.6100	3.7006	3,939.7100	3.9397	6.461	0	0	0
2019/02/20	2030	01/08/2019	9.92	Put	Bond Future	1,393.2900	1.3933	1,356.6100	1.3566	(2.633)	0	0	0
2019/02/20	2030	01/08/2019	9.90	Call	Bond Future	3,659.8900	3.6599	3,898.2800	3.8983	6.514	0	0	0
2019/02/20	2030	07/11/2019	9.49	Put	Bond Future	586.6100	0.5866	3,062.3100	3.0623	422.035	0	0	0
2019/02/20	2030	07/11/2019			Bond Future	9.5876	92.0391	9.5406	92.3209	(0.490)	0.0000	0.0000	0
2019/02/20	2030	07/11/2019	9.48	Call	Bond Future	0.0000	0.0000	2,725.9700	2.7260	100.000	0	0	0
2019/02/20	2030	07/11/2019	9.48	Put	Bond Future	646.9900	0.6470	3,091.1300	3.0911	377.771	0	0	0
2019/02/20	2030	07/11/2019	9.49	Call	Bond Future	0.0000	0.0000	2,757.5300	2.7575	100.000	0	0	0
2019/02/20	2030	07/11/2019	9.47	Call	Bond Future	0.0000	0.0000	2,694.9100	2.6949	100.000	0	0	0
2019/02/20	2030	07/11/2019	9.47	Put	Bond Future	707.4100	0.7074	3,120.4900	3.1205	341.115	0	0	0
2019/02/20	2032	02/05/2019	9.62	Put	Bond Future	1,933.9900	1.9340	1,814.8100	1.8148	(6.162)	0	0	0
2019/02/20	2032	02/05/2019	9.61	Call	Bond Future	1,432.4000	1.4324	1,606.1000	1.6061	12.127	0	0	0
2019/02/20	2032	02/05/2019			Bond Future	9.6894	90.3463	9.6458	90.6409	(0.450)	0.0000	0.0000	44,008
2019/02/20	2032	02/05/2019	9.62	Call	Bond Future	1,464.5800	1.4646	1,640.0100	1.6400	11.978	0	0	0
2019/02/20	2032	02/05/2019	9.61	Put	Bond Future	1,969.7000	1.9697	1,848.7900	1.8488	(6.138)	0	0	0
2019/02/20	2032	02/05/2019	9.63	Call	Bond Future	1,496.9900	1.4970	1,674.4700	1.6745	11.856	0	0	0

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2019/02/20	2032	02/05/2019	9.63	Put	Bond Future	1,898.5900		1.8986	1,781.4600	1.7815	(6.169)	0	0	0
2019/02/20	2032	01/08/2019	10.10	Call	Bond Future	3,886.2200		3.8862	4,153.1000	4.1531	6.867	0	0	0
2019/02/20	2032	01/08/2019	10.11	Put	Bond Future	1,617.8800		1.6179	1,585.9500	1.5859	(1.974)	0	0	0
2019/02/20	2032	01/08/2019			Bond Future	9.7550		92.0611	9.7099	92.3606	(0.462)	0.0000	0.0000	0
2019/02/20	2032	01/08/2019	10.10	Put	Bond Future	1,638.6000		1.6386	1,605.9200	1.6059	(1.994)	0	0	0
2019/02/20	2032	01/08/2019	10.11	Call	Bond Future	3,929.4500		3.9294	4,197.0800	4.1971	6.811	0	0	0
2019/02/20	2032	01/08/2019	10.09	Call	Bond Future	3,843.1600		3.8432	4,109.5000	4.1095	6.930	0	0	0
2019/02/20	2032	01/08/2019	10.09	Put	Bond Future	1,659.5600		1.6596	1,626.3400	1.6263	(2.002)	0	0	0
2019/02/20	2032	07/11/2019	9.71	Call	Bond Future	0.0000		0.0000	3,012.0300	3.0120	100.000	0	0	0
2019/02/20	2032	07/11/2019	9.70	Put	Bond Future	787.1000		0.7871	3,460.5800	3.4606	339.662	0	0	0
2019/02/20	2032	07/11/2019			Bond Future	9.8199		89.8424	9.7732	90.1478	(0.476)	0.0000	0.0000	0
2019/02/20	2032	07/11/2019	9.72	Call	Bond Future	0.0000		0.0000	3,045.3100	3.0453	100.000	0	0	0
2019/02/20	2032	07/11/2019	9.72	Put	Bond Future	655.1800		0.6552	3,395.0400	3.3950	418.184	0	0	0
2019/02/20	2032	07/11/2019	9.71	Put	Bond Future	721.1100		0.7211	3,427.6900	3.4277	375.335	0	0	0
2019/02/20	2032	07/11/2019	9.70	Call	Bond Future	0.0000		0.0000	2,978.9300	2.9789	100.000	0	0	0
2019/02/20	2033	02/05/2019			Bond Future	104.3561		104.3561	104.0278	104.0278	(0.315)	0.0000	0.0000	6,090
2019/02/20	2033	01/08/2019			Bond Future	106.3617		106.3617	106.0264	106.0264	(0.315)	0.0000	0.0000	0
2019/02/20	2033	07/11/2019			Bond Future	107.4503		107.4503	107.1073	107.1073	(0.319)	0.0000	0.0000	0
2019/02/20	2037	02/05/2019	9.81	Put	Bond Future	2,406.4300		2.4064	2,200.0900	2.2001	(8.575)	0	0	0
2019/02/20	2037	02/05/2019			Bond Future	9.9347		90.3742	9.8759	90.8178	(0.592)	0.0000	0.0000	58,354
2019/02/20	2037	02/05/2019	9.80	Call	Bond Future	1,428.7500		1.4288	1,663.3600	1.6634	16.421	0	0	0
2019/02/20	2037	02/05/2019	9.80	Put	Bond Future	2,449.2800		2.4493	2,240.2200	2.2402	(8.536)	0	0	0
2019/02/20	2037	02/05/2019	9.81	Call	Bond Future	1,462.2700		1.4623	1,699.6000	1.6996	16.230	0	0	0
2019/02/20	2037	02/05/2019	9.79	Call	Bond Future	1,395.8400		1.3958	1,627.5600	1.6276	16.601	0	0	0
2019/02/20	2037	02/05/2019	9.79	Put	Bond Future	2,492.8400		2.4928	2,280.8900	2.2809	(8.502)	0	0	0
2019/02/20	2037	01/08/2019	10.31	Call	Bond Future	4,182.7000		4.1827	4,550.4100	4.5504	8.791	0	0	0
2019/02/20	2037	01/08/2019			Bond Future	10.0034		87.8339	9.9427	88.2854	(0.607)	0.0000	0.0000	0
2019/02/20	2037	01/08/2019	10.29	Call	Bond Future	4,089.7600		4.0898	4,454.8700	4.4549	8.927	0	0	0
2019/02/20	2037	01/08/2019	10.29	Put	Bond Future	2,005.4300		2.0054	1,919.0800	1.9191	(4.306)	0	0	0
2019/02/20	2037	01/08/2019	10.31	Put	Bond Future	1,955.7700		1.9558	1,872.0200	1.8720	(4.282)	0	0	0
2019/02/20	2037	01/08/2019	10.30	Call	Bond Future	4,136.1300		4.1361	4,502.5500	4.5025	8.859	0	0	0
2019/02/20	2037	01/08/2019	10.30	Put	Bond Future	1,980.4600		1.9805	1,895.4200	1.8954	(4.294)	0	0	0
2019/02/20	2037	07/11/2019	9.97	Call	Bond Future	0.0000		0.0000	3,531.0600	3.5311	100.000	0	0	0
2019/02/20	2037	07/11/2019			Bond Future	10.0657		89.6895	10.0030	90.1501	(0.623)	0.0000	0.0000	0
2019/02/20	2037	07/11/2019	9.95	Call	Bond Future	0.0000		0.0000	3,455.5900	3.4556	100.000	0	0	0
2019/02/20	2037	07/11/2019	9.95	Put	Bond Future	852.5800		0.8526	3,847.5900	3.8476	351.288	0	0	0
2019/02/20	2037	07/11/2019	9.97	Put	Bond Future	704.2900		0.7043	3,774.7700	3.7748	435.968	0	0	0
2019/02/20	2037	07/11/2019	9.96	Call	Bond Future	0.0000		0.0000	3,493.0800	3.4931	100.000	0	0	0
2019/02/20	2037	07/11/2019	9.96	Put	Bond Future	778.3900		0.7784	3,810.8900	3.8109	389.586	0	0	0
2019/02/20	2038	02/05/2019			Bond Future	123.2067		123.2067	122.7314	122.7314	(0.386)	0.0000	0.0000	10,004
2019/02/20	2038	01/08/2019			Bond Future	123.9355		123.9355	123.4502	123.4502	(0.392)	0.0000	0.0000	0
2019/02/20	2038	07/11/2019			Bond Future	126.5836		126.5836	126.0874	126.0874	(0.392)	0.0000	0.0000	0
2019/02/20	2040	02/05/2019	9.89	Call	Bond Future	1,508.4600		1.5085	1,842.4900	1.8425	22.144	0	0	0
2019/02/20	2040	02/05/2019	9.88	Put	Bond Future	2,607.6500		2.6076	2,420.9300	2.4209	(7.160)	0	0	0

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2019/02/20	2040	02/05/2019	9.60	Call	Bond Future	666.8000	0.6668	887.3000	0.8873	33.068	0	0	1,150
2019/02/20	2040	02/05/2019			Bond Future	10.0195	93.5240	9.9556	94.0412	(0.638)	0.0000	0.0000	26,096
2019/02/20	2040	02/05/2019	9.90	Call	Bond Future	1,544.4500	1.5444	1,881.9700	1.8820	21.854	0	0	0
2019/02/20	2040	02/05/2019	9.90	Put	Bond Future	2,515.1300	2.5151	2,335.4200	2.3354	(7.145)	0	0	0
2019/02/20	2040	02/05/2019	10.20	Put	Bond Future	1,402.2300	1.4022	1,312.3400	1.3123	(6.411)	0	0	0
2019/02/20	2040	02/05/2019	10.20	Call	Bond Future	2,836.8100	2.8368	3,264.1500	3.2642	15.064	0	0	1,150
2019/02/20	2040	02/05/2019	9.60	Put	Bond Future	4,147.5900	4.1476	3,850.8600	3.8509	(7.154)	0	0	0
2019/02/20	2040	02/05/2019	9.89	Put	Bond Future	2,561.0900	2.5611	2,377.8900	2.3779	(7.153)	0	0	0
2019/02/20	2040	02/05/2019	9.88	Call	Bond Future	1,472.9500	1.4729	1,803.4600	1.8035	22.439	0	0	0
2019/02/20	2040	01/08/2019	10.36	Call	Bond Future	4,341.2800	4.3413	4,758.8300	4.7588	9.618	0	0	0
2019/02/20	2040	01/08/2019	10.37	Put	Bond Future	2,194.5700	2.1946	2,087.2800	2.0873	(4.889)	0	0	0
2019/02/20	2040	01/08/2019			Bond Future	10.0882	90.7932	10.0222	91.3196	(0.654)	0.0000	0.0000	0
2019/02/20	2040	01/08/2019	10.36	Put	Bond Future	2,222.0100	2.2220	2,113.1700	2.1132	(4.898)	0	0	0
2019/02/20	2040	01/08/2019	10.37	Call	Bond Future	4,390.2900	4.3903	4,809.3900	4.8094	9.546	0	0	0
2019/02/20	2040	01/08/2019	10.38	Call	Bond Future	4,439.7100	4.4397	4,860.3500	4.8604	9.474	0	0	0
2019/02/20	2040	01/08/2019	10.38	Put	Bond Future	2,167.6600	2.1677	2,061.9100	2.0619	(4.879)	0	0	0
2019/02/20	2040	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	3,651.1800	3.6512	100.000	0	0	0
2019/02/20	2040	07/11/2019	10.04	Put	Bond Future	875.8800	0.8759	4,030.4200	4.0304	360.157	0	0	0
2019/02/20	2040	07/11/2019			Bond Future	10.1507	92.7114	10.0826	93.2485	(0.671)	0.0000	0.0000	0
2019/02/20	2040	07/11/2019	10.03	Put	Bond Future	955.6800	0.9557	4,069.7500	4.0698	325.849	0	0	0
2019/02/20	2040	07/11/2019	10.04	Call	Bond Future	0.0000	0.0000	3,691.6500	3.6917	100.000	0	0	0
2019/02/20	2040	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	3,732.3200	3.7323	100.000	0	0	0
2019/02/20	2040	07/11/2019	10.05	Put	Bond Future	796.2000	0.7962	3,991.4100	3.9914	401.307	0	0	0
2019/02/20	2044	02/05/2019	9.90	Call	Bond Future	1,546.4900	1.5465	1,864.0100	1.8640	20.532	0	0	0
2019/02/20	2044	02/05/2019			Bond Future	10.0269	90.6915	9.9682	91.1748	(0.585)	0.0000	0.0000	36,686
2019/02/20	2044	02/05/2019	9.90	Put	Bond Future	2,597.2900	2.5973	2,431.5000	2.4315	(6.383)	0	0	0
2019/02/20	2044	02/05/2019	9.91	Call	Bond Future	1,583.3300	1.5833	1,904.1200	1.9041	20.260	0	0	0
2019/02/20	2044	02/05/2019	9.92	Put	Bond Future	2,504.3000	2.5043	2,345.0200	2.3450	(6.360)	0	0	0
2019/02/20	2044	02/05/2019	9.91	Put	Bond Future	2,550.5600	2.5506	2,388.0400	2.3880	(6.372)	0	0	0
2019/02/20	2044	02/05/2019	9.92	Call	Bond Future	1,620.5000	1.6205	1,944.5300	1.9445	19.996	0	0	0
2019/02/20	2044	01/08/2019	9.86	Put	Bond Future	4,181.8600	4.1819	3,989.1300	3.9891	(4.609)	0	0	0
2019/02/20	2044	01/08/2019	10.53	Call	Bond Future	5,270.7300	5.2707	5,685.1500	5.6851	7.863	0	0	0
2019/02/20	2044	01/08/2019	10.40	Put	Bond Future	2,166.0000	2.1660	2,071.7700	2.0718	(4.350)	0	0	0
2019/02/20	2044	01/08/2019			Bond Future	10.0924	88.0320	10.0319	88.5240	(0.599)	0.0000	0.0000	0
2019/02/20	2044	01/08/2019	10.39	Call	Bond Future	4,548.4700	4.5485	4,944.7600	4.9448	8.713	0	0	0
2019/02/20	2044	01/08/2019	10.39	Put	Bond Future	2,193.0800	2.1931	2,097.4500	2.0975	(4.361)	0	0	0
2019/02/20	2044	01/08/2019	9.86	Call	Bond Future	2,265.4300	2.2654	2,564.6200	2.5646	13.207	0	0	100
2019/02/20	2044	01/08/2019	10.53	Put	Bond Future	1,844.0200	1.8440	1,766.5200	1.7665	(4.203)	0	0	100
2019/02/20	2044	01/08/2019	10.40	Call	Bond Future	4,598.6700	4.5987	4,996.3600	4.9964	8.648	0	0	0
2019/02/20	2044	01/08/2019	9.36	Put	Bond Future	7,137.2200	7.1372	6,824.2900	6.8243	(4.384)	0	0	0
2019/02/20	2044	01/08/2019	9.36	Call	Bond Future	852.7900	0.8528	1,031.7800	1.0318	20.989	0	0	100
2019/02/20	2044	01/08/2019	10.38	Call	Bond Future	4,498.2300	4.4982	4,893.1100	4.8931	8.779	0	0	0
2019/02/20	2044	01/08/2019	10.38	Put	Bond Future	2,220.2500	2.2203	2,123.2100	2.1232	(4.371)	0	0	0
2019/02/20	2044	07/11/2019	10.07	Put	Bond Future	660.3600	0.6604	4,009.9600	4.0100	507.238	0	0	0
2019/02/20	2044	07/11/2019			Bond Future	10.1519	89.8918	10.0896	90.3937	(0.614)	0.0000	0.0000	0
2019/02/20	2044	07/11/2019	10.06	Call	Bond Future	0.0000	0.0000	3,809.9300	3.8099	100.000	0	0	0
2019/02/20	2044	07/11/2019	10.06	Put	Bond Future	741.5500	0.7416	4,049.6300	4.0496	446.103	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
2019/02/20	2044	07/11/2019	10.07	Call	Bond Future	0.0000	0.0000	3,851.4500	3.8514	100.000	0	0	0
2019/02/20	2044	07/11/2019	10.05	Call	Bond Future	0.0000	0.0000	3,768.6100	3.7686	100.000	0	0	0
2019/02/20	2044	07/11/2019	10.05	Put	Bond Future	822.8600	0.8229	4,089.6200	4.0896	397.001	0	0	0
2019/02/20	2046	02/05/2019			Bond Future	115.6487	115.6487	114.9791	114.9791	(0.579)	0.0000	0.0000	12,517
2019/02/20	2046	01/08/2019			Bond Future	117.8714	117.8714	117.1882	117.1882	(0.580)	0.0000	0.0000	0
2019/02/20	2046	07/11/2019			Bond Future	118.6495	118.6495	117.9512	117.9512	(0.589)	0.0000	0.0000	0
2019/02/20	2050	02/05/2019			Bond Future	121.6745	121.6745	120.6542	120.6542	(0.839)	0.0000	0.0000	10,644
2019/02/20	2050	01/08/2019			Bond Future	122.1950	122.1950	121.1544	121.1544	(0.852)	0.0000	0.0000	0
2019/02/20	2050	07/11/2019			Bond Future	124.8060	124.8060	123.7425	123.7425	(0.852)	0.0000	0.0000	0
2019/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	AL37	02/05/2019			Index Future	625.7240	625.7240	627.0560	627.0560	0.213	0.0000	0.0000	0
2019/02/20	AL37	01/08/2019			Index Future	637.5950	637.5950	638.9520	638.9520	0.213	0.0000	0.0000	0
2019/02/20	AL37	07/11/2019			Index Future	651.0550	651.0550	652.4390	652.4390	0.213	0.0000	0.0000	0
2019/02/20	AL7T	02/05/2019			Index Future	718.9600	718.9600	720.6590	720.6590	0.236	0.0000	0.0000	0
2019/02/20	AL7T	01/08/2019			Index Future	732.6000	732.6000	734.3300	734.3300	0.236	0.0000	0.0000	0
2019/02/20	AL7T	07/11/2019			Index Future	748.0660	748.0660	749.8310	749.8310	0.236	0.0000	0.0000	0
2019/02/20	ALBI	02/05/2019			Index Future	649.1500	649.1500	651.5110	651.5110	0.364	0.0000	0.0000	903
2019/02/20	ALBI	01/08/2019			Index Future	661.4660	661.4660	663.8700	663.8700	0.363	0.0000	0.0000	0
2019/02/20	ALBI	07/11/2019			Index Future	675.4300	675.4300	677.8840	677.8840	0.363	0.0000	0.0000	0
2019/02/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/02/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/02/20	CS33	15/09/2033			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
2019/02/20	ES33	02/05/2019			Bond Future	11.1383	75.2855	11.0828	75.6034	(0.498)	0.0000	0.0000	350
2019/02/20	ES33	01/08/2019			Bond Future	11.2474	76.7143	11.1900	77.0377	(0.511)	0.0000	0.0000	0
2019/02/20	ES33	07/11/2019			Bond Future	11.3634	74.5379	11.3038	74.8678	(0.525)	0.0000	0.0000	0
2019/02/20	ES42	02/05/2019			Bond Future	11.4045	76.7976	11.3440	77.1900	(0.531)	0.0000	0.0000	4,919
2019/02/20	ES42	01/08/2019			Bond Future	11.5121	78.2556	11.4495	78.6549	(0.544)	0.0000	0.0000	0
2019/02/20	ES42	07/11/2019			Bond Future	11.6267	75.6420	11.5617	76.0494	(0.559)	0.0000	0.0000	0
2019/02/20	GOVI	02/05/2019	647.87	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	02/05/2019	647.88	Put	GOVI	54,520.0000	5.4520	30,160.0000	3.0160	(44.681)	0	0	0
2019/02/20	GOVI	02/05/2019	647.86	Put	GOVI	54,320.0000	5.4320	29,960.0000	2.9960	(44.845)	0	0	0
2019/02/20	GOVI	02/05/2019			GOVI	642.4280	642.4280	644.8640	644.8640	0.379	0.0000	0.0000	442
2019/02/20	GOVI	02/05/2019	647.87	Put	GOVI	54,420.0000	5.4420	30,060.0000	3.0060	(44.763)	0	0	0
2019/02/20	GOVI	02/05/2019	647.88	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	02/05/2019	647.86	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	01/08/2019	638.68	Call	GOVI	159,370.0000	15.9370	184,170.0000	18.4170	15.561	0	0	0
2019/02/20	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	01/08/2019			GOVI	654.6170	654.6170	657.0970	657.0970	0.379	0.0000	0.0000	0
2019/02/20	GOVI	01/08/2019	638.69	Call	GOVI	159,270.0000	15.9270	184,070.0000	18.4070	15.571	0	0	0
2019/02/20	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	01/08/2019	638.67	Call	GOVI	159,470.0000	15.9470	184,270.0000	18.4270	15.552	0	0	0
2019/02/20	GOVI	07/11/2019	672.90	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	07/11/2019			GOVI	668.4360	668.4360	670.9680	670.9680	0.379	0.0000	0.0000	0
2019/02/20	GOVI	07/11/2019	672.90	Put	GOVI	44,640.0000	4.4640	19,320.0000	1.9320	(56.720)	0	0	0
2019/02/20	GOVI	07/11/2019	672.91	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GOVI	07/11/2019	672.92	Put	GOVI	44,840.0000	4.4840	19,520.0000	1.9520	(56.467)	0	0	0
2019/02/20	GOVI	07/11/2019	672.91	Put	GOVI	44,740.0000	4.4740	19,420.0000	1.9420	(56.594)	0	0	0
2019/02/20	GOVI	07/11/2019	672.92	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/02/20	IGOV	02/05/2019			Index Future	259.7200	259.7200	259.1540	259.1540	(0.218)	0.0000	0.0000	737
2019/02/20	IGOV	01/08/2019			Index Future	264.7100	264.7100	264.1330	264.1330	(0.218)	0.0000	0.0000	0
2019/02/20	IGOV	07/11/2019			Index Future	270.3650	270.3650	269.7750	269.7750	(0.218)	0.0000	0.0000	0
2019/02/20	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/02/20	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/02/20	IS01	19/09/2019			Interest Rate Swap	99.8800	99.8800	99.8700	99.8700	(0.010)	0.0000	0.0000	0
2019/02/20	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/02/20	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/02/20	IS02	20/09/2019			Interest Rate Swap	101.8800	101.8800	101.8700	101.8700	(0.010)	0.0000	0.0000	0
2019/02/20	IS02	20/12/2019			Interest Rate Swap	102.8300	102.8300	102.8100	102.8100	(0.019)	0.0000	0.0000	0
2019/02/20	IS02	23/03/2020			Interest Rate Swap	98.8600	98.8600	98.8200	98.8200	(0.040)	0.0000	0.0000	0
2019/02/20	IS02	22/06/2020			Interest Rate Swap	102.4500	102.4500	102.3900	102.3900	(0.059)	0.0000	0.0000	0

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2019/02/20	IS02	21/09/2020			Interest Rate Swap	99.4500	99.4500	99.3600	99.3600	(0.090)	0.0000	0.0000	0
2019/02/20	IS05	17/12/2020			Interest Rate Swap	96.2600	96.2600	96.1600	96.1600	(0.104)	0.0000	0.0000	0
2019/02/20	IS05	16/03/2021			Interest Rate Swap	95.4300	95.4300	95.3600	95.3600	(0.073)	0.0000	0.0000	0
2019/02/20	IS05	15/06/2021			Interest Rate Swap	94.5700	94.5700	94.4800	94.4800	(0.095)	0.0000	0.0000	0
2019/02/20	IS05	21/09/2021			Interest Rate Swap	94.6800	94.6800	94.5700	94.5700	(0.116)	0.0000	0.0000	0
2019/02/20	IS05	21/12/2021			Interest Rate Swap	96.8300	96.8300	96.6800	96.6800	(0.155)	0.0000	0.0000	51
2019/02/20	IS05	15/03/2022			Interest Rate Swap	96.9300	96.9300	96.7600	96.7600	(0.175)	0.0000	0.0000	0
2019/02/20	IS05	21/06/2022			Interest Rate Swap	98.1000	98.1000	97.8900	97.8900	(0.214)	0.0000	0.0000	0
2019/02/20	IS05	20/09/2022			Interest Rate Swap	102.0100	102.0100	101.7800	101.7800	(0.225)	0.0000	0.0000	0
2019/02/20	IS05	20/12/2022			Interest Rate Swap	103.2500	103.2500	102.9900	102.9900	(0.252)	0.0000	0.0000	0
2019/02/20	IS05	22/03/2023			Interest Rate Swap	96.5900	96.5900	96.3100	96.3100	(0.290)	0.0000	0.0000	0
2019/02/20	IS05	20/06/2023			Interest Rate Swap	102.6300	102.6300	102.3300	102.3300	(0.292)	0.0000	0.0000	0
2019/02/20	IS05	19/09/2023			Interest Rate Swap	98.1000	98.1000	97.7900	97.7900	(0.316)	0.0000	0.0000	0
2019/02/20	IS10	17/12/2025			Interest Rate Swap	94.6900	94.6900	94.3900	94.3900	(0.317)	0.0000	0.0000	0
2019/02/20	IS10	16/03/2026			Interest Rate Swap	91.6800	91.6800	91.3800	91.3800	(0.327)	0.0000	0.0000	0
2019/02/20	IS10	15/06/2026			Interest Rate Swap	90.4200	90.4200	90.1000	90.1000	(0.354)	0.0000	0.0000	0
2019/02/20	IS10	21/09/2026			Interest Rate Swap	92.6000	92.6000	92.2500	92.2500	(0.378)	0.0000	0.0000	0
2019/02/20	IS10	21/12/2026			Interest Rate Swap	96.4100	96.4100	96.0500	96.0500	(0.373)	0.0000	0.0000	0
2019/02/20	IS10	15/03/2027			Interest Rate Swap	95.0000	95.0000	94.6000	94.6000	(0.421)	0.0000	0.0000	0
2019/02/20	IS10	21/06/2027			Interest Rate Swap	97.1000	97.1000	96.6900	96.6900	(0.422)	0.0000	0.0000	0
2019/02/20	IS10	20/09/2027			Interest Rate Swap	102.6000	102.6000	102.1700	102.1700	(0.419)	0.0000	0.0000	0
2019/02/20	IS10	20/12/2027			Interest Rate Swap	102.9800	102.9800	102.5400	102.5400	(0.427)	0.0000	0.0000	0
2019/02/20	IS10	22/03/2028			Interest Rate Swap	96.5100	96.5100	96.0400	96.0400	(0.487)	0.0000	0.0000	0
2019/02/20	IS10	20/06/2028			Interest Rate Swap	103.7300	103.7300	103.2700	103.2700	(0.443)	0.0000	0.0000	0
2019/02/20	IS10	19/09/2028			Interest Rate Swap	97.3100	97.3100	96.8200	96.8200	(0.504)	0.0000	0.0000	0
2019/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/02/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/02/20	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/02/20	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/02/20	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/02/20	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/02/20	R023	02/05/2019	8.45	Call	Bond Future	1,581.9500	1.5819	1,765.5800	1.7656	11.608	0	0	0
2019/02/20	R023	02/05/2019	8.44	Put	Bond Future	172.2900	0.1723	127.5400	0.1275	(25.974)	0	0	0
2019/02/20	R023	02/05/2019			Bond Future	8.0066	100.5849	7.9361	100.8121	(0.881)	0.0000	0.0000	69,212
2019/02/20	R023	02/05/2019	8.46	Call	Bond Future	1,608.9000	1.6089	1,793.6700	1.7937	11.484	0	0	0
2019/02/20	R023	02/05/2019	8.46	Put	Bond Future	162.8100	0.1628	120.3700	0.1204	(26.067)	0	0	0
2019/02/20	R023	02/05/2019	8.45	Put	Bond Future	167.4800	0.1675	123.9000	0.1239	(26.021)	0	0	0
2019/02/20	R023	02/05/2019	8.44	Call	Bond Future	1,555.1400	1.5551	1,737.6000	1.7376	11.733	0	0	0
2019/02/20	R023	01/08/2019	8.95	Call	Bond Future	3,008.8900	3.0089	3,229.3200	3.2293	7.326	0	0	0
2019/02/20	R023	01/08/2019			Bond Future	8.0273	102.4936	7.9514	102.7245	(0.946)	0.0000	0.0000	0
2019/02/20	R023	01/08/2019	8.93	Call	Bond Future	2,956.6600	2.9567	3,176.7900	3.1768	7.445	0	0	0
2019/02/20	R023	01/08/2019	8.93	Put	Bond Future	262.7900	0.2628	252.0700	0.2521	(4.079)	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
2019/02/20	R023	01/08/2019	8.95	Put	Bond Future	256.3600	0.2564	245.9400	0.2459	(4.065)	0	0	0
2019/02/20	R023	01/08/2019	8.94	Call	Bond Future	2,982.7500	2.9827	3,203.1200	3.2031	7.388	0	0	0
2019/02/20	R023	01/08/2019	8.94	Put	Bond Future	259.5500	0.2595	249.0700	0.2491	(4.038)	0	0	0
2019/02/20	R023	07/11/2019	7.98	Call	Bond Future	0.0000	0.0000	1,161.5100	1.1615	100.000	0	0	0
2019/02/20	R023	07/11/2019			Bond Future	8.0387	100.7225	7.9558	100.9577	(1.031)	0.0000	0.0000	0
2019/02/20	R023	07/11/2019	7.98	Put	Bond Future	166.4700	0.1665	1,092.7500	1.0928	556.425	0	0	0
2019/02/20	R023	07/11/2019	7.99	Call	Bond Future	0.0000	0.0000	1,178.2600	1.1783	100.000	0	0	0
2019/02/20	R023	07/11/2019	8.00	Call	Bond Future	0.0000	0.0000	1,195.1200	1.1951	100.000	0	0	0
2019/02/20	R023	07/11/2019	8.00	Put	Bond Future	109.6700	0.1097	1,069.5600	1.0696	875.253	0	0	0
2019/02/20	R023	07/11/2019	7.99	Put	Bond Future	138.0700	0.1381	1,081.1000	1.0811	683.009	0	0	0
2019/02/20	R035	02/05/2019	9.74	Put	Bond Future	2,305.9100	2.3059	2,182.4000	2.1824	(5.356)	0	0	0
2019/02/20	R035	02/05/2019			Bond Future	9.8517	93.8675	9.7979	94.2707	(0.546)	0.0000	0.0000	77,074
2019/02/20	R035	02/05/2019	9.74	Call	Bond Future	1,465.3100	1.4653	1,745.0300	1.7450	19.089	0	0	0
2019/02/20	R035	02/05/2019	9.75	Call	Bond Future	1,499.3900	1.4994	1,781.9700	1.7820	18.846	0	0	0
2019/02/20	R035	02/05/2019	9.75	Put	Bond Future	2,264.2700	2.2643	2,143.6200	2.1436	(5.328)	0	0	0
2019/02/20	R035	02/05/2019	9.73	Call	Bond Future	1,431.6800	1.4317	1,708.5100	1.7085	19.336	0	0	0
2019/02/20	R035	02/05/2019	9.73	Put	Bond Future	2,348.0900	2.3481	2,221.6900	2.2217	(5.383)	0	0	0
2019/02/20	R035	01/08/2019	10.23	Call	Bond Future	4,239.4000	4.2394	4,490.4900	4.4905	5.923	0	0	0
2019/02/20	R035	01/08/2019	10.22	Put	Bond Future	1,993.4400	1.9934	1,833.7700	1.8338	(8.010)	0	0	0
2019/02/20	R035	01/08/2019			Bond Future	9.9163	95.6488	9.8608	96.0590	(0.559)	0.0000	0.0000	0
2019/02/20	R035	01/08/2019	10.24	Call	Bond Future	4,286.0600	4.2861	4,537.6600	4.5377	5.870	0	0	0
2019/02/20	R035	01/08/2019	10.24	Put	Bond Future	1,944.7600	1.9448	1,786.1100	1.7861	(8.158)	0	0	0
2019/02/20	R035	01/08/2019	10.23	Put	Bond Future	1,969.0800	1.9691	1,809.9200	1.8099	(8.083)	0	0	0
2019/02/20	R035	01/08/2019	10.22	Call	Bond Future	4,192.6900	4.1927	4,443.2700	4.4433	5.977	0	0	0
2019/02/20	R035	07/11/2019	9.88	Call	Bond Future	0.0000	0.0000	3,403.8600	3.4039	100.000	0	0	0
2019/02/20	R035	07/11/2019	9.89	Call	Bond Future	0.0000	0.0000	3,441.0600	3.4411	100.000	0	0	0
2019/02/20	R035	07/11/2019	9.87	Put	Bond Future	829.9900	0.8300	3,778.1600	3.7782	355.205	0	0	0
2019/02/20	R035	07/11/2019			Bond Future	9.9835	93.1619	9.9261	93.5803	(0.575)	0.0000	0.0000	0
2019/02/20	R035	07/11/2019	9.89	Put	Bond Future	682.9100	0.6829	3,705.6000	3.7056	442.619	0	0	0
2019/02/20	R035	07/11/2019	9.87	Call	Bond Future	0.0000	0.0000	3,366.5400	3.3665	100.000	0	0	0
2019/02/20	R035	07/11/2019	9.88	Put	Bond Future	756.4100	0.7564	3,741.9000	3.7419	394.692	0	0	0
2019/02/20	R186	02/05/2019	9.02	Call	Bond Future	1,629.1800	1.6292	1,805.7200	1.8057	10.836	0	0	0
2019/02/20	R186	02/05/2019	9.01	Put	Bond Future	1,089.3700	1.0894	1,012.3000	1.0123	(7.075)	0	0	0
2019/02/20	R186	02/05/2019	10.07	Call	Bond Future	6,410.2000	6.4102	6,666.7600	6.6668	4.002	0	0	0
2019/02/20	R186	02/05/2019	9.96	Put	Bond Future	92.2100	0.0922	93.6500	0.0937	1.562	0	0	90
2019/02/20	R186	02/05/2019	9.75	Call	Bond Future	4,814.7700	4.8148	5,044.4600	5.0445	4.771	0	0	0
2019/02/20	R186	02/05/2019	9.25	Put	Bond Future	634.5300	0.6345	574.8100	0.5748	(9.412)	0	0	0
2019/02/20	R186	02/05/2019	8.65	Put	Bond Future	2,227.8900	2.2279	2,088.3500	2.0884	(6.263)	0	0	0
2019/02/20	R186	02/05/2019			Bond Future	8.9217	112.5270	8.8778	112.7797	(0.492)	0.0000	0.0000	91,412
2019/02/20	R186	02/05/2019	9.03	Call	Bond Future	1,663.5700	1.6636	1,841.0500	1.8410	10.669	0	0	0
2019/02/20	R186	02/05/2019	9.03	Put	Bond Future	1,043.3800	1.0434	968.2100	0.9682	(7.204)	0	0	0
2019/02/20	R186	02/05/2019	8.65	Call	Bond Future	651.0600	0.6511	764.1700	0.7642	17.373	0	0	3,250
2019/02/20	R186	02/05/2019	9.02	Put	Bond Future	1,066.0800	1.0661	989.9700	0.9900	(7.139)	0	0	0
2019/02/20	R186	02/05/2019	9.01	Call	Bond Future	1,595.3500	1.5953	1,770.9300	1.7709	11.006	0	0	0
2019/02/20	R186	02/05/2019	9.30	Call	Bond Future	2,711.1200	2.7111	2,909.2100	2.9092	7.307	0	0	200
2019/02/20	R186	02/05/2019	10.07	Put	Bond Future	62.0200	0.0620	65.9300	0.0659	6.304	0	0	200

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2019/02/20	R186	02/05/2019	9.96	Call	Bond Future	5,853.6200	5.8536	6,107.7100	6.1077	4.341	0	0	0
2019/02/20	R186	02/05/2019	9.20	Put	Bond Future	713.1300	0.7131	650.2200	0.6502	(8.822)	0	0	0
2019/02/20	R186	02/05/2019	9.75	Put	Bond Future	185.8500	0.1859	162.8900	0.1629	(12.354)	0	0	7,000
2019/02/20	R186	02/05/2019	10.02	Put	Bond Future	74.4600	0.0745	78.5400	0.0785	5.479	0	0	3,250
2019/02/20	R186	02/05/2019	9.25	Call	Bond Future	2,500.6700	2.5007	2,693.6000	2.6936	7.715	0	0	3,250
2019/02/20	R186	02/05/2019	8.90	Call	Bond Future	1,252.6800	1.2527	1,412.5800	1.4126	12.765	0	0	0
2019/02/20	R186	02/05/2019	8.70	Put	Bond Future	2,035.7300	2.0357	1,907.1700	1.9072	(6.315)	0	0	0
2019/02/20	R186	02/05/2019	8.70	Call	Bond Future	751.2800	0.7513	875.3700	0.8754	16.517	0	0	200
2019/02/20	R186	02/05/2019	9.30	Put	Bond Future	564.4200	0.5644	509.8600	0.5099	(9.667)	0	0	0
2019/02/20	R186	02/05/2019	9.20	Call	Bond Future	2,297.7500	2.2978	2,487.4900	2.4875	8.258	0	0	90
2019/02/20	R186	02/05/2019	8.62	Put	Bond Future	2,348.2000	2.3482	2,202.1000	2.2021	(6.222)	0	0	0
2019/02/20	R186	02/05/2019	8.62	Call	Bond Future	595.4600	0.5955	702.0100	0.7020	17.894	0	0	90
2019/02/20	R186	02/05/2019	8.50	Put	Bond Future	2,865.7300	2.8657	2,694.5500	2.6945	(5.973)	0	0	0
2019/02/20	R186	02/05/2019	8.50	Call	Bond Future	405.6900	0.4057	487.1600	0.4872	20.082	0	0	7,000
2019/02/20	R186	02/05/2019	9.00	Put	Bond Future	1,112.8500	1.1128	1,035.0100	1.0350	(6.995)	0	0	7,500
2019/02/20	R186	02/05/2019	9.00	Call	Bond Future	1,561.6700	1.5617	1,736.4800	1.7365	11.194	0	0	7,000
2019/02/20	R186	02/05/2019	10.02	Call	Bond Future	6,156.4700	6.1565	6,413.2000	6.4132	4.170	0	0	0
2019/02/20	R186	02/05/2019	8.80	Put	Bond Future	1,684.5700	1.6846	1,575.5500	1.5756	(6.472)	0	0	0
2019/02/20	R186	02/05/2019	8.80	Call	Bond Future	981.8600	0.9819	1,125.4900	1.1255	14.628	0	0	7,500
2019/02/20	R186	02/05/2019	9.05	Call	Bond Future	1,733.3700	1.7334	1,912.3100	1.9123	10.323	0	0	0
2019/02/20	R186	02/05/2019	9.05	Put	Bond Future	999.1400	0.9991	925.4300	0.9254	(7.377)	0	0	3,250
2019/02/20	R186	02/05/2019	8.90	Put	Bond Future	1,377.6400	1.3776	1,284.8900	1.2849	(6.733)	0	0	4,250
2019/02/20	R186	01/08/2019	10.08	Put	Bond Future	439.7800	0.4398	425.7700	0.4258	(3.186)	0	0	6,000
2019/02/20	R186	01/08/2019	9.54	Call	Bond Future	3,996.5200	3.9965	4,217.4200	4.2174	5.527	0	0	0
2019/02/20	R186	01/08/2019			Bond Future	8.9811	109.3625	8.9352	109.6192	(0.511)	0.0000	0.0000	0
2019/02/20	R186	01/08/2019	8.30	Put	Bond Future	4,408.3400	4.4083	4,239.6300	4.2396	(3.827)	0	0	0
2019/02/20	R186	01/08/2019	8.30	Call	Bond Future	516.2200	0.5162	604.2100	0.6042	17.045	0	0	6,000
2019/02/20	R186	01/08/2019	9.05	Put	Bond Future	1,810.8100	1.8108	1,738.1400	1.7381	(4.013)	0	0	0
2019/02/20	R186	01/08/2019	9.05	Call	Bond Future	2,194.9000	2.1949	2,378.9300	2.3789	8.384	0	0	6,000
2019/02/20	R186	01/08/2019	9.52	Call	Bond Future	3,914.1200	3.9141	4,133.8400	4.1338	5.614	0	0	0
2019/02/20	R186	01/08/2019	9.52	Put	Bond Future	957.7100	0.9577	920.7300	0.9207	(3.861)	0	0	0
2019/02/20	R186	01/08/2019	10.08	Call	Bond Future	6,357.7400	6.3577	6,600.4300	6.6004	3.817	0	0	0
2019/02/20	R186	01/08/2019	9.54	Put	Bond Future	932.4300	0.9324	896.6300	0.8966	(3.839)	0	0	0
2019/02/20	R186	01/08/2019	9.53	Call	Bond Future	3,955.2600	3.9553	4,175.5700	4.1756	5.570	0	0	0
2019/02/20	R186	01/08/2019	9.53	Put	Bond Future	944.9900	0.9450	908.6000	0.9086	(3.851)	0	0	0
2019/02/20	R186	07/11/2019	8.94	Call	Bond Future	0.0000	0.0000	2,355.2600	2.3553	100.000	0	0	0
2019/02/20	R186	07/11/2019			Bond Future	9.0351	111.6726	8.9868	111.9342	(0.534)	0.0000	0.0000	0
2019/02/20	R186	07/11/2019	8.94	Put	Bond Future	516.3400	0.5163	2,610.0000	2.6100	405.481	0	0	0
2019/02/20	R186	07/11/2019	8.95	Call	Bond Future	0.0000	0.0000	2,384.4700	2.3845	100.000	0	0	0
2019/02/20	R186	07/11/2019	8.96	Put	Bond Future	407.5000	0.4075	2,559.7700	2.5598	528.164	0	0	0
2019/02/20	R186	07/11/2019	8.95	Put	Bond Future	461.9100	0.4619	2,584.7800	2.5848	459.585	0	0	0
2019/02/20	R186	07/11/2019	8.96	Call	Bond Future	0.0000	0.0000	2,413.8700	2.4139	100.000	0	0	0
2019/02/20	R197	02/05/2019			Bond Future	304.2652	304.2652	304.2142	304.2142	(0.017)	0.0000	0.0000	2,350
2019/02/20	R197	01/08/2019			Bond Future	302.5566	302.5566	302.5027	302.5027	(0.018)	0.0000	0.0000	0
2019/02/20	R197	07/11/2019			Bond Future	309.0217	309.0217	308.9652	308.9652	(0.018)	0.0000	0.0000	0
2019/02/20	R202	02/05/2019			Bond Future	237.3212	237.3212	237.2866	237.2866	(0.015)	0.0000	0.0000	8,966

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2019/02/20	R202	01/08/2019			Bond Future	237.8686	237.8686	237.8320	237.8320	(0.015)	0.0000	0.0000	0
2019/02/20	R202	07/11/2019			Bond Future	242.9511	242.9511	242.9128	242.9128	(0.016)	0.0000	0.0000	0
2019/02/20	R207	02/05/2019	7.63	Call	Bond Future	800.2000	0.8002	851.1200	0.8511	6.363	0	0	0
2019/02/20	R207	02/05/2019			Bond Future	6.4280	102.7763	6.3521	102.8272	(1.181)	0.0000	0.0000	6,038
2019/02/20	R207	02/05/2019	7.61	Call	Bond Future	786.9700	0.7870	837.8900	0.8379	6.470	0	0	0
2019/02/20	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	R207	02/05/2019	7.62	Call	Bond Future	793.5900	0.7936	844.5100	0.8445	6.416	0	0	0
2019/02/20	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/02/20	R207	01/08/2019	7.34	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2019/02/20	R207	01/08/2019	7.33	Call	Bond Future	725.2600	0.7253	776.4000	0.7764	7.051	0	0	0
2019/02/20	R207	01/08/2019			Bond Future	5.6611	101.0851	5.5442	101.1363	(2.065)	0.0000	0.0000	0
2019/02/20	R207	01/08/2019	7.34	Call	Bond Future	729.5800	0.7296	780.7200	0.7807	7.010	0	0	0
2019/02/20	R207	01/08/2019	7.33	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2019/02/20	R207	01/08/2019	7.35	Call	Bond Future	733.8800	0.7339	785.0200	0.7850	6.968	0	0	0
2019/02/20	R207	01/08/2019	7.35	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2019/02/20	R207	07/11/2019	2.08	Put	Bond Future	28.1500	0.0282	24.2400	0.0242	(13.890)	0	0	0
2019/02/20	R207	07/11/2019			Bond Future	2.2361	103.2203	1.9492	103.2720	(12.833)	0.0000	0.0000	0
2019/02/20	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	46.7500	0.0467	100.000	0	0	0
2019/02/20	R207	07/11/2019	2.07	Put	Bond Future	29.9500	0.0300	24.9500	0.0250	(16.694)	0	0	0
2019/02/20	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	47.8400	0.0478	100.000	0	0	0
2019/02/20	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	45.6700	0.0457	100.000	0	0	0
2019/02/20	R207	07/11/2019	2.06	Put	Bond Future	31.7600	0.0318	25.6800	0.0257	(19.144)	0	0	0
2019/02/20	R208	02/05/2019	8.03	Put	Bond Future	12.9900	0.0130	8.1700	0.0082	(37.105)	0	0	0
2019/02/20	R208	02/05/2019	8.02	Call	Bond Future	1,572.1600	1.5722	1,681.6300	1.6816	6.963	0	0	0
2019/02/20	R208	02/05/2019			Bond Future	7.1158	100.0338	7.0501	100.1483	(0.923)	0.0000	0.0000	13,646
2019/02/20	R208	02/05/2019	8.03	Call	Bond Future	1,588.5700	1.5886	1,698.2400	1.6982	6.904	0	0	0
2019/02/20	R208	02/05/2019	8.02	Put	Bond Future	13.6400	0.0136	8.6200	0.0086	(36.804)	0	0	0
2019/02/20	R208	02/05/2019	8.04	Call	Bond Future	1,605.0000	1.6050	1,714.8700	1.7149	6.845	0	0	0
2019/02/20	R208	02/05/2019	8.04	Put	Bond Future	12.3700	0.0124	7.7500	0.0078	(37.348)	0	0	0
2019/02/20	R208	01/08/2019	8.16	Call	Bond Future	1,765.4600	1.7655	1,876.2400	1.8762	6.275	0	0	0
2019/02/20	R208	01/08/2019	8.17	Put	Bond Future	41.7800	0.0418	36.7200	0.0367	(12.111)	0	0	0
2019/02/20	R208	01/08/2019			Bond Future	7.0214	101.9324	6.9457	102.0483	(1.078)	0.0000	0.0000	0
2019/02/20	R208	01/08/2019	8.16	Put	Bond Future	42.9500	0.0429	37.7500	0.0377	(12.107)	0	0	0
2019/02/20	R208	01/08/2019	8.17	Call	Bond Future	1,779.2400	1.7792	1,890.1600	1.8902	6.234	0	0	0
2019/02/20	R208	01/08/2019	8.15	Call	Bond Future	1,751.7100	1.7517	1,862.3500	1.8624	6.316	0	0	0
2019/02/20	R208	01/08/2019	8.15	Put	Bond Future	44.1500	0.0442	38.8100	0.0388	(12.095)	0	0	0
2019/02/20	R208	07/11/2019	6.82	Put	Bond Future	13.1000	0.0131	327.1000	0.3271	2396.947	0	0	0
2019/02/20	R208	07/11/2019	6.83	Call	Bond Future	0.0000	0.0000	440.3600	0.4404	100.000	0	0	0
2019/02/20	R208	07/11/2019			Bond Future	6.8301	100.6789	6.7394	100.7968	(1.328)	0.0000	0.0000	0
2019/02/20	R208	07/11/2019	6.84	Call	Bond Future	12.8700	0.0129	448.5100	0.4485	3384.926	0	0	0
2019/02/20	R208	07/11/2019	6.84	Put	Bond Future	0.0000	0.0000	317.7100	0.3177	100.000	0	0	0
2019/02/20	R208	07/11/2019	6.82	Call	Bond Future	0.0000	0.0000	431.9300	0.4319	100.000	0	0	0
2019/02/20	R208	07/11/2019	6.83	Put	Bond Future	0.1100	0.0001	322.5400	0.3225	293118.182	0	0	0
2019/02/20	R209	02/05/2019	9.70	Put	Bond Future	1,917.8400	1.9178	1,811.4000	1.8114	(5.550)	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
2019/02/20	R209	02/05/2019			Bond Future	9.7972	71.6047	9.7438	71.9466	(0.545)	0.0000	0.0000	103,298
2019/02/20	R209	02/05/2019	9.69	Call	Bond Future	1,264.5300	1.2645	1,497.6700	1.4977	18.437	0	0	0
2019/02/20	R209	02/05/2019	9.69	Put	Bond Future	1,953.3400	1.9533	1,844.6400	1.8446	(5.565)	0	0	0
2019/02/20	R209	02/05/2019	10.50	Call	Bond Future	4,648.5800	4.6486	4,985.7900	4.9858	7.254	0	0	0
2019/02/20	R209	02/05/2019	10.71	Call	Bond Future	5,717.9000	5.7179	6,059.9600	6.0600	5.982	0	0	0
2019/02/20	R209	02/05/2019	9.70	Call	Bond Future	1,293.6700	1.2937	1,529.0700	1.5291	18.196	0	0	0
2019/02/20	R209	02/05/2019	10.50	Put	Bond Future	366.9400	0.3669	362.3100	0.3623	(1.262)	0	0	11,560
2019/02/20	R209	02/05/2019	9.35	Put	Bond Future	3,432.9800	3.4330	3,237.2500	3.2373	(5.701)	0	0	0
2019/02/20	R209	02/05/2019	9.35	Call	Bond Future	494.5700	0.4946	640.6800	0.6407	29.543	0	0	760
2019/02/20	R209	02/05/2019	10.71	Put	Bond Future	231.1100	0.2311	231.3300	0.2313	0.095	0	0	760
2019/02/20	R209	02/05/2019	9.68	Call	Bond Future	1,235.7700	1.2358	1,466.6200	1.4666	18.681	0	0	0
2019/02/20	R209	02/05/2019	9.68	Put	Bond Future	1,989.3100	1.9893	1,878.3200	1.8783	(5.579)	0	0	0
2019/02/20	R209	02/05/2019	9.95	Put	Bond Future	1,178.1800	1.1782	1,122.3100	1.1223	(4.742)	0	0	0
2019/02/20	R209	02/05/2019	9.95	Call	Bond Future	2,142.7200	2.1427	2,428.6900	2.4287	13.346	0	0	760
2019/02/20	R209	01/08/2019	10.15	Put	Bond Future	1,734.4100	1.7344	1,666.1800	1.6662	(3.934)	0	0	0
2019/02/20	R209	01/08/2019	9.30	Call	Bond Future	1,002.9800	1.0030	1,159.8900	1.1599	15.644	0	0	7,560
2019/02/20	R209	01/08/2019	10.17	Call	Bond Future	3,641.8300	3.6418	3,923.4200	3.9234	7.732	0	0	0
2019/02/20	R209	01/08/2019			Bond Future	9.8547	72.9638	9.7998	73.3116	(0.557)	0.0000	0.0000	0
2019/02/20	R209	01/08/2019	10.15	Call	Bond Future	3,562.1700	3.5622	3,841.7900	3.8418	7.850	0	0	0
2019/02/20	R209	01/08/2019	10.17	Put	Bond Future	1,692.7800	1.6928	1,626.5200	1.6265	(3.914)	0	0	0
2019/02/20	R209	01/08/2019	9.30	Put	Bond Future	4,633.5100	4.6335	4,442.5700	4.4426	(4.121)	0	0	0
2019/02/20	R209	01/08/2019	9.80	Put	Bond Future	2,652.3200	2.6523	2,542.5100	2.5425	(4.140)	0	0	0
2019/02/20	R209	01/08/2019	10.16	Put	Bond Future	1,713.4800	1.7135	1,646.2400	1.6462	(3.924)	0	0	0
2019/02/20	R209	01/08/2019	10.46	Call	Bond Future	4,865.8200	4.8658	5,171.6500	5.1716	6.285	0	0	0
2019/02/20	R209	01/08/2019	10.46	Put	Bond Future	1,192.8400	1.1928	1,150.8200	1.1508	(3.523)	0	0	7,560
2019/02/20	R209	01/08/2019	9.80	Call	Bond Future	2,305.6800	2.3057	2,543.7200	2.5437	10.324	0	0	7,560
2019/02/20	R209	01/08/2019	10.16	Call	Bond Future	3,601.9200	3.6019	3,882.5300	3.8825	7.791	0	0	0
2019/02/20	R209	07/11/2019	9.82	Call	Bond Future	0.0000	0.0000	2,967.8800	2.9679	100.000	0	0	0
2019/02/20	R209	07/11/2019			Bond Future	9.9116	71.3510	9.8550	71.7057	(0.571)	0.0000	0.0000	0
2019/02/20	R209	07/11/2019	9.80	Call	Bond Future	0.0000	0.0000	2,902.9300	2.9029	100.000	0	0	0
2019/02/20	R209	07/11/2019	9.80	Put	Bond Future	701.4800	0.7015	3,249.6200	3.2496	363.252	0	0	0
2019/02/20	R209	07/11/2019	9.82	Put	Bond Future	575.0200	0.5750	3,188.1100	3.1881	454.435	0	0	0
2019/02/20	R209	07/11/2019	9.81	Call	Bond Future	0.0000	0.0000	2,935.3200	2.9353	100.000	0	0	0
2019/02/20	R209	07/11/2019	9.81	Put	Bond Future	638.2100	0.6382	3,218.7400	3.2187	404.339	0	0	0
2019/02/20	R210	02/05/2019			Bond Future	187.3337	187.3337	187.3061	187.3061	(0.015)	0.0000	0.0000	2,448
2019/02/20	R210	01/08/2019			Bond Future	190.9342	190.9342	190.9047	190.9047	(0.015)	0.0000	0.0000	0
2019/02/20	R210	07/11/2019			Bond Future	192.3755	192.3755	192.3445	192.3445	(0.016)	0.0000	0.0000	0
2019/02/20	R212	02/05/2019			Bond Future	158.5096	158.5096	158.2617	158.2617	(0.156)	0.0000	0.0000	4,973
2019/02/20	R212	01/08/2019			Bond Future	159.3359	159.3359	159.0822	159.0822	(0.159)	0.0000	0.0000	0
2019/02/20	R212	07/11/2019			Bond Future	162.7405	162.7405	162.4806	162.4806	(0.160)	0.0000	0.0000	0
2019/02/20	R213	02/05/2019	9.49	Call	Bond Future	1,238.6900	1.2387	1,438.1400	1.4381	16.102	0	0	0
2019/02/20	R213	02/05/2019	9.48	Put	Bond Future	1,789.9100	1.7899	1,721.1600	1.7212	(3.841)	0	0	0
2019/02/20	R213	02/05/2019			Bond Future	9.5743	83.2922	9.5309	83.5585	(0.454)	0.0000	0.0000	27,886
2019/02/20	R213	02/05/2019	9.50	Call	Bond Future	1,267.2100	1.2672	1,468.4600	1.4685	15.881	0	0	0
2019/02/20	R213	02/05/2019	9.50	Put	Bond Future	1,723.4200	1.7234	1,658.2900	1.6583	(3.779)	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
2019/02/20	R213	02/05/2019	9.49	Put	Bond Future	1,756.5200	1.7565	1,689.5900	1.6896	(3.810)	0	0	0
2019/02/20	R213	02/05/2019	9.48	Call	Bond Future	1,210.3900	1.2104	1,408.0200	1.4080	16.328	0	0	0
2019/02/20	R213	01/08/2019	9.99	Put	Bond Future	1,508.5500	1.5085	1,385.0800	1.3851	(8.185)	0	0	0
2019/02/20	R213	01/08/2019	9.98	Call	Bond Future	3,566.7900	3.5668	3,714.0200	3.7140	4.128	0	0	0
2019/02/20	R213	01/08/2019			Bond Future	9.6353	84.8727	9.5904	85.1436	(0.466)	0.0000	0.0000	0
2019/02/20	R213	01/08/2019	9.99	Call	Bond Future	3,606.2300	3.6062	3,753.6600	3.7537	4.088	0	0	0
2019/02/20	R213	01/08/2019	9.98	Put	Bond Future	1,527.2600	1.5273	1,403.5900	1.4036	(8.098)	0	0	0
2019/02/20	R213	01/08/2019	10.00	Call	Bond Future	3,646.0200	3.6460	3,793.4500	3.7935	4.044	0	0	0
2019/02/20	R213	01/08/2019	10.00	Put	Bond Future	1,490.2500	1.4903	1,366.7800	1.3668	(8.285)	0	0	0
2019/02/20	R213	07/11/2019	9.59	Put	Bond Future	646.6300	0.6466	3,054.9300	3.0549	372.439	0	0	0
2019/02/20	R213	07/11/2019	9.58	Call	Bond Future	0.0000	0.0000	2,653.5900	2.6536	100.000	0	0	0
2019/02/20	R213	07/11/2019			Bond Future	9.6987	83.1104	9.6521	83.3866	(0.480)	0.0000	0.0000	0
2019/02/20	R213	07/11/2019	9.59	Call	Bond Future	0.0000	0.0000	2,684.5400	2.6845	100.000	0	0	0
2019/02/20	R213	07/11/2019	9.58	Put	Bond Future	706.4900	0.7065	3,083.8400	3.0838	336.502	0	0	0
2019/02/20	R213	07/11/2019	9.60	Call	Bond Future	0.0000	0.0000	2,715.6500	2.7156	100.000	0	0	0
2019/02/20	R213	07/11/2019	9.60	Put	Bond Future	586.8400	0.5868	3,026.2500	3.0263	415.686	0	0	0
2019/02/20	R214	02/05/2019	9.87	Call	Bond Future	1,293.6800	1.2937	1,548.6800	1.5487	19.711	0	0	0
2019/02/20	R214	02/05/2019	9.85	Call	Bond Future	1,235.1100	1.2351	1,484.9300	1.4849	20.227	0	0	0
2019/02/20	R214	02/05/2019			Bond Future	9.9911	70.4060	9.9326	70.7939	(0.585)	0.0000	0.0000	24,501
2019/02/20	R214	02/05/2019	9.85	Put	Bond Future	2,176.8100	2.1768	2,038.7800	2.0388	(6.341)	0	0	0
2019/02/20	R214	02/05/2019	9.87	Put	Bond Future	2,100.6500	2.1006	1,967.8000	1.9678	(6.324)	0	0	0
2019/02/20	R214	02/05/2019	9.86	Call	Bond Future	1,264.2000	1.2642	1,516.6200	1.5166	19.967	0	0	0
2019/02/20	R214	02/05/2019	9.86	Put	Bond Future	2,138.4800	2.1385	2,003.0500	2.0031	(6.333)	0	0	0
2019/02/20	R214	01/08/2019	10.34	Put	Bond Future	1,830.8400	1.8308	1,750.0500	1.7500	(4.413)	0	0	0
2019/02/20	R214	01/08/2019			Bond Future	10.0493	71.7421	9.9891	72.1369	(0.598)	0.0000	0.0000	0
2019/02/20	R214	01/08/2019	10.33	Call	Bond Future	3,649.4700	3.6495	3,962.2800	3.9623	8.571	0	0	0
2019/02/20	R214	01/08/2019	10.33	Put	Bond Future	1,853.0600	1.8531	1,771.1300	1.7711	(4.421)	0	0	0
2019/02/20	R214	01/08/2019	10.34	Call	Bond Future	3,689.8500	3.6899	4,003.8000	4.0038	8.508	0	0	0
2019/02/20	R214	01/08/2019	10.32	Call	Bond Future	3,609.0600	3.6091	3,920.7300	3.9207	8.636	0	0	0
2019/02/20	R214	01/08/2019	10.32	Put	Bond Future	1,875.3400	1.8753	1,792.2700	1.7923	(4.430)	0	0	0
2019/02/20	R214	07/11/2019	10.02	Put	Bond Future	584.0300	0.5840	3,397.3900	3.3974	481.715	0	0	0
2019/02/20	R214	07/11/2019			Bond Future	10.1097	69.9564	10.0477	70.3591	(0.613)	0.0000	0.0000	0
2019/02/20	R214	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	3,182.4500	3.1825	100.000	0	0	0
2019/02/20	R214	07/11/2019	10.01	Put	Bond Future	649.6500	0.6497	3,429.3300	3.4293	427.873	0	0	0
2019/02/20	R214	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	3,216.1300	3.2161	100.000	0	0	0
2019/02/20	R214	07/11/2019	10.00	Call	Bond Future	0.0000	0.0000	3,149.1800	3.1492	100.000	0	0	0
2019/02/20	R214	07/11/2019	10.00	Put	Bond Future	715.3600	0.7154	3,461.7700	3.4618	383.920	0	0	0
2019/02/20	R248	02/05/2019	9.90	Put	Bond Future	2,486.7500	2.4868	2,325.1800	2.3252	(6.497)	0	0	0
2019/02/20	R248	02/05/2019			Bond Future	9.9910	89.9193	9.9325	90.4159	(0.586)	0.0000	0.0000	109,665
2019/02/20	R248	02/05/2019	9.90	Call	Bond Future	1,712.3900	1.7124	2,047.4000	2.0474	19.564	0	0	0
2019/02/20	R248	02/05/2019	9.91	Call	Bond Future	1,752.0000	1.7520	2,090.2900	2.0903	19.309	0	0	0
2019/02/20	R248	02/05/2019	9.89	Put	Bond Future	2,533.4600	2.5335	2,368.5800	2.3686	(6.508)	0	0	0
2019/02/20	R248	02/05/2019	9.91	Put	Bond Future	2,440.6800	2.4407	2,282.3900	2.2824	(6.485)	0	0	0
2019/02/20	R248	02/05/2019	9.89	Call	Bond Future	1,673.2700	1.6733	2,004.9700	2.0050	19.823	0	0	0
2019/02/20	R248	01/08/2019	10.35	Call	Bond Future	4,675.6400	4.6756	5,077.1200	5.0771	8.587	0	0	0
2019/02/20	R248	01/08/2019	10.34	Put	Bond Future	2,251.8800	2.2519	2,146.3900	2.1464	(4.685)	0	0	0

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2019/02/20	R248	01/08/2019			Bond Future	10.0491	91.6256	9.9889	92.1311	(0.599)	0.0000	0.0000	0
2019/02/20	R248	01/08/2019	10.36	Call	Bond Future	4,727.4700	4.7275	5,130.4000	5.1304	8.523	0	0	0
2019/02/20	R248	01/08/2019	10.36	Put	Bond Future	2,196.3900	2.1964	2,093.8400	2.0938	(4.669)	0	0	0
2019/02/20	R248	01/08/2019	10.35	Put	Bond Future	2,223.9700	2.2240	2,119.9700	2.1200	(4.676)	0	0	0
2019/02/20	R248	01/08/2019	10.34	Call	Bond Future	4,624.0200	4.6240	5,024.0100	5.0240	8.650	0	0	0
2019/02/20	R248	07/11/2019	10.02	Call	Bond Future	0.0000	0.0000	3,995.3300	3.9953	100.000	0	0	0
2019/02/20	R248	07/11/2019	10.01	Put	Bond Future	827.6200	0.8276	4,264.8100	4.2648	415.310	0	0	0
2019/02/20	R248	07/11/2019			Bond Future	10.1094	89.1173	10.0473	89.6329	(0.614)	0.0000	0.0000	0
2019/02/20	R248	07/11/2019	10.03	Call	Bond Future	0.0000	0.0000	4,038.3200	4.0383	100.000	0	0	0
2019/02/20	R248	07/11/2019	10.03	Put	Bond Future	659.9300	0.6599	4,182.5900	4.1826	533.793	0	0	0
2019/02/20	R248	07/11/2019	10.02	Put	Bond Future	743.7000	0.7437	4,223.3700	4.2234	467.886	0	0	0
2019/02/20	R248	07/11/2019	10.01	Call	Bond Future	0.0000	0.0000	3,952.8500	3.9529	100.000	0	0	0
Total													928801