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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/03/2019 TO 06/03/2019

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
2019/03/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	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
2019/03/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	2025	02/05/2019			Bond Future	134.1917	134.1917	134.2696	134.2696	0.058	0.0000	0.0000	691
2019/03/06	2025	01/08/2019			Bond Future	135.2978	135.2978	135.3762	135.3762	0.058	0.0000	0.0000	0
2019/03/06	2025	07/11/2019			Bond Future	138.1812	138.1812	138.2606	138.2606	0.057	0.0000	0.0000	0
2019/03/06	2029	02/05/2019			Bond Future	100.7168	100.7168	100.5742	100.5742	(0.142)	0.0000	0.0000	3,020
2019/03/06	2029	01/08/2019			Bond Future	102.6406	102.6406	102.4947	102.4947	(0.142)	0.0000	0.0000	0
2019/03/06	2029	07/11/2019			Bond Future	103.7204	103.7204	103.5707	103.5707	(0.144)	0.0000	0.0000	0
2019/03/06	2030	02/05/2019	9.41	Call	Bond Future	2,041.6100	2.0416	1,970.5900	1.9706	(3.479)	0	0	0
2019/03/06	2030	02/05/2019	8.90	Put	Bond Future	2,531.8400	2.5318	2,621.5800	2.6216	3.544	0	0	0
2019/03/06	2030	02/05/2019			Bond Future	9.2139	93.9339	9.2321	93.8181	0.198	0.0000	0.0000	45,502
2019/03/06	2030	02/05/2019	9.39	Call	Bond Future	1,959.7500	1.9597	1,890.3900	1.8904	(3.539)	0	0	0
2019/03/06	2030	02/05/2019	9.39	Put	Bond Future	849.3200	0.8493	895.6800	0.8957	5.458	0	0	0
2019/03/06	2030	02/05/2019	10.20	Call	Bond Future	6,076.8600	6.0769	5,967.7100	5.9677	(1.796)	0	0	0
2019/03/06	2030	02/05/2019	10.20	Put	Bond Future	84.5800	0.0846	91.1500	0.0912	7.768	0	0	3,000
2019/03/06	2030	02/05/2019	9.41	Put	Bond Future	806.2100	0.8062	850.9100	0.8509	5.544	0	0	0
2019/03/06	2030	02/05/2019	8.90	Call	Bond Future	507.2500	0.5073	481.2700	0.4813	(5.122)	0	0	3,000
2019/03/06	2030	02/05/2019	9.40	Call	Bond Future	2,000.4800	2.0005	1,930.2900	1.9303	(3.509)	0	0	3,000
2019/03/06	2030	02/05/2019	9.40	Put	Bond Future	827.5400	0.8275	873.0700	0.8731	5.502	0	0	0
2019/03/06	2030	01/08/2019	9.15	Put	Bond Future	2,624.1900	2.6242	2,679.5600	2.6796	2.110	0	0	0
2019/03/06	2030	01/08/2019	9.91	Put	Bond Future	937.2300	0.9372	957.5500	0.9575	2.168	0	0	0
2019/03/06	2030	01/08/2019			Bond Future	9.2741	91.7003	9.2931	91.5817	0.205	0.0000	0.0000	0
2019/03/06	2030	01/08/2019	8.35	Put	Bond Future	6,315.6000	6.3156	6,415.1200	6.4151	1.576	0	0	0
2019/03/06	2030	01/08/2019	8.35	Call	Bond Future	301.6600	0.3017	282.5800	0.2826	(6.325)	0	0	2,025
2019/03/06	2030	01/08/2019	9.92	Call	Bond Future	4,838.1300	4.8381	4,739.3700	4.7394	(2.041)	0	0	0
2019/03/06	2030	01/08/2019	9.90	Put	Bond Future	950.2800	0.9503	970.9000	0.9709	2.170	0	0	0
2019/03/06	2030	01/08/2019	9.15	Call	Bond Future	1,845.6200	1.8456	1,782.3900	1.7824	(3.426)	0	0	2,025
2019/03/06	2030	01/08/2019	9.91	Call	Bond Future	4,791.9500	4.7919	4,693.6700	4.6937	(2.051)	0	0	0
2019/03/06	2030	01/08/2019	9.92	Put	Bond Future	924.5400	0.9245	944.3800	0.9444	2.146	0	0	0
2019/03/06	2030	01/08/2019	9.90	Call	Bond Future	4,746.0700	4.7461	4,648.0900	4.6481	(2.064)	0	0	0
2019/03/06	2030	07/11/2019	9.49	Put	Bond Future	2,463.4300	2.4634	2,476.9800	2.4770	0.550	0	0	0
2019/03/06	2030	07/11/2019			Bond Future	9.3244	93.6323	9.3443	93.5107	0.213	0.0000	0.0000	0
2019/03/06	2030	07/11/2019	9.48	Call	Bond Future	3,434.6300	3.4346	3,326.5800	3.3266	(3.146)	0	0	0
2019/03/06	2030	07/11/2019	9.48	Put	Bond Future	2,488.3600	2.4884	2,501.9500	2.5019	0.546	0	0	0
2019/03/06	2030	07/11/2019	9.49	Call	Bond Future	3,470.0800	3.4701	3,361.9900	3.3620	(3.115)	0	0	0
2019/03/06	2030	07/11/2019	9.47	Call	Bond Future	3,399.3400	3.3993	3,291.6400	3.2916	(3.168)	0	0	0
2019/03/06	2030	07/11/2019	9.47	Put	Bond Future	2,513.4900	2.5135	2,527.4300	2.5274	0.555	0	0	0
2019/03/06	2032	02/05/2019	9.62	Put	Bond Future	973.2200	0.9732	1,015.1800	1.0152	4.311	0	0	0
2019/03/06	2032	02/05/2019	9.61	Call	Bond Future	2,069.1000	2.0691	2,057.1000	2.0571	(0.580)	0	0	0
2019/03/06	2032	02/05/2019			Bond Future	9.4536	91.9548	9.4615	91.9003	0.083	0.0000	0.0000	43,357
2019/03/06	2032	02/05/2019	9.62	Call	Bond Future	2,112.3100	2.1123	2,099.8100	2.0998	(0.592)	0	0	0
2019/03/06	2032	02/05/2019	9.61	Put	Bond Future	997.9000	0.9979	1,040.3600	1.0404	4.255	0	0	0
2019/03/06	2032	02/05/2019	9.63	Call	Bond Future	2,156.0700	2.1561	2,143.0600	2.1431	(0.603)	0	0	0

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2019/03/06	2032	02/05/2019	9.63	Put	Bond Future	949.1700	0.9492	990.6200	0.9906	4.367	0	0	0
2019/03/06	2032	01/08/2019	10.10	Call	Bond Future	5,004.7800	5.0048	4,932.6300	4.9326	(1.442)	0	0	0
2019/03/06	2032	01/08/2019	10.11	Put	Bond Future	1,113.8300	1.1138	1,097.8800	1.0979	(1.432)	0	0	0
2019/03/06	2032	01/08/2019			Bond Future	9.5125	93.6891	9.5208	93.6329	0.087	0.0000	0.0000	0
2019/03/06	2032	01/08/2019	10.10	Put	Bond Future	1,129.1400	1.1291	1,113.2000	1.1132	(1.412)	0	0	0
2019/03/06	2032	01/08/2019	10.11	Call	Bond Future	5,053.4200	5.0534	4,981.2600	4.9813	(1.428)	0	0	0
2019/03/06	2032	01/08/2019	10.09	Call	Bond Future	4,956.0800	4.9561	4,883.9300	4.8839	(1.456)	0	0	0
2019/03/06	2032	01/08/2019	10.09	Put	Bond Future	1,144.4600	1.1445	1,128.5200	1.1285	(1.393)	0	0	0
2019/03/06	2032	07/11/2019	9.71	Call	Bond Future	3,739.5900	3.7396	3,664.9400	3.6649	(1.996)	0	0	0
2019/03/06	2032	07/11/2019	9.70	Put	Bond Future	2,832.1400	2.8321	2,815.6200	2.8156	(0.583)	0	0	0
2019/03/06	2032	07/11/2019			Bond Future	9.5691	91.4995	9.5778	91.4415	0.091	0.0000	0.0000	0
2019/03/06	2032	07/11/2019	9.72	Call	Bond Future	3,777.4700	3.7775	3,702.6800	3.7027	(1.980)	0	0	0
2019/03/06	2032	07/11/2019	9.72	Put	Bond Future	2,775.5000	2.7755	2,758.7000	2.7587	(0.605)	0	0	0
2019/03/06	2032	07/11/2019	9.71	Put	Bond Future	2,803.5500	2.8036	2,786.8900	2.7869	(0.594)	0	0	0
2019/03/06	2032	07/11/2019	9.70	Call	Bond Future	3,702.1900	3.7022	3,627.6800	3.6277	(2.013)	0	0	0
2019/03/06	2033	02/05/2019			Bond Future	102.5133	102.5133	102.5838	102.5838	0.069	0.0000	0.0000	6,090
2019/03/06	2033	01/08/2019			Bond Future	104.4713	104.4713	104.5425	104.5425	0.068	0.0000	0.0000	0
2019/03/06	2033	07/11/2019			Bond Future	105.5138	105.5138	105.5860	105.5860	0.068	0.0000	0.0000	0
2019/03/06	2037	02/05/2019	9.81	Put	Bond Future	1,284.7900	1.2848	1,352.4100	1.3524	5.263	0	0	0
2019/03/06	2037	02/05/2019			Bond Future	9.7046	92.1285	9.7176	92.0278	0.134	0.0000	0.0000	54,434
2019/03/06	2037	02/05/2019	9.80	Call	Bond Future	2,049.7200	2.0497	2,017.4200	2.0174	(1.576)	0	0	0
2019/03/06	2037	02/05/2019	9.80	Put	Bond Future	1,315.8800	1.3159	1,384.3200	1.3843	5.201	0	0	0
2019/03/06	2037	02/05/2019	9.81	Call	Bond Future	2,095.0000	2.0950	2,061.8800	2.0619	(1.581)	0	0	0
2019/03/06	2037	02/05/2019	9.79	Call	Bond Future	2,004.9200	2.0049	1,973.4400	1.9734	(1.570)	0	0	0
2019/03/06	2037	02/05/2019	9.79	Put	Bond Future	1,347.5500	1.3475	1,416.8100	1.4168	5.140	0	0	0
2019/03/06	2037	01/08/2019	10.31	Call	Bond Future	5,381.7100	5.3817	5,270.0000	5.2700	(2.076)	0	0	0
2019/03/06	2037	01/08/2019			Bond Future	9.7672	89.6106	9.7807	89.5073	0.139	0.0000	0.0000	0
2019/03/06	2037	01/08/2019	10.29	Call	Bond Future	5,276.1300	5.2761	5,164.7000	5.1647	(2.112)	0	0	0
2019/03/06	2037	01/08/2019	10.29	Put	Bond Future	1,415.1200	1.4151	1,407.0000	1.4070	(0.574)	0	0	0
2019/03/06	2037	01/08/2019	10.31	Put	Bond Future	1,378.1000	1.3781	1,369.7000	1.3697	(0.610)	0	0	0
2019/03/06	2037	01/08/2019	10.30	Call	Bond Future	5,328.9400	5.3289	5,217.3700	5.2174	(2.094)	0	0	0
2019/03/06	2037	01/08/2019	10.30	Put	Bond Future	1,396.5900	1.3966	1,388.3300	1.3883	(0.591)	0	0	0
2019/03/06	2037	07/11/2019	9.97	Call	Bond Future	4,286.6300	4.2866	4,177.8700	4.1779	(2.537)	0	0	0
2019/03/06	2037	07/11/2019			Bond Future	9.8222	91.4987	9.8363	91.3927	0.143	0.0000	0.0000	0
2019/03/06	2037	07/11/2019	9.95	Call	Bond Future	4,202.7300	4.2027	4,094.5300	4.0945	(2.575)	0	0	0
2019/03/06	2037	07/11/2019	9.95	Put	Bond Future	3,246.0700	3.2461	3,243.8800	3.2439	(0.067)	0	0	0
2019/03/06	2037	07/11/2019	9.97	Put	Bond Future	3,181.6800	3.1817	3,178.9300	3.1789	(0.086)	0	0	0
2019/03/06	2037	07/11/2019	9.96	Call	Bond Future	4,244.7400	4.2447	4,136.2600	4.1363	(2.556)	0	0	0
2019/03/06	2037	07/11/2019	9.96	Put	Bond Future	3,213.8900	3.2139	3,211.4200	3.2114	(0.077)	0	0	0
2019/03/06	2038	02/05/2019			Bond Future	122.6454	122.6454	122.5832	122.5832	(0.051)	0.0000	0.0000	10,812
2019/03/06	2038	01/08/2019			Bond Future	123.3488	123.3488	123.2846	123.2846	(0.052)	0.0000	0.0000	0
2019/03/06	2038	07/11/2019			Bond Future	125.9776	125.9776	125.9114	125.9114	(0.053)	0.0000	0.0000	0
2019/03/06	2040	02/05/2019	9.89	Call	Bond Future	2,266.3300	2.2663	2,232.2600	2.2323	(1.503)	0	0	0
2019/03/06	2040	02/05/2019	9.88	Put	Bond Future	1,426.8400	1.4268	1,502.0300	1.5020	5.270	0	0	0

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2019/03/06	2040	02/05/2019	9.60	Call	Bond Future	1,081.9500	1.0819	1,070.6000	1.0706	(1.049)	0	0	1,150
2019/03/06	2040	02/05/2019			Bond Future	9.7844	95.4495	9.7974	95.3412	0.133	0.0000	0.0000	25,025
2019/03/06	2040	02/05/2019	9.90	Call	Bond Future	2,315.3500	2.3153	2,280.3900	2.2804	(1.510)	0	0	0
2019/03/06	2040	02/05/2019	9.90	Put	Bond Future	1,360.5000	1.3605	1,433.9200	1.4339	5.397	0	0	0
2019/03/06	2040	02/05/2019	10.20	Put	Bond Future	645.9100	0.6459	693.2300	0.6932	7.326	0	0	0
2019/03/06	2040	02/05/2019	10.20	Call	Bond Future	4,006.0200	4.0060	3,944.9600	3.9450	(1.524)	0	0	1,150
2019/03/06	2040	02/05/2019	9.60	Put	Bond Future	2,637.2100	2.6372	2,734.2400	2.7342	3.679	0	0	0
2019/03/06	2040	02/05/2019	9.89	Put	Bond Future	1,393.4300	1.3934	1,467.7400	1.4677	5.333	0	0	0
2019/03/06	2040	02/05/2019	9.88	Call	Bond Future	2,217.6700	2.2177	2,184.4800	2.1845	(1.497)	0	0	0
2019/03/06	2040	01/08/2019	10.36	Call	Bond Future	5,639.7300	5.6397	5,520.3100	5.5203	(2.117)	0	0	0
2019/03/06	2040	01/08/2019	10.37	Put	Bond Future	1,549.5100	1.5495	1,540.9400	1.5409	(0.553)	0	0	0
2019/03/06	2040	01/08/2019			Bond Future	9.8468	92.7440	9.8604	92.6328	0.138	0.0000	0.0000	0
2019/03/06	2040	01/08/2019	10.36	Put	Bond Future	1,569.7300	1.5697	1,561.5200	1.5615	(0.523)	0	0	0
2019/03/06	2040	01/08/2019	10.37	Call	Bond Future	5,695.9600	5.6960	5,576.1800	5.5762	(2.103)	0	0	0
2019/03/06	2040	01/08/2019	10.38	Call	Bond Future	5,752.1200	5.7521	5,632.1900	5.6322	(2.085)	0	0	0
2019/03/06	2040	01/08/2019	10.38	Put	Bond Future	1,529.3400	1.5293	1,520.6200	1.5206	(0.570)	0	0	0
2019/03/06	2040	07/11/2019	10.03	Call	Bond Future	4,458.2200	4.4582	4,346.3000	4.3463	(2.510)	0	0	0
2019/03/06	2040	07/11/2019	10.04	Put	Bond Future	3,392.4200	3.3924	3,394.2100	3.3942	0.053	0	0	0
2019/03/06	2040	07/11/2019			Bond Future	9.9020	94.6981	9.9161	94.5841	0.142	0.0000	0.0000	0
2019/03/06	2040	07/11/2019	10.03	Put	Bond Future	3,427.1500	3.4271	3,429.2500	3.4293	0.061	0	0	0
2019/03/06	2040	07/11/2019	10.04	Call	Bond Future	4,503.2900	4.5033	4,391.0600	4.3911	(2.492)	0	0	0
2019/03/06	2040	07/11/2019	10.05	Call	Bond Future	4,548.5600	4.5486	4,435.7100	4.4357	(2.481)	0	0	0
2019/03/06	2040	07/11/2019	10.05	Put	Bond Future	3,358.0100	3.3580	3,359.1800	3.3592	0.035	0	0	0
2019/03/06	2044	02/05/2019	9.90	Call	Bond Future	2,350.2900	2.3503	2,311.9900	2.3120	(1.630)	0	0	0
2019/03/06	2044	02/05/2019			Bond Future	9.7872	92.6940	9.8003	92.5823	0.134	0.0000	0.0000	37,234
2019/03/06	2044	02/05/2019	9.90	Put	Bond Future	1,398.6000	1.3986	1,471.9600	1.4720	5.245	0	0	0
2019/03/06	2044	02/05/2019	9.91	Call	Bond Future	2,400.8300	2.4008	2,361.6300	2.3616	(1.633)	0	0	0
2019/03/06	2044	02/05/2019	9.92	Put	Bond Future	1,333.0400	1.3330	1,404.5900	1.4046	5.367	0	0	0
2019/03/06	2044	02/05/2019	9.91	Put	Bond Future	1,365.5700	1.3656	1,438.0300	1.4380	5.306	0	0	0
2019/03/06	2044	02/05/2019	9.92	Call	Bond Future	2,451.7300	2.4517	2,411.6200	2.4116	(1.636)	0	0	0
2019/03/06	2044	01/08/2019	9.86	Put	Bond Future	3,084.6600	3.0847	3,092.5100	3.0925	0.254	0	0	0
2019/03/06	2044	01/08/2019	10.53	Call	Bond Future	6,741.3300	6.7413	6,614.7400	6.6147	(1.878)	0	0	0
2019/03/06	2044	01/08/2019	10.40	Put	Bond Future	1,522.0800	1.5221	1,511.7500	1.5118	(0.679)	0	0	0
2019/03/06	2044	01/08/2019			Bond Future	9.8465	90.0615	9.8602	89.9470	0.138	0.0000	0.0000	0
2019/03/06	2044	01/08/2019	10.39	Call	Bond Future	5,926.9800	5.9270	5,802.3100	5.8023	(2.103)	0	0	0
2019/03/06	2044	01/08/2019	10.39	Put	Bond Future	1,542.1100	1.5421	1,531.9200	1.5319	(0.661)	0	0	0
2019/03/06	2044	01/08/2019	9.86	Call	Bond Future	3,197.7100	3.1977	3,091.0800	3.0911	(3.335)	0	0	100
2019/03/06	2044	01/08/2019	10.53	Put	Bond Future	1,285.1400	1.2851	1,273.0300	1.2730	(0.942)	0	0	100
2019/03/06	2044	01/08/2019	10.40	Call	Bond Future	5,984.2300	5.9842	5,859.4200	5.8594	(2.086)	0	0	0
2019/03/06	2044	01/08/2019	9.36	Put	Bond Future	5,638.8800	5.6389	5,679.7600	5.6798	0.725	0	0	0
2019/03/06	2044	01/08/2019	9.36	Call	Bond Future	1,383.9300	1.3839	1,310.3300	1.3103	(5.318)	0	0	100
2019/03/06	2044	01/08/2019	10.38	Call	Bond Future	5,869.8600	5.8699	5,745.3300	5.7453	(2.122)	0	0	0
2019/03/06	2044	01/08/2019	10.38	Put	Bond Future	1,562.4000	1.5624	1,552.3500	1.5524	(0.643)	0	0	0
2019/03/06	2044	07/11/2019	10.07	Put	Bond Future	3,358.8000	3.3588	3,355.4200	3.3554	(0.101)	0	0	0
2019/03/06	2044	07/11/2019			Bond Future	9.8988	91.9592	9.9130	91.8417	0.143	0.0000	0.0000	0
2019/03/06	2044	07/11/2019	10.06	Call	Bond Future	4,719.3700	4.7194	4,598.7900	4.5988	(2.555)	0	0	0
2019/03/06	2044	07/11/2019	10.06	Put	Bond Future	3,393.5400	3.3935	3,390.4600	3.3905	(0.091)	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
2019/03/06	2044	07/11/2019	10.07	Call	Bond Future	4,765.8200	4.7658	4,644.9400	4.6449	(2.536)	0	0	0
2019/03/06	2044	07/11/2019	10.05	Call	Bond Future	4,672.8100	4.6728	4,552.8300	4.5528	(2.568)	0	0	0
2019/03/06	2044	07/11/2019	10.05	Put	Bond Future	3,428.2900	3.4283	3,425.8100	3.4258	(0.072)	0	0	0
2019/03/06	2046	02/05/2019			Bond Future	115.2454	115.2454	115.1863	115.1863	(0.051)	0.0000	0.0000	12,523
2019/03/06	2046	01/08/2019			Bond Future	117.4468	117.4468	117.3857	117.3857	(0.052)	0.0000	0.0000	0
2019/03/06	2046	07/11/2019			Bond Future	118.2093	118.2093	118.1463	118.1463	(0.053)	0.0000	0.0000	0
2019/03/06	2050	02/05/2019			Bond Future	120.9805	120.9805	121.0447	121.0447	0.053	0.0000	0.0000	10,684
2019/03/06	2050	01/08/2019			Bond Future	121.4736	121.4736	121.5381	121.5381	0.053	0.0000	0.0000	0
2019/03/06	2050	07/11/2019			Bond Future	124.0625	124.0625	124.1275	124.1275	0.052	0.0000	0.0000	0
2019/03/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	AL37	02/05/2019			Index Future	629.7780	629.7780	629.5210	629.5210	(0.041)	0.0000	0.0000	0
2019/03/06	AL37	01/08/2019			Index Future	641.6510	641.6510	641.3880	641.3880	(0.041)	0.0000	0.0000	0
2019/03/06	AL37	07/11/2019			Index Future	655.1600	655.1600	654.8900	654.8900	(0.041)	0.0000	0.0000	0
2019/03/06	AL7T	02/05/2019			Index Future	728.5960	728.5960	727.8990	727.8990	(0.096)	0.0000	0.0000	0
2019/03/06	AL7T	01/08/2019			Index Future	742.3320	742.3320	741.6200	741.6200	(0.096)	0.0000	0.0000	0
2019/03/06	AL7T	07/11/2019			Index Future	757.9610	757.9610	757.2330	757.2330	(0.096)	0.0000	0.0000	0
2019/03/06	ALBI	02/05/2019			Index Future	660.0170	660.0170	659.2760	659.2760	(0.112)	0.0000	0.0000	903
2019/03/06	ALBI	01/08/2019			Index Future	672.4610	672.4610	671.7030	671.7030	(0.113)	0.0000	0.0000	0
2019/03/06	ALBI	07/11/2019			Index Future	686.6180	686.6180	685.8430	685.8430	(0.113)	0.0000	0.0000	0
2019/03/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	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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2019/03/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/03/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/03/06	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
2019/03/06	ES33	02/05/2019			Bond Future	10.8997	76.6661	10.9113	76.5980	0.107	0.0000	0.0000	350
2019/03/06	ES33	01/08/2019			Bond Future	11.0019	78.1119	11.0140	78.0419	0.110	0.0000	0.0000	0
2019/03/06	ES33	07/11/2019			Bond Future	11.1091	75.9606	11.1218	75.8887	0.114	0.0000	0.0000	0
2019/03/06	ES42	02/05/2019			Bond Future	11.1567	78.4266	11.1683	78.3487	0.104	0.0000	0.0000	4,919
2019/03/06	ES42	01/08/2019			Bond Future	11.2571	79.9061	11.2692	79.8261	0.108	0.0000	0.0000	0
2019/03/06	ES42	07/11/2019			Bond Future	11.3624	77.3229	11.3751	77.2407	0.112	0.0000	0.0000	0
2019/03/06	GOVI	02/05/2019	647.87	Call	GOVI	57,340.0000	5.7340	49,550.0000	4.9550	(13.586)	0	0	0
2019/03/06	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	02/05/2019			GOVI	653.6040	653.6040	652.8250	652.8250	(0.119)	0.0000	0.0000	447
2019/03/06	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	02/05/2019	647.88	Call	GOVI	57,240.0000	5.7240	49,450.0000	4.9450	(13.609)	0	0	0
2019/03/06	GOVI	02/05/2019	647.86	Call	GOVI	57,440.0000	5.7440	49,650.0000	4.9650	(13.562)	0	0	0
2019/03/06	GOVI	01/08/2019	638.68	Call	GOVI	272,460.0000	27.2460	264,510.0000	26.4510	(2.918)	0	0	0
2019/03/06	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	01/08/2019			GOVI	665.9260	665.9260	665.1310	665.1310	(0.119)	0.0000	0.0000	0
2019/03/06	GOVI	01/08/2019	638.69	Call	GOVI	272,360.0000	27.2360	264,410.0000	26.4410	(2.919)	0	0	0
2019/03/06	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	01/08/2019	638.67	Call	GOVI	272,560.0000	27.2560	264,610.0000	26.4610	(2.917)	0	0	0
2019/03/06	GOVI	07/11/2019	672.90	Call	GOVI	70,460.0000	7.0460	62,330.0000	6.2330	(11.538)	0	0	0
2019/03/06	GOVI	07/11/2019			GOVI	679.9460	679.9460	679.1330	679.1330	(0.120)	0.0000	0.0000	0
2019/03/06	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	07/11/2019	672.91	Call	GOVI	70,360.0000	7.0360	62,230.0000	6.2230	(11.555)	0	0	0
2019/03/06	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	GOVI	07/11/2019	672.92	Call	GOVI	70,260.0000	7.0260	62,130.0000	6.2130	(11.571)	0	0	0
2019/03/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/03/06	IGOV	02/05/2019			Index Future	257.9390	257.9390	257.9380	257.9380	0.000	0.0000	0.0000	735
2019/03/06	IGOV	01/08/2019			Index Future	262.8640	262.8640	262.8630	262.8630	0.000	0.0000	0.0000	0
2019/03/06	IGOV	07/11/2019			Index Future	268.4650	268.4650	268.4630	268.4630	(0.001)	0.0000	0.0000	0
2019/03/06	IS01	22/03/2019			Interest Rate Swap	99.5800	99.5800	99.5800	99.5800	0.000	0.0000	0.0000	0
2019/03/06	IS01	20/06/2019			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/03/06	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8700	99.8700	0.010	0.0000	0.0000	0
2019/03/06	IS02	15/03/2019			Interest Rate Swap	99.3300	99.3300	99.3300	99.3300	0.000	0.0000	0.0000	0
2019/03/06	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/03/06	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8700	101.8700	0.010	0.0000	0.0000	0
2019/03/06	IS02	20/12/2019			Interest Rate Swap	102.7900	102.7900	102.8000	102.8000	0.010	0.0000	0.0000	0
2019/03/06	IS02	23/03/2020			Interest Rate Swap	98.7700	98.7700	98.7800	98.7800	0.010	0.0000	0.0000	0
2019/03/06	IS02	22/06/2020			Interest Rate Swap	102.3100	102.3100	102.3300	102.3300	0.020	0.0000	0.0000	0

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2019/03/06	IS02	21/09/2020			Interest Rate Swap	99.2600	99.2600	99.2900	99.2900	0.030	0.0000	0.0000	0
2019/03/06	IS05	17/12/2020			Interest Rate Swap	96.0100	96.0100	96.0400	96.0400	0.031	0.0000	0.0000	0
2019/03/06	IS05	16/03/2021			Interest Rate Swap	95.1300	95.1300	95.1800	95.1800	0.053	0.0000	0.0000	0
2019/03/06	IS05	15/06/2021			Interest Rate Swap	94.2100	94.2100	94.2600	94.2600	0.053	0.0000	0.0000	0
2019/03/06	IS05	21/09/2021			Interest Rate Swap	94.2800	94.2800	94.3200	94.3200	0.042	0.0000	0.0000	0
2019/03/06	IS05	21/12/2021			Interest Rate Swap	96.3900	96.3900	96.4200	96.4200	0.031	0.0000	0.0000	51
2019/03/06	IS05	15/03/2022			Interest Rate Swap	96.4500	96.4500	96.4700	96.4700	0.021	0.0000	0.0000	0
2019/03/06	IS05	21/06/2022			Interest Rate Swap	97.5600	97.5600	97.5900	97.5900	0.031	0.0000	0.0000	0
2019/03/06	IS05	20/09/2022			Interest Rate Swap	101.4200	101.4200	101.4600	101.4600	0.039	0.0000	0.0000	0
2019/03/06	IS05	20/12/2022			Interest Rate Swap	102.6200	102.6200	102.6600	102.6600	0.039	0.0000	0.0000	0
2019/03/06	IS05	22/03/2023			Interest Rate Swap	95.9000	95.9000	95.9400	95.9400	0.042	0.0000	0.0000	0
2019/03/06	IS05	20/06/2023			Interest Rate Swap	101.9100	101.9100	101.9500	101.9500	0.039	0.0000	0.0000	0
2019/03/06	IS05	19/09/2023			Interest Rate Swap	97.3300	97.3300	97.3700	97.3700	0.041	0.0000	0.0000	0
2019/03/06	IS10	17/12/2025			Interest Rate Swap	93.6000	93.6000	93.6600	93.6600	0.064	0.0000	0.0000	0
2019/03/06	IS10	16/03/2026			Interest Rate Swap	90.5500	90.5500	90.6000	90.6000	0.055	0.0000	0.0000	0
2019/03/06	IS10	15/06/2026			Interest Rate Swap	89.2600	89.2600	89.3100	89.3100	0.056	0.0000	0.0000	0
2019/03/06	IS10	21/09/2026			Interest Rate Swap	91.4300	91.4300	91.4700	91.4700	0.044	0.0000	0.0000	0
2019/03/06	IS10	21/12/2026			Interest Rate Swap	95.2500	95.2500	95.2900	95.2900	0.042	0.0000	0.0000	0
2019/03/06	IS10	15/03/2027			Interest Rate Swap	93.8000	93.8000	93.8300	93.8300	0.032	0.0000	0.0000	0
2019/03/06	IS10	21/06/2027			Interest Rate Swap	95.8800	95.8800	95.9100	95.9100	0.031	0.0000	0.0000	0
2019/03/06	IS10	20/09/2027			Interest Rate Swap	101.3700	101.3700	101.3900	101.3900	0.020	0.0000	0.0000	0
2019/03/06	IS10	20/12/2027			Interest Rate Swap	101.7200	101.7200	101.7400	101.7400	0.020	0.0000	0.0000	0
2019/03/06	IS10	22/03/2028			Interest Rate Swap	95.1700	95.1700	95.1900	95.1900	0.021	0.0000	0.0000	0
2019/03/06	IS10	20/06/2028			Interest Rate Swap	102.4100	102.4100	102.4400	102.4400	0.029	0.0000	0.0000	0
2019/03/06	IS10	19/09/2028			Interest Rate Swap	95.9100	95.9100	95.9500	95.9500	0.042	0.0000	0.0000	0
2019/03/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/03/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/03/06	JBAF	20/03/2019			Jibar Tradeable Future	7.0100	92.9900	7.0100	92.9900	0.000	0.0000	0.0000	0
2019/03/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/03/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/03/06	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/03/06	R023	02/05/2019	8.45	Call	Bond Future	2,117.2600	2.1173	2,071.0100	2.0710	(2.184)	0	0	0
2019/03/06	R023	02/05/2019	8.44	Put	Bond Future	62.4900	0.0625	63.9800	0.0640	2.384	0	0	0
2019/03/06	R023	02/05/2019			Bond Future	7.8078	101.2272	7.8225	101.1795	0.188	0.0000	0.0000	66,540
2019/03/06	R023	02/05/2019	8.46	Call	Bond Future	2,146.9500	2.1469	2,100.6300	2.1006	(2.157)	0	0	0
2019/03/06	R023	02/05/2019	8.46	Put	Bond Future	58.5600	0.0586	59.9100	0.0599	2.305	0	0	0
2019/03/06	R023	02/05/2019	8.45	Put	Bond Future	60.4900	0.0605	61.9100	0.0619	2.347	0	0	0
2019/03/06	R023	02/05/2019	8.44	Call	Bond Future	2,087.6400	2.0876	2,041.4600	2.0415	(2.212)	0	0	0
2019/03/06	R023	01/08/2019	8.95	Call	Bond Future	3,546.7200	3.5467	3,499.8000	3.4998	(1.323)	0	0	0
2019/03/06	R023	01/08/2019			Bond Future	7.8165	103.1361	7.8326	103.0867	0.206	0.0000	0.0000	0
2019/03/06	R023	01/08/2019	8.93	Call	Bond Future	3,494.9200	3.4949	3,448.1200	3.4481	(1.339)	0	0	0
2019/03/06	R023	01/08/2019	8.93	Put	Bond Future	158.6300	0.1586	161.1600	0.1612	1.595	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
2019/03/06	R023	01/08/2019	8.95	Put	Bond Future	151.7700	0.1518	154.1800	0.1542	1.588	0	0	0
2019/03/06	R023	01/08/2019	8.94	Call	Bond Future	3,520.7900	3.5208	3,473.9300	3.4739	(1.331)	0	0	0
2019/03/06	R023	01/08/2019	8.94	Put	Bond Future	155.1700	0.1552	157.6400	0.1576	1.592	0	0	0
2019/03/06	R023	07/11/2019	7.98	Call	Bond Future	1,408.0600	1.4081	1,373.5000	1.3735	(2.454)	0	0	0
2019/03/06	R023	07/11/2019			Bond Future	7.8102	101.3729	7.8280	101.3219	0.228	0.0000	0.0000	0
2019/03/06	R023	07/11/2019	7.98	Put	Bond Future	924.1900	0.9242	940.5800	0.9406	1.773	0	0	0
2019/03/06	R023	07/11/2019	7.99	Call	Bond Future	1,426.3300	1.4263	1,391.5900	1.3916	(2.436)	0	0	0
2019/03/06	R023	07/11/2019	8.00	Call	Bond Future	1,445.0400	1.4450	1,410.1100	1.4101	(2.417)	0	0	0
2019/03/06	R023	07/11/2019	8.00	Put	Bond Future	904.3700	0.9044	920.3900	0.9204	1.771	0	0	0
2019/03/06	R023	07/11/2019	7.99	Put	Bond Future	914.0600	0.9141	930.2700	0.9303	1.773	0	0	0
2019/03/06	R035	02/05/2019	9.74	Put	Bond Future	1,244.8700	1.2449	1,326.3600	1.3264	6.546	0	0	0
2019/03/06	R035	02/05/2019			Bond Future	9.6168	95.6487	9.6350	95.5084	0.190	0.0000	0.0000	80,181
2019/03/06	R035	02/05/2019	9.74	Call	Bond Future	2,185.5500	2.1856	2,126.7000	2.1267	(2.693)	0	0	0
2019/03/06	R035	02/05/2019	9.75	Call	Bond Future	2,231.8000	2.2318	2,171.8700	2.1719	(2.685)	0	0	0
2019/03/06	R035	02/05/2019	9.75	Put	Bond Future	1,215.4000	1.2154	1,295.8100	1.2958	6.616	0	0	0
2019/03/06	R035	02/05/2019	9.73	Call	Bond Future	2,139.6200	2.1396	2,081.8500	2.0819	(2.700)	0	0	0
2019/03/06	R035	02/05/2019	9.73	Put	Bond Future	1,274.7500	1.2747	1,357.3200	1.3573	6.477	0	0	0
2019/03/06	R035	01/08/2019	10.23	Call	Bond Future	5,368.4800	5.3685	5,229.2100	5.2292	(2.594)	0	0	0
2019/03/06	R035	01/08/2019	10.22	Put	Bond Future	1,312.8000	1.3128	1,317.2700	1.3173	0.340	0	0	0
2019/03/06	R035	01/08/2019			Bond Future	9.6751	97.4524	9.6940	97.3088	0.196	0.0000	0.0000	0
2019/03/06	R035	01/08/2019	10.24	Call	Bond Future	5,421.6000	5.4216	5,281.8700	5.2819	(2.577)	0	0	0
2019/03/06	R035	01/08/2019	10.24	Put	Bond Future	1,276.6500	1.2767	1,280.5900	1.2806	0.309	0	0	0
2019/03/06	R035	01/08/2019	10.23	Put	Bond Future	1,294.5100	1.2945	1,298.9100	1.2989	0.340	0	0	0
2019/03/06	R035	01/08/2019	10.22	Call	Bond Future	5,315.7000	5.3157	5,176.5000	5.1765	(2.619)	0	0	0
2019/03/06	R035	07/11/2019	9.88	Call	Bond Future	4,187.9700	4.1880	4,054.7900	4.0548	(3.180)	0	0	0
2019/03/06	R035	07/11/2019	9.89	Call	Bond Future	4,229.9900	4.2300	4,096.3900	4.0964	(3.158)	0	0	0
2019/03/06	R035	07/11/2019	9.87	Put	Bond Future	3,139.7300	3.1397	3,154.1700	3.1542	0.460	0	0	0
2019/03/06	R035	07/11/2019			Bond Future	9.7344	94.9983	9.7541	94.8511	0.202	0.0000	0.0000	0
2019/03/06	R035	07/11/2019	9.89	Put	Bond Future	3,076.4900	3.0765	3,090.1000	3.0901	0.442	0	0	0
2019/03/06	R035	07/11/2019	9.87	Call	Bond Future	4,146.1500	4.1462	4,013.3800	4.0134	(3.202)	0	0	0
2019/03/06	R035	07/11/2019	9.88	Put	Bond Future	3,107.9700	3.1080	3,122.0000	3.1220	0.451	0	0	0
2019/03/06	R186	02/05/2019	9.02	Call	Bond Future	2,361.1600	2.3612	2,294.9700	2.2950	(2.803)	0	0	0
2019/03/06	R186	02/05/2019	9.01	Put	Bond Future	470.7000	0.4707	482.9000	0.4829	2.592	0	0	0
2019/03/06	R186	02/05/2019	10.07	Call	Bond Future	7,698.6500	7.6987	7,620.6300	7.6206	(1.013)	0	0	0
2019/03/06	R186	02/05/2019	9.96	Put	Bond Future	16.5000	0.0165	16.5600	0.0166	0.364	0	0	90
2019/03/06	R186	02/05/2019	9.75	Call	Bond Future	6,013.2600	6.0133	5,935.6800	5.9357	(1.290)	0	0	0
2019/03/06	R186	02/05/2019	9.25	Put	Bond Future	226.4600	0.2265	231.6600	0.2317	2.296	0	0	0
2019/03/06	R186	02/05/2019	8.65	Put	Bond Future	1,254.7800	1.2548	1,287.7300	1.2877	2.626	0	0	0
2019/03/06	R186	02/05/2019			Bond Future	8.6903	113.8680	8.7037	113.7900	0.154	0.0000	0.0000	89,015
2019/03/06	R186	02/05/2019	9.03	Call	Bond Future	2,405.0300	2.4050	2,338.4500	2.3384	(2.768)	0	0	0
2019/03/06	R186	02/05/2019	9.03	Put	Bond Future	443.9200	0.4439	455.3500	0.4553	2.575	0	0	0
2019/03/06	R186	02/05/2019	8.65	Call	Bond Future	1,018.8700	1.0189	973.8100	0.9738	(4.423)	0	0	3,250
2019/03/06	R186	02/05/2019	9.02	Put	Bond Future	457.1400	0.4571	468.9600	0.4690	2.586	0	0	0
2019/03/06	R186	02/05/2019	9.01	Call	Bond Future	2,317.6000	2.3176	2,251.7900	2.2518	(2.840)	0	0	0
2019/03/06	R186	02/05/2019	9.30	Call	Bond Future	3,681.1400	3.6811	3,607.3900	3.6074	(2.003)	0	0	200
2019/03/06	R186	02/05/2019	10.07	Put	Bond Future	9.5500	0.0096	9.5400	0.0095	(0.105)	0	0	200

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2019/03/06	R186	02/05/2019	9.96	Call	Bond Future	7,118.8300	7.1188	7,040.8800	7.0409	(1.095)	0	0	0
2019/03/06	R186	02/05/2019	9.20	Put	Bond Future	265.1200	0.2651	271.4100	0.2714	2.373	0	0	0
2019/03/06	R186	02/05/2019	9.75	Put	Bond Future	43.4200	0.0434	43.8500	0.0438	0.990	0	0	7,000
2019/03/06	R186	02/05/2019	10.02	Put	Bond Future	12.2900	0.0123	12.3000	0.0123	0.081	0	0	3,250
2019/03/06	R186	02/05/2019	9.25	Call	Bond Future	3,433.5200	3.4335	3,360.7100	3.3607	(2.121)	0	0	3,250
2019/03/06	R186	02/05/2019	8.90	Call	Bond Future	1,865.2400	1.8652	1,804.9700	1.8050	(3.231)	0	0	0
2019/03/06	R186	02/05/2019	8.70	Put	Bond Future	1,108.8900	1.1089	1,138.9100	1.1389	2.707	0	0	0
2019/03/06	R186	02/05/2019	8.70	Call	Bond Future	1,165.3600	1.1654	1,117.3700	1.1174	(4.118)	0	0	200
2019/03/06	R186	02/05/2019	9.30	Put	Bond Future	193.5200	0.1935	197.7800	0.1978	2.201	0	0	0
2019/03/06	R186	02/05/2019	9.20	Call	Bond Future	3,190.6600	3.1907	3,118.9400	3.1189	(2.248)	0	0	90
2019/03/06	R186	02/05/2019	8.62	Put	Bond Future	1,348.3500	1.3484	1,383.1500	1.3831	2.581	0	0	0
2019/03/06	R186	02/05/2019	8.62	Call	Bond Future	936.5300	0.9365	893.3200	0.8933	(4.614)	0	0	90
2019/03/06	R186	02/05/2019	8.50	Put	Bond Future	1,768.2400	1.7682	1,810.5100	1.8105	2.391	0	0	0
2019/03/06	R186	02/05/2019	8.50	Call	Bond Future	649.1200	0.6491	613.3800	0.6134	(5.506)	0	0	7,000
2019/03/06	R186	02/05/2019	9.00	Put	Bond Future	484.6000	0.4846	497.2000	0.4972	2.600	0	0	7,500
2019/03/06	R186	02/05/2019	9.00	Call	Bond Future	2,274.3400	2.2743	2,208.9300	2.2089	(2.876)	0	0	7,000
2019/03/06	R186	02/05/2019	10.02	Call	Bond Future	7,435.2200	7.4352	7,357.2200	7.3572	(1.049)	0	0	0
2019/03/06	R186	02/05/2019	8.80	Put	Bond Future	855.3200	0.8553	879.1700	0.8792	2.788	0	0	0
2019/03/06	R186	02/05/2019	8.80	Call	Bond Future	1,493.5300	1.4935	1,439.3700	1.4394	(3.626)	0	0	7,500
2019/03/06	R186	02/05/2019	9.05	Call	Bond Future	2,493.7400	2.4937	2,426.4400	2.4264	(2.699)	0	0	0
2019/03/06	R186	02/05/2019	9.05	Put	Bond Future	418.5900	0.4186	429.3000	0.4293	2.559	0	0	3,250
2019/03/06	R186	02/05/2019	8.90	Put	Bond Future	649.2800	0.6493	667.0200	0.6670	2.732	0	0	4,250
2019/03/06	R186	01/08/2019	10.08	Put	Bond Future	223.9900	0.2240	238.1000	0.2381	6.299	0	0	6,000
2019/03/06	R186	01/08/2019	9.54	Call	Bond Future	5,011.6000	5.0116	4,959.6900	4.9597	(1.036)	0	0	0
2019/03/06	R186	01/08/2019			Bond Future	8.7408	110.7156	8.7549	110.6352	0.162	0.0000	0.0000	0
2019/03/06	R186	01/08/2019	8.30	Put	Bond Future	3,363.6500	3.3637	3,437.0400	3.4370	2.182	0	0	0
2019/03/06	R186	01/08/2019	8.30	Call	Bond Future	824.6200	0.8246	817.6200	0.8176	(0.849)	0	0	6,000
2019/03/06	R186	01/08/2019	9.05	Put	Bond Future	1,211.9000	1.2119	1,258.5900	1.2586	3.853	0	0	0
2019/03/06	R186	01/08/2019	9.05	Call	Bond Future	2,949.0800	2.9491	2,915.3800	2.9154	(1.143)	0	0	6,000
2019/03/06	R186	01/08/2019	9.52	Call	Bond Future	4,921.1300	4.9211	4,869.8300	4.8698	(1.042)	0	0	0
2019/03/06	R186	01/08/2019	9.52	Put	Bond Future	611.6300	0.6116	640.7200	0.6407	4.756	0	0	0
2019/03/06	R186	01/08/2019	10.08	Call	Bond Future	7,495.0400	7.4950	7,428.7600	7.4288	(0.884)	0	0	0
2019/03/06	R186	01/08/2019	9.54	Put	Bond Future	594.4200	0.5944	622.9000	0.6229	4.791	0	0	0
2019/03/06	R186	01/08/2019	9.53	Call	Bond Future	4,966.3200	4.9663	4,914.7200	4.9147	(1.039)	0	0	0
2019/03/06	R186	01/08/2019	9.53	Put	Bond Future	602.9600	0.6030	631.7500	0.6317	4.775	0	0	0
2019/03/06	R186	07/11/2019	8.94	Call	Bond Future	2,955.5000	2.9555	2,878.3300	2.8783	(2.611)	0	0	0
2019/03/06	R186	07/11/2019			Bond Future	8.7830	113.0480	8.7981	112.9653	0.171	0.0000	0.0000	0
2019/03/06	R186	07/11/2019	8.94	Put	Bond Future	2,096.4200	2.0964	2,101.9500	2.1019	0.264	0	0	0
2019/03/06	R186	07/11/2019	8.95	Call	Bond Future	2,988.8300	2.9888	2,911.4100	2.9114	(2.590)	0	0	0
2019/03/06	R186	07/11/2019	8.96	Put	Bond Future	2,054.0400	2.0540	2,059.0800	2.0591	0.245	0	0	0
2019/03/06	R186	07/11/2019	8.95	Put	Bond Future	2,075.3200	2.0753	2,080.6000	2.0806	0.254	0	0	0
2019/03/06	R186	07/11/2019	8.96	Call	Bond Future	3,021.9600	3.0220	2,944.3000	2.9443	(2.570)	0	0	0
2019/03/06	R197	02/05/2019			Bond Future	302.6038	302.6038	302.4434	302.4434	(0.053)	0.0000	0.0000	2,350
2019/03/06	R197	01/08/2019			Bond Future	300.8282	300.8282	300.6625	300.6625	(0.055)	0.0000	0.0000	0
2019/03/06	R197	07/11/2019			Bond Future	307.2397	307.2397	307.0689	307.0689	(0.056)	0.0000	0.0000	0
2019/03/06	R202	02/05/2019			Bond Future	234.6423	234.6423	234.5231	234.5231	(0.051)	0.0000	0.0000	8,666

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
2019/03/06	R202	01/08/2019			Bond Future	235.1110	235.1110	234.9879	234.9879	(0.052)	0.0000	0.0000	0
2019/03/06	R202	07/11/2019			Bond Future	240.1217	240.1217	239.9946	239.9946	(0.053)	0.0000	0.0000	0
2019/03/06	R207	02/05/2019	7.63	Call	Bond Future	880.0800	0.8801	815.9600	0.8160	(7.286)	0	0	0
2019/03/06	R207	02/05/2019			Bond Future	6.3089	102.8561	6.4045	102.7920	1.515	0.0000	0.0000	6,025
2019/03/06	R207	02/05/2019	7.61	Call	Bond Future	866.8500	0.8669	802.7300	0.8027	(7.397)	0	0	0
2019/03/06	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	R207	02/05/2019	7.62	Call	Bond Future	873.4700	0.8735	809.3500	0.8094	(7.341)	0	0	0
2019/03/06	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/03/06	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2019/03/06	R207	01/08/2019	7.33	Call	Bond Future	794.3900	0.7944	728.3400	0.7283	(8.315)	0	0	0
2019/03/06	R207	01/08/2019			Bond Future	5.5031	101.1544	5.6540	101.0883	2.742	0.0000	0.0000	0
2019/03/06	R207	01/08/2019	7.34	Call	Bond Future	798.7100	0.7987	732.6600	0.7327	(8.270)	0	0	0
2019/03/06	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2019/03/06	R207	01/08/2019	7.35	Call	Bond Future	803.0200	0.8030	736.9600	0.7370	(8.226)	0	0	0
2019/03/06	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2019/03/06	R207	07/11/2019	2.08	Put	Bond Future	18.6100	0.0186	51.7100	0.0517	177.861	0	0	0
2019/03/06	R207	07/11/2019			Bond Future	1.8759	103.2853	2.2533	103.2172	20.122	0.0000	0.0000	0
2019/03/06	R207	07/11/2019	2.07	Call	Bond Future	54.2500	0.0542	19.8200	0.0198	(63.465)	0	0	0
2019/03/06	R207	07/11/2019	2.07	Put	Bond Future	19.2200	0.0192	52.8800	0.0529	175.130	0	0	0
2019/03/06	R207	07/11/2019	2.08	Call	Bond Future	55.4400	0.0554	20.4500	0.0204	(63.113)	0	0	0
2019/03/06	R207	07/11/2019	2.06	Call	Bond Future	53.0600	0.0531	19.2000	0.0192	(63.815)	0	0	0
2019/03/06	R207	07/11/2019	2.06	Put	Bond Future	19.8400	0.0198	54.0700	0.0541	172.530	0	0	0
2019/03/06	R208	02/05/2019	8.03	Put	Bond Future	2.2600	0.0023	2.4800	0.0025	9.735	0	0	0
2019/03/06	R208	02/05/2019	8.02	Call	Bond Future	1,755.4500	1.7554	1,725.0100	1.7250	(1.734)	0	0	0
2019/03/06	R208	02/05/2019			Bond Future	7.0042	100.2283	7.0218	100.1976	0.251	0.0000	0.0000	14,463
2019/03/06	R208	02/05/2019	8.03	Call	Bond Future	1,772.3500	1.7724	1,741.8900	1.7419	(1.719)	0	0	0
2019/03/06	R208	02/05/2019	8.02	Put	Bond Future	2.4200	0.0024	2.6600	0.0027	9.917	0	0	0
2019/03/06	R208	02/05/2019	8.04	Call	Bond Future	1,789.2500	1.7893	1,758.7800	1.7588	(1.703)	0	0	0
2019/03/06	R208	02/05/2019	8.04	Put	Bond Future	2.1100	0.0021	2.3200	0.0023	9.953	0	0	0
2019/03/06	R208	01/08/2019	8.16	Call	Bond Future	1,929.3900	1.9294	1,899.7400	1.8997	(1.537)	0	0	0
2019/03/06	R208	01/08/2019	8.17	Put	Bond Future	20.0400	0.0200	22.3500	0.0223	11.527	0	0	0
2019/03/06	R208	01/08/2019			Bond Future	6.8999	102.1185	6.9208	102.0865	0.302	0.0000	0.0000	0
2019/03/06	R208	01/08/2019	8.16	Put	Bond Future	20.7100	0.0207	23.0800	0.0231	11.444	0	0	0
2019/03/06	R208	01/08/2019	8.17	Call	Bond Future	1,943.6700	1.9437	1,913.9600	1.9140	(1.529)	0	0	0
2019/03/06	R208	01/08/2019	8.15	Call	Bond Future	1,915.1300	1.9151	1,885.5400	1.8855	(1.545)	0	0	0
2019/03/06	R208	01/08/2019	8.15	Put	Bond Future	21.4000	0.0214	23.8300	0.0238	11.355	0	0	0
2019/03/06	R208	07/11/2019	6.82	Put	Bond Future	295.9500	0.2959	289.0600	0.2891	(2.328)	0	0	0
2019/03/06	R208	07/11/2019	6.83	Call	Bond Future	475.9500	0.4759	435.6300	0.4356	(8.471)	0	0	0
2019/03/06	R208	07/11/2019			Bond Future	6.6883	100.8633	6.7139	100.8300	0.382	0.0000	0.0000	0
2019/03/06	R208	07/11/2019	6.84	Call	Bond Future	484.4300	0.4844	443.9800	0.4440	(8.350)	0	0	0
2019/03/06	R208	07/11/2019	6.84	Put	Bond Future	287.2000	0.2872	280.0500	0.2800	(2.490)	0	0	0
2019/03/06	R208	07/11/2019	6.82	Call	Bond Future	467.2100	0.4672	427.0200	0.4270	(8.602)	0	0	0
2019/03/06	R208	07/11/2019	6.83	Put	Bond Future	291.7000	0.2917	284.6800	0.2847	(2.407)	0	0	0
2019/03/06	R209	02/05/2019	9.70	Put	Bond Future	1,051.4000	1.0514	1,096.6800	1.0967	4.307	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
2019/03/06	R209	02/05/2019			Bond Future	9.5685	73.0860	9.5817	72.9991	0.138	0.0000	0.0000	102,067
2019/03/06	R209	02/05/2019	9.69	Call	Bond Future	1,869.1900	1.8692	1,828.3500	1.8284	(2.185)	0	0	0
2019/03/06	R209	02/05/2019	9.69	Put	Bond Future	1,076.7000	1.0767	1,122.7500	1.1228	4.277	0	0	0
2019/03/06	R209	02/05/2019	10.50	Call	Bond Future	5,897.1800	5.8972	5,819.2100	5.8192	(1.322)	0	0	0
2019/03/06	R209	02/05/2019	10.71	Call	Bond Future	7,031.1800	7.0312	6,949.1800	6.9492	(1.166)	0	0	0
2019/03/06	R209	02/05/2019	9.70	Call	Bond Future	1,908.5300	1.9085	1,866.9200	1.8669	(2.180)	0	0	0
2019/03/06	R209	02/05/2019	10.50	Put	Bond Future	134.2400	0.1342	143.1600	0.1432	6.645	0	0	11,560
2019/03/06	R209	02/05/2019	10.71	Put	Bond Future	63.0900	0.0631	67.9800	0.0680	7.751	0	0	760
2019/03/06	R209	02/05/2019	9.95	Put	Bond Future	570.8800	0.5709	600.7000	0.6007	5.224	0	0	0
2019/03/06	R209	02/05/2019	9.95	Call	Bond Future	3,016.7200	3.0167	2,959.6500	2.9596	(1.892)	0	0	760
2019/03/06	R209	02/05/2019	9.68	Call	Bond Future	1,830.2400	1.8302	1,790.0600	1.7901	(2.195)	0	0	0
2019/03/06	R209	02/05/2019	9.68	Put	Bond Future	1,102.4800	1.1025	1,149.1900	1.1492	4.237	0	0	0
2019/03/06	R209	02/05/2019	9.35	Put	Bond Future	2,246.4700	2.2465	2,315.3800	2.3154	3.067	0	0	0
2019/03/06	R209	02/05/2019	9.35	Call	Bond Future	789.3600	0.7894	771.3800	0.7714	(2.278)	0	0	760
2019/03/06	R209	01/08/2019	10.15	Put	Bond Future	1,237.5500	1.2375	1,239.5400	1.2395	0.161	0	0	0
2019/03/06	R209	01/08/2019	9.30	Call	Bond Future	1,484.1900	1.4842	1,425.8200	1.4258	(3.933)	0	0	7,560
2019/03/06	R209	01/08/2019	10.17	Call	Bond Future	4,655.6400	4.6556	4,568.1900	4.5682	(1.878)	0	0	0
2019/03/06	R209	01/08/2019			Bond Future	9.6205	74.4644	9.6342	74.3753	0.143	0.0000	0.0000	0
2019/03/06	R209	01/08/2019	10.15	Call	Bond Future	4,565.9300	4.5659	4,478.8000	4.4788	(1.908)	0	0	0
2019/03/06	R209	01/08/2019	10.17	Put	Bond Future	1,205.9700	1.2060	1,207.6400	1.2076	0.138	0	0	0
2019/03/06	R209	01/08/2019	9.30	Put	Bond Future	3,614.1000	3.6141	3,644.8500	3.6449	0.851	0	0	0
2019/03/06	R209	01/08/2019	9.80	Put	Bond Future	1,940.3800	1.9404	1,951.9800	1.9520	0.598	0	0	0
2019/03/06	R209	01/08/2019	10.16	Put	Bond Future	1,221.7500	1.2217	1,223.5700	1.2236	0.149	0	0	0
2019/03/06	R209	01/08/2019	10.46	Call	Bond Future	6,006.9200	6.0069	5,914.9600	5.9150	(1.531)	0	0	0
2019/03/06	R209	01/08/2019	10.46	Put	Bond Future	833.3200	0.8333	830.4800	0.8305	(0.341)	0	0	7,560
2019/03/06	R209	01/08/2019	9.80	Call	Bond Future	3,094.3600	3.0944	3,016.8400	3.0168	(2.505)	0	0	7,560
2019/03/06	R209	01/08/2019	10.16	Call	Bond Future	4,610.8100	4.6108	4,523.5100	4.5235	(1.893)	0	0	0
2019/03/06	R209	07/11/2019	9.82	Call	Bond Future	3,631.3900	3.6314	3,537.2500	3.5373	(2.592)	0	0	0
2019/03/06	R209	07/11/2019			Bond Future	9.6705	72.8791	9.6847	72.7877	0.147	0.0000	0.0000	0
2019/03/06	R209	07/11/2019	9.80	Call	Bond Future	3,559.2900	3.5593	3,465.8600	3.4659	(2.625)	0	0	0
2019/03/06	R209	07/11/2019	9.80	Put	Bond Future	2,732.6400	2.7326	2,730.6100	2.7306	(0.074)	0	0	0
2019/03/06	R209	07/11/2019	9.82	Put	Bond Future	2,678.2800	2.6783	2,675.5400	2.6755	(0.102)	0	0	0
2019/03/06	R209	07/11/2019	9.81	Call	Bond Future	3,595.3800	3.5954	3,501.4800	3.5015	(2.612)	0	0	0
2019/03/06	R209	07/11/2019	9.81	Put	Bond Future	2,705.4600	2.7055	2,702.9600	2.7030	(0.092)	0	0	0
2019/03/06	R210	02/05/2019			Bond Future	186.1310	186.1310	185.8862	185.8862	(0.132)	0.0000	0.0000	2,448
2019/03/06	R210	01/08/2019			Bond Future	189.6864	189.6864	189.4357	189.4357	(0.132)	0.0000	0.0000	0
2019/03/06	R210	07/11/2019			Bond Future	191.0905	191.0905	190.8334	190.8334	(0.135)	0.0000	0.0000	0
2019/03/06	R212	02/05/2019			Bond Future	157.6237	157.6237	157.5403	157.5403	(0.053)	0.0000	0.0000	4,973
2019/03/06	R212	01/08/2019			Bond Future	158.4144	158.4144	158.3283	158.3283	(0.054)	0.0000	0.0000	0
2019/03/06	R212	07/11/2019			Bond Future	161.7906	161.7906	161.7018	161.7018	(0.055)	0.0000	0.0000	0
2019/03/06	R213	02/05/2019	9.49	Call	Bond Future	1,903.1400	1.9031	1,851.8700	1.8519	(2.694)	0	0	0
2019/03/06	R213	02/05/2019	9.48	Put	Bond Future	927.9500	0.9280	960.6800	0.9607	3.527	0	0	0
2019/03/06	R213	02/05/2019			Bond Future	9.3295	84.8079	9.3427	84.7246	0.143	0.0000	0.0000	27,698
2019/03/06	R213	02/05/2019	9.50	Call	Bond Future	1,942.3900	1.9424	1,890.5300	1.8905	(2.670)	0	0	0
2019/03/06	R213	02/05/2019	9.50	Put	Bond Future	882.9000	0.8829	914.3200	0.9143	3.559	0	0	0

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2019/03/06	R213	02/05/2019	9.49	Put	Bond Future	905.2700	0.9053	937.2800	0.9373	3.536	0	0	0
2019/03/06	R213	02/05/2019	9.48	Call	Bond Future	1,864.1300	1.8641	1,813.5800	1.8136	(2.712)	0	0	0
2019/03/06	R213	01/08/2019	9.99	Put	Bond Future	1,024.2300	1.0242	961.4600	0.9615	(6.129)	0	0	0
2019/03/06	R213	01/08/2019	9.98	Call	Bond Future	4,611.6000	4.6116	4,463.5500	4.4636	(3.210)	0	0	0
2019/03/06	R213	01/08/2019			Bond Future	9.3836	86.4071	9.3974	86.3217	0.148	0.0000	0.0000	0
2019/03/06	R213	01/08/2019	9.99	Call	Bond Future	4,656.2400	4.6562	4,508.0700	4.5081	(3.182)	0	0	0
2019/03/06	R213	01/08/2019	9.98	Put	Bond Future	1,037.7400	1.0377	975.0900	0.9751	(6.037)	0	0	0
2019/03/06	R213	01/08/2019	10.00	Call	Bond Future	4,700.9900	4.7010	4,552.8800	4.5529	(3.151)	0	0	0
2019/03/06	R213	01/08/2019	10.00	Put	Bond Future	1,010.8900	1.0109	948.1800	0.9482	(6.203)	0	0	0
2019/03/06	R213	07/11/2019	9.59	Put	Bond Future	2,468.4500	2.4684	2,467.9700	2.4680	(0.019)	0	0	0
2019/03/06	R213	07/11/2019	9.58	Call	Bond Future	3,348.7700	3.3488	3,260.8000	3.2608	(2.627)	0	0	0
2019/03/06	R213	07/11/2019			Bond Future	9.4381	84.6724	9.4526	84.5847	0.153	0.0000	0.0000	0
2019/03/06	R213	07/11/2019	9.59	Call	Bond Future	3,383.8600	3.3839	3,295.6500	3.2956	(2.607)	0	0	0
2019/03/06	R213	07/11/2019	9.58	Put	Bond Future	2,493.2200	2.4932	2,492.9800	2.4930	(0.010)	0	0	0
2019/03/06	R213	07/11/2019	9.60	Call	Bond Future	3,419.1100	3.4191	3,330.6500	3.3306	(2.587)	0	0	0
2019/03/06	R213	07/11/2019	9.60	Put	Bond Future	2,443.9100	2.4439	2,443.1800	2.4432	(0.030)	0	0	0
2019/03/06	R214	02/05/2019	9.87	Call	Bond Future	1,942.5100	1.9425	1,910.7900	1.9108	(1.633)	0	0	0
2019/03/06	R214	02/05/2019	9.85	Call	Bond Future	1,862.3300	1.8623	1,831.9500	1.8319	(1.631)	0	0	0
2019/03/06	R214	02/05/2019			Bond Future	9.7526	72.0099	9.7659	71.9186	0.137	0.0000	0.0000	21,863
2019/03/06	R214	02/05/2019	9.85	Put	Bond Future	1,200.1000	1.2001	1,261.0600	1.2611	5.080	0	0	0
2019/03/06	R214	02/05/2019	9.87	Put	Bond Future	1,145.5500	1.1456	1,205.1700	1.2052	5.204	0	0	0
2019/03/06	R214	02/05/2019	9.86	Call	Bond Future	1,902.2800	1.9023	1,871.1700	1.8712	(1.635)	0	0	0
2019/03/06	R214	02/05/2019	9.86	Put	Bond Future	1,172.6300	1.1726	1,232.8600	1.2329	5.136	0	0	0
2019/03/06	R214	01/08/2019	10.34	Put	Bond Future	1,296.7300	1.2967	1,288.0300	1.2880	(0.671)	0	0	0
2019/03/06	R214	01/08/2019			Bond Future	9.8051	73.3679	9.8189	73.2743	0.141	0.0000	0.0000	0
2019/03/06	R214	01/08/2019	10.33	Call	Bond Future	4,735.4900	4.7355	4,633.4900	4.6335	(2.154)	0	0	0
2019/03/06	R214	01/08/2019	10.33	Put	Bond Future	1,313.2900	1.3133	1,304.8700	1.3049	(0.641)	0	0	0
2019/03/06	R214	01/08/2019	10.34	Call	Bond Future	4,781.5300	4.7815	4,679.2500	4.6793	(2.139)	0	0	0
2019/03/06	R214	01/08/2019	10.32	Call	Bond Future	4,689.5700	4.6896	4,587.6900	4.5877	(2.172)	0	0	0
2019/03/06	R214	01/08/2019	10.32	Put	Bond Future	1,330.0600	1.3301	1,321.7600	1.3218	(0.624)	0	0	0
2019/03/06	R214	07/11/2019	10.02	Put	Bond Future	2,862.8300	2.8628	2,860.0300	2.8600	(0.098)	0	0	0
2019/03/06	R214	07/11/2019			Bond Future	9.8585	71.6125	9.8728	71.5165	0.145	0.0000	0.0000	0
2019/03/06	R214	07/11/2019	10.01	Call	Bond Future	3,896.5400	3.8965	3,798.2400	3.7982	(2.523)	0	0	0
2019/03/06	R214	07/11/2019	10.01	Put	Bond Future	2,890.0500	2.8900	2,887.7300	2.8877	(0.080)	0	0	0
2019/03/06	R214	07/11/2019	10.02	Call	Bond Future	3,934.9400	3.9349	3,836.1600	3.8362	(2.510)	0	0	0
2019/03/06	R214	07/11/2019	10.00	Call	Bond Future	3,858.5200	3.8585	3,760.4600	3.7605	(2.541)	0	0	0
2019/03/06	R214	07/11/2019	10.00	Put	Bond Future	2,917.7400	2.9177	2,915.6600	2.9157	(0.071)	0	0	0
2019/03/06	R248	02/05/2019	9.90	Put	Bond Future	1,276.5600	1.2766	1,366.0500	1.3660	7.010	0	0	0
2019/03/06	R248	02/05/2019			Bond Future	9.7422	92.0651	9.7607	91.9028	0.189	0.0000	0.0000	104,657
2019/03/06	R248	02/05/2019	9.90	Call	Bond Future	2,648.0700	2.6481	2,575.2300	2.5752	(2.751)	0	0	0
2019/03/06	R248	02/05/2019	9.91	Call	Bond Future	2,702.5100	2.7025	2,628.3900	2.6284	(2.743)	0	0	0
2019/03/06	R248	02/05/2019	9.89	Put	Bond Future	1,308.5800	1.3086	1,399.3400	1.3993	6.936	0	0	0
2019/03/06	R248	02/05/2019	9.91	Put	Bond Future	1,245.3200	1.2453	1,333.5300	1.3335	7.083	0	0	0
2019/03/06	R248	02/05/2019	9.89	Call	Bond Future	2,594.2600	2.5943	2,522.6900	2.5227	(2.759)	0	0	0
2019/03/06	R248	01/08/2019	10.35	Call	Bond Future	6,164.6500	6.1647	6,000.9500	6.0010	(2.655)	0	0	0
2019/03/06	R248	01/08/2019	10.34	Put	Bond Future	1,557.6700	1.5577	1,560.3400	1.5603	0.171	0	0	0

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2019/03/06	R248	01/08/2019			Bond Future	9.7942	93.8013	9.8133	93.6352	0.195	0.0000	0.0000	100
2019/03/06	R248	01/08/2019	10.36	Call	Bond Future	6,223.9800	6.2240	6,060.0100	6.0600	(2.634)	0	0	0
2019/03/06	R248	01/08/2019	10.36	Put	Bond Future	1,517.2600	1.5173	1,519.3600	1.5194	0.138	0	0	0
2019/03/06	R248	01/08/2019	10.35	Put	Bond Future	1,537.3400	1.5373	1,539.7100	1.5397	0.154	0	0	0
2019/03/06	R248	01/08/2019	10.34	Call	Bond Future	6,105.4500	6.1054	5,942.0500	5.9421	(2.676)	0	0	0
2019/03/06	R248	07/11/2019	10.02	Call	Bond Future	4,994.6800	4.9947	4,838.4200	4.8384	(3.129)	0	0	0
2019/03/06	R248	07/11/2019	10.01	Put	Bond Future	3,556.5300	3.5565	3,570.8800	3.5709	0.403	0	0	0
2019/03/06	R248	07/11/2019			Bond Future	9.8469	91.3338	9.8666	91.1636	0.201	0.0000	0.0000	0
2019/03/06	R248	07/11/2019	10.03	Call	Bond Future	5,044.0900	5.0441	4,887.3800	4.8874	(3.107)	0	0	0
2019/03/06	R248	07/11/2019	10.03	Put	Bond Future	3,487.4900	3.4875	3,500.9400	3.5009	0.386	0	0	0
2019/03/06	R248	07/11/2019	10.02	Put	Bond Future	3,521.8500	3.5219	3,535.7500	3.5357	0.395	0	0	0
2019/03/06	R248	07/11/2019	10.01	Call	Bond Future	4,945.4400	4.9454	4,789.6300	4.7896	(3.151)	0	0	0

Total

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