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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2019/04/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/04	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	2025	02/05/2019			Bond Future	134.1126		134.1126	133.6698	133.6698	(0.330)	0.0000	0.0000	691
2019/04/04	2025	01/08/2019			Bond Future	135.1765		135.1765	134.7465	134.7465	(0.318)	0.0000	0.0000	0
2019/04/04	2025	07/11/2019			Bond Future	138.0256		138.0256	137.5862	137.5862	(0.318)	0.0000	0.0000	0
2019/04/04	2029	02/05/2019			Bond Future	100.5850		100.5850	100.0742	100.0742	(0.508)	0.0000	0.0000	3,020
2019/04/04	2029	01/08/2019			Bond Future	102.4758		102.4758	101.9552	101.9552	(0.508)	0.0000	0.0000	0
2019/04/04	2029	07/11/2019			Bond Future	103.5279		103.5279	103.0124	103.0124	(0.498)	0.0000	0.0000	0
2019/04/04	2030	02/05/2019	9.41	Call	Bond Future	2,284.3000		2.2843	2,223.9100	2.2239	(2.644)	0	0	0
2019/04/04	2030	02/05/2019	8.90	Put	Bond Future	1,685.4200		1.6854	1,714.8000	1.7148	1.743	0	0	0
2019/04/04	2030	02/05/2019			Bond Future	9.0946		94.6964	9.1040	94.6358	0.104	0.0000	0.0000	46,283
2019/04/04	2030	02/05/2019	9.39	Call	Bond Future	2,183.9000		2.1839	2,123.9400	2.1239	(2.746)	0	0	0
2019/04/04	2030	02/05/2019	9.39	Put	Bond Future	310.9700		0.3110	311.5900	0.3116	0.199	0	0	0
2019/04/04	2030	02/05/2019	10.20	Call	Bond Future	6,758.9900		6.7590	6,698.0400	6.6980	(0.902)	0	0	0
2019/04/04	2030	02/05/2019	10.20	Put	Bond Future	4.2100		0.0042	3.8400	0.0038	(8.789)	0	0	3,000
2019/04/04	2030	02/05/2019	9.41	Put	Bond Future	286.4000		0.2864	286.5900	0.2866	0.066	0	0	0
2019/04/04	2030	02/05/2019	8.90	Call	Bond Future	423.3300		0.4233	392.1300	0.3921	(7.370)	0	0	3,000
2019/04/04	2030	02/05/2019	9.40	Call	Bond Future	2,233.8700		2.2339	2,173.6900	2.1737	(2.694)	0	0	3,000
2019/04/04	2030	02/05/2019	9.40	Put	Bond Future	298.4300		0.2984	298.8300	0.2988	0.134	0	0	0
2019/04/04	2030	01/08/2019	9.68	Call	Bond Future	4,006.0100		4.0060	3,952.9900	3.9530	(1.324)	0	0	0
2019/04/04	2030	01/08/2019	9.15	Put	Bond Future	1,898.4600		1.8985	1,921.1800	1.9212	1.197	0	0	0
2019/04/04	2030	01/08/2019	8.67	Put	Bond Future	3,766.7100		3.7667	3,807.4100	3.8074	1.081	0	0	0
2019/04/04	2030	01/08/2019	9.91	Put	Bond Future	518.7900		0.5188	524.0800	0.5241	1.020	0	0	0
2019/04/04	2030	01/08/2019			Bond Future	9.1549		92.4482	9.1647	92.3864	0.107	0.0000	0.0000	0
2019/04/04	2030	01/08/2019	8.35	Put	Bond Future	5,501.9800		5.5020	5,553.2500	5.5533	0.932	0	0	0
2019/04/04	2030	01/08/2019	8.35	Call	Bond Future	235.9000		0.2359	225.4000	0.2254	(4.451)	0	0	2,025
2019/04/04	2030	01/08/2019	9.22	Put	Bond Future	1,695.0000		1.6950	1,715.4100	1.7154	1.204	0	0	0
2019/04/04	2030	01/08/2019	9.22	Call	Bond Future	2,104.4900		2.1045	2,063.1300	2.0631	(1.965)	0	0	5,400
2019/04/04	2030	01/08/2019	9.69	Call	Bond Future	4,052.8700		4.0529	3,999.6700	3.9997	(1.313)	0	0	0
2019/04/04	2030	01/08/2019	9.69	Put	Bond Future	758.9400		0.7589	767.5100	0.7675	1.129	0	0	5,400
2019/04/04	2030	01/08/2019	9.68	Put	Bond Future	772.1800		0.7722	780.9300	0.7809	1.133	0	0	4,800
2019/04/04	2030	01/08/2019	9.15	Call	Bond Future	1,867.7500		1.8678	1,828.7000	1.8287	(2.091)	0	0	2,025
2019/04/04	2030	01/08/2019	9.92	Call	Bond Future	5,171.3100		5.1713	5,114.7100	5.1147	(1.095)	0	0	0
2019/04/04	2030	01/08/2019	9.90	Put	Bond Future	527.8700		0.5279	533.2900	0.5333	1.027	0	0	0
2019/04/04	2030	01/08/2019	8.67	Call	Bond Future	640.7500		0.6408	619.6800	0.6197	(3.288)	0	0	5,400
2019/04/04	2030	01/08/2019	9.91	Call	Bond Future	5,121.3700		5.1214	5,064.8900	5.0649	(1.103)	0	0	0
2019/04/04	2030	01/08/2019	9.27	Put	Bond Future	1,560.9100		1.5609	1,579.7500	1.5797	1.207	0	0	0
2019/04/04	2030	01/08/2019	9.27	Call	Bond Future	2,283.1300		2.2831	2,240.2000	2.2402	(1.880)	0	0	4,800
2019/04/04	2030	01/08/2019	8.77	Put	Bond Future	3,306.8200		3.3068	3,343.6500	3.3437	1.114	0	0	0
2019/04/04	2030	01/08/2019	8.77	Call	Bond Future	836.9100		0.8369	811.9700	0.8120	(2.980)	0	0	4,800
2019/04/04	2030	01/08/2019	9.92	Put	Bond Future	509.8600		0.5099	515.0300	0.5150	1.014	0	0	0
2019/04/04	2030	01/08/2019	9.90	Call	Bond Future	5,071.5200		5.0715	5,015.1700	5.0152	(1.111)	0	0	0
2019/04/04	2030	07/11/2019	9.49	Put	Bond Future	1,963.3800		1.9634	1,981.7500	1.9818	0.936	0	0	0
2019/04/04	2030	07/11/2019			Bond Future	9.2040		94.3737	9.2142	94.3104	0.111	0.0000	0.0000	0

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2019/04/04	2030	07/11/2019	9.48	Call	Bond Future	3,673.3000	3.6733	3,628.6500	3.6287	(1.216)	0	0	0
2019/04/04	2030	07/11/2019	9.48	Put	Bond Future	1,985.6900	1.9857	2,004.2700	2.0043	0.936	0	0	0
2019/04/04	2030	07/11/2019	9.49	Call	Bond Future	3,711.3700	3.7114	3,666.5100	3.6665	(1.209)	0	0	0
2019/04/04	2030	07/11/2019	9.47	Call	Bond Future	3,635.4100	3.6354	3,590.9600	3.5910	(1.223)	0	0	0
2019/04/04	2030	07/11/2019	9.47	Put	Bond Future	2,008.2200	2.0082	2,027.0000	2.0270	0.935	0	0	0
2019/04/04	2032	02/05/2019	9.62	Put	Bond Future	354.0600	0.3541	354.5700	0.3546	0.144	0	0	0
2019/04/04	2032	02/05/2019	9.61	Call	Bond Future	2,340.8900	2.3409	2,275.6000	2.2756	(2.789)	0	0	0
2019/04/04	2032	02/05/2019			Bond Future	9.3239	92.8561	9.3334	92.7901	0.101	0.0000	0.0000	42,003
2019/04/04	2032	02/05/2019	9.62	Call	Bond Future	2,394.5400	2.3945	2,329.0000	2.3290	(2.737)	0	0	0
2019/04/04	2032	02/05/2019	9.61	Put	Bond Future	368.3000	0.3683	369.0600	0.3691	0.206	0	0	0
2019/04/04	2032	02/05/2019	9.63	Call	Bond Future	2,448.5200	2.4485	2,382.7400	2.3827	(2.687)	0	0	0
2019/04/04	2032	02/05/2019	9.63	Put	Bond Future	340.2300	0.3402	340.5000	0.3405	0.079	0	0	0
2019/04/04	2032	01/08/2019	10.10	Call	Bond Future	5,472.0700	5.4721	5,411.2400	5.4112	(1.112)	0	0	0
2019/04/04	2032	01/08/2019	10.11	Put	Bond Future	695.7200	0.6957	702.0500	0.7020	0.910	0	0	0
2019/04/04	2032	01/08/2019			Bond Future	9.3826	94.5787	9.3923	94.5114	0.104	0.0000	0.0000	0
2019/04/04	2032	01/08/2019	10.10	Put	Bond Future	706.8100	0.7068	713.2900	0.7133	0.917	0	0	0
2019/04/04	2032	01/08/2019	10.11	Call	Bond Future	5,524.9300	5.5249	5,463.9500	5.4639	(1.104)	0	0	0
2019/04/04	2032	01/08/2019	10.09	Call	Bond Future	5,419.3200	5.4193	5,358.6300	5.3586	(1.120)	0	0	0
2019/04/04	2032	01/08/2019	10.09	Put	Bond Future	718.0800	0.7181	724.7000	0.7247	0.922	0	0	0
2019/04/04	2032	07/11/2019	9.71	Call	Bond Future	4,039.2200	4.0392	3,990.5000	3.9905	(1.206)	0	0	0
2019/04/04	2032	07/11/2019	9.70	Put	Bond Future	2,242.2000	2.2422	2,262.5600	2.2626	0.908	0	0	0
2019/04/04	2032	07/11/2019			Bond Future	9.4376	92.3854	9.4478	92.3166	0.108	0.0000	0.0000	0
2019/04/04	2032	07/11/2019	9.72	Call	Bond Future	4,080.1800	4.0802	4,031.2400	4.0312	(1.199)	0	0	0
2019/04/04	2032	07/11/2019	9.72	Put	Bond Future	2,192.3000	2.1923	2,212.2300	2.2122	0.909	0	0	0
2019/04/04	2032	07/11/2019	9.71	Put	Bond Future	2,217.2700	2.2173	2,237.4200	2.2374	0.909	0	0	0
2019/04/04	2032	07/11/2019	9.70	Call	Bond Future	3,998.1600	3.9982	3,949.6500	3.9496	(1.213)	0	0	0
2019/04/04	2033	02/05/2019			Bond Future	102.2936	102.2936	101.8349	101.8349	(0.448)	0.0000	0.0000	6,090
2019/04/04	2033	01/08/2019			Bond Future	104.2164	104.2164	103.7491	103.7491	(0.448)	0.0000	0.0000	0
2019/04/04	2033	07/11/2019			Bond Future	105.2291	105.2291	104.7690	104.7690	(0.437)	0.0000	0.0000	0
2019/04/04	2037	02/05/2019	9.81	Put	Bond Future	575.1000	0.5751	578.3100	0.5783	0.558	0	0	0
2019/04/04	2037	02/05/2019			Bond Future	9.6003	92.9406	9.6097	92.8670	0.098	0.0000	0.0000	51,935
2019/04/04	2037	02/05/2019	9.80	Call	Bond Future	2,142.3200	2.1423	2,072.3400	2.0723	(3.267)	0	0	0
2019/04/04	2037	02/05/2019	9.80	Put	Bond Future	596.4200	0.5964	600.0600	0.6001	0.610	0	0	0
2019/04/04	2037	02/05/2019	9.81	Call	Bond Future	2,197.3700	2.1974	2,126.9600	2.1270	(3.204)	0	0	0
2019/04/04	2037	02/05/2019	9.79	Call	Bond Future	2,087.9200	2.0879	2,018.3800	2.0184	(3.331)	0	0	0
2019/04/04	2037	02/05/2019	9.79	Put	Bond Future	618.4900	0.6185	622.5700	0.6226	0.660	0	0	0
2019/04/04	2037	01/08/2019	10.31	Call	Bond Future	5,644.1900	5.6442	5,577.4500	5.5775	(1.182)	0	0	0
2019/04/04	2037	01/08/2019			Bond Future	9.6633	90.4095	9.6729	90.3345	0.100	0.0000	0.0000	0
2019/04/04	2037	01/08/2019	10.29	Call	Bond Future	5,528.9400	5.5289	5,462.5400	5.4625	(1.201)	0	0	0
2019/04/04	2037	01/08/2019	10.29	Put	Bond Future	869.0300	0.8690	877.5800	0.8776	0.984	0	0	0
2019/04/04	2037	01/08/2019	10.31	Put	Bond Future	841.6800	0.8417	849.8900	0.8499	0.975	0	0	0
2019/04/04	2037	01/08/2019	10.30	Call	Bond Future	5,586.5000	5.5865	5,519.9300	5.5199	(1.192)	0	0	0
2019/04/04	2037	01/08/2019	10.30	Put	Bond Future	855.2500	0.8553	863.6300	0.8636	0.980	0	0	0
2019/04/04	2037	07/11/2019	9.97	Call	Bond Future	4,514.8200	4.5148	4,460.7400	4.4607	(1.198)	0	0	0
2019/04/04	2037	07/11/2019			Bond Future	9.7177	92.2926	9.7277	92.2159	0.103	0.0000	0.0000	0

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2019/04/04	2037	07/11/2019	9.95	Call	Bond Future	4,424.5700		4.4246	4,370.9700	4.3710	(1.211)	0	0	0
2019/04/04	2037	07/11/2019	9.95	Put	Bond Future	2,674.0100		2.6740	2,697.1400	2.6971	0.865	0	0	0
2019/04/04	2037	07/11/2019	9.97	Put	Bond Future	2,615.9700		2.6160	2,638.6200	2.6386	0.866	0	0	0
2019/04/04	2037	07/11/2019	9.96	Call	Bond Future	4,469.6000		4.4696	4,415.7600	4.4158	(1.205)	0	0	0
2019/04/04	2037	07/11/2019	9.96	Put	Bond Future	2,644.8500		2.6449	2,667.7400	2.6677	0.865	0	0	0
2019/04/04	2038	02/05/2019			Bond Future	121.2154		121.2154	120.8157	120.8157	(0.330)	0.0000	0.0000	11,111
2019/04/04	2038	01/08/2019			Bond Future	121.8548		121.8548	121.4714	121.4714	(0.315)	0.0000	0.0000	0
2019/04/04	2038	07/11/2019			Bond Future	124.4229		124.4229	124.0314	124.0314	(0.315)	0.0000	0.0000	0
2019/04/04	2040	02/05/2019	9.89	Call	Bond Future	2,302.5600		2.3026	2,257.3900	2.2574	(1.962)	0	0	0
2019/04/04	2040	02/05/2019	9.88	Put	Bond Future	622.7900		0.6228	614.3300	0.6143	(1.358)	0	0	0
2019/04/04	2040	02/05/2019	9.60	Call	Bond Future	907.7100		0.9077	871.7900	0.8718	(3.957)	0	0	1,150
2019/04/04	2040	02/05/2019			Bond Future	9.6853		96.2800	9.6897	96.2434	0.045	0.0000	0.0000	25,028
2019/04/04	2040	02/05/2019	9.90	Call	Bond Future	2,361.6400		2.3616	2,316.3900	2.3164	(1.916)	0	0	0
2019/04/04	2040	02/05/2019	9.90	Put	Bond Future	576.3100		0.5763	567.6900	0.5677	(1.496)	0	0	0
2019/04/04	2040	02/05/2019	9.60	Put	Bond Future	1,632.4900		1.6325	1,633.2000	1.6332	0.043	0	0	0
2019/04/04	2040	02/05/2019	10.20	Put	Bond Future	165.2200		0.1652	158.5000	0.1585	(4.067)	0	0	0
2019/04/04	2040	02/05/2019	10.20	Call	Bond Future	4,355.8100		4.3558	4,312.4600	4.3125	(0.995)	0	0	1,150
2019/04/04	2040	02/05/2019	9.89	Put	Bond Future	599.1800		0.5992	590.6400	0.5906	(1.425)	0	0	0
2019/04/04	2040	02/05/2019	9.88	Call	Bond Future	2,244.1000		2.2441	2,199.0100	2.1990	(2.009)	0	0	0
2019/04/04	2040	02/05/2019	10.15	Call	Bond Future	4,002.2200		4.0022	3,958.2400	3.9582	(1.099)	0	0	0
2019/04/04	2040	02/05/2019	10.15	Put	Bond Future	205.4500		0.2055	198.1000	0.1981	(3.578)	0	0	880
2019/04/04	2040	02/05/2019	9.65	Put	Bond Future	1,398.0100		1.3980	1,396.0900	1.3961	(0.137)	0	0	880
2019/04/04	2040	02/05/2019	9.65	Call	Bond Future	1,099.1000		1.0991	1,060.5500	1.0606	(3.507)	0	0	0
2019/04/04	2040	01/08/2019	10.36	Call	Bond Future	5,877.8000		5.8778	5,839.9800	5.8400	(0.643)	0	0	0
2019/04/04	2040	01/08/2019	10.37	Put	Bond Future	975.6600		0.9757	975.1300	0.9751	(0.054)	0	0	0
2019/04/04	2040	01/08/2019			Bond Future	9.7482		93.5606	9.7527	93.5232	0.046	0.0000	0.0000	0
2019/04/04	2040	01/08/2019	10.36	Put	Bond Future	991.1900		0.9912	990.7100	0.9907	(0.048)	0	0	0
2019/04/04	2040	01/08/2019	10.37	Call	Bond Future	5,938.7200		5.9387	5,900.8500	5.9009	(0.638)	0	0	0
2019/04/04	2040	01/08/2019	10.38	Call	Bond Future	5,999.9300		5.9999	5,961.9900	5.9620	(0.632)	0	0	0
2019/04/04	2040	01/08/2019	10.38	Put	Bond Future	960.5400		0.9605	959.9400	0.9599	(0.062)	0	0	0
2019/04/04	2040	07/11/2019	10.03	Call	Bond Future	4,773.9400		4.7739	4,742.5900	4.7426	(0.657)	0	0	0
2019/04/04	2040	07/11/2019	10.04	Put	Bond Future	2,901.5500		2.9015	2,908.4100	2.9084	0.236	0	0	0
2019/04/04	2040	07/11/2019			Bond Future	9.8029		95.5094	9.8076	95.4711	0.047	0.0000	0.0000	0
2019/04/04	2040	07/11/2019	10.03	Put	Bond Future	2,931.6100		2.9316	2,938.5800	2.9386	0.238	0	0	0
2019/04/04	2040	07/11/2019	10.04	Call	Bond Future	4,823.6800		4.8237	4,792.2200	4.7922	(0.652)	0	0	0
2019/04/04	2040	07/11/2019	10.05	Call	Bond Future	4,873.6000		4.8736	4,842.0200	4.8420	(0.648)	0	0	0
2019/04/04	2040	07/11/2019	10.05	Put	Bond Future	2,871.7900		2.8718	2,878.5300	2.8785	0.235	0	0	0
2019/04/04	2044	02/05/2019	9.90	Call	Bond Future	2,481.9800		2.4820	2,403.6900	2.4037	(3.154)	0	0	0
2019/04/04	2044	02/05/2019			Bond Future	9.6742		93.6649	9.6836	93.5833	0.097	0.0000	0.0000	37,709
2019/04/04	2044	02/05/2019	9.90	Put	Bond Future	559.3600		0.5594	562.6500	0.5627	0.588	0	0	0
2019/04/04	2044	02/05/2019	9.91	Call	Bond Future	2,543.7600		2.5438	2,465.0500	2.4650	(3.094)	0	0	0
2019/04/04	2044	02/05/2019	9.92	Put	Bond Future	516.4900		0.5165	518.9700	0.5190	0.480	0	0	0
2019/04/04	2044	02/05/2019	9.91	Put	Bond Future	537.5700		0.5376	540.4400	0.5404	0.534	0	0	0
2019/04/04	2044	02/05/2019	9.92	Call	Bond Future	2,606.1100		2.6061	2,527.0100	2.5270	(3.035)	0	0	0
2019/04/04	2044	01/08/2019	9.86	Put	Bond Future	2,176.2900		2.1763	2,200.5300	2.2005	1.114	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/04	2044	01/08/2019	10.53	Call	Bond Future	7,167.1400		7.1671	7,090.5900	7.0906	(1.068)	0	0	0
2019/04/04	2044	01/08/2019	10.40	Put	Bond Future	920.2200		0.9202	929.0200	0.9290	0.956	0	0	0
2019/04/04	2044	01/08/2019			Bond Future	9.7334		91.0221	9.7431	90.9389	0.100	0.0000	0.0000	0
2019/04/04	2044	01/08/2019	10.39	Call	Bond Future	6,280.2300		6.2802	6,206.0300	6.2060	(1.181)	0	0	0
2019/04/04	2044	01/08/2019	10.39	Put	Bond Future	934.7800		0.9348	943.7700	0.9438	0.962	0	0	0
2019/04/04	2044	01/08/2019	9.86	Call	Bond Future	3,249.9200		3.2499	3,190.9700	3.1910	(1.814)	0	0	100
2019/04/04	2044	01/08/2019	10.53	Put	Bond Future	750.3700		0.7504	757.0100	0.7570	0.885	0	0	100
2019/04/04	2044	01/08/2019	10.40	Call	Bond Future	6,342.9500		6.3429	6,268.5600	6.2686	(1.173)	0	0	0
2019/04/04	2044	01/08/2019	9.36	Put	Bond Future	4,530.7500		4.5307	4,578.6300	4.5786	1.057	0	0	0
2019/04/04	2044	01/08/2019	9.36	Call	Bond Future	1,236.3800		1.2364	1,201.0700	1.2011	(2.856)	0	0	100
2019/04/04	2044	01/08/2019	10.38	Call	Bond Future	6,217.6200		6.2176	6,143.6000	6.1436	(1.190)	0	0	0
2019/04/04	2044	01/08/2019	10.38	Put	Bond Future	949.5800		0.9496	958.7500	0.9588	0.966	0	0	0
2019/04/04	2044	07/11/2019	10.07	Put	Bond Future	2,815.0000		2.8150	2,839.1100	2.8391	0.856	0	0	0
2019/04/04	2044	07/11/2019			Bond Future	9.7848		92.9180	9.7948	92.8329	0.103	0.0000	0.0000	0
2019/04/04	2044	07/11/2019	10.06	Call	Bond Future	5,129.2600		5.1293	5,068.5700	5.0686	(1.183)	0	0	0
2019/04/04	2044	07/11/2019	10.06	Put	Bond Future	2,844.6700		2.8447	2,869.0400	2.8690	0.857	0	0	0
2019/04/04	2044	07/11/2019	10.07	Call	Bond Future	5,180.7800		5.1808	5,119.8300	5.1198	(1.176)	0	0	0
2019/04/04	2044	07/11/2019	10.05	Call	Bond Future	5,077.9200		5.0779	5,017.4800	5.0175	(1.190)	0	0	0
2019/04/04	2044	07/11/2019	10.05	Put	Bond Future	2,874.6400		2.8746	2,899.2600	2.8993	0.856	0	0	0
2019/04/04	2046	02/05/2019			Bond Future	113.2833		113.2833	112.2783	112.2783	(0.887)	0.0000	0.0000	12,523
2019/04/04	2046	01/08/2019			Bond Future	115.4127		115.4127	114.3888	114.3888	(0.887)	0.0000	0.0000	0
2019/04/04	2046	07/11/2019			Bond Future	116.1048		116.1048	115.0845	115.0845	(0.879)	0.0000	0.0000	0
2019/04/04	2050	02/05/2019			Bond Future	118.2736		118.2736	117.8840	117.8840	(0.329)	0.0000	0.0000	10,717
2019/04/04	2050	01/08/2019			Bond Future	118.6793		118.6793	118.3084	118.3084	(0.313)	0.0000	0.0000	0
2019/04/04	2050	07/11/2019			Bond Future	121.1806		121.1806	120.8018	120.8018	(0.313)	0.0000	0.0000	0
2019/04/04	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	AL37	02/05/2019			Index Future	633.1030		633.1030	633.0840	633.0840	(0.003)	0.0000	0.0000	0
2019/04/04	AL37	01/08/2019			Index Future	644.8480		644.8480	644.8280	644.8280	(0.003)	0.0000	0.0000	0
2019/04/04	AL37	07/11/2019			Index Future	658.2720		658.2720	658.2510	658.2510	(0.003)	0.0000	0.0000	0
2019/04/04	AL7T	02/05/2019			Index Future	734.4610		734.4610	734.1430	734.1430	(0.043)	0.0000	0.0000	0
2019/04/04	AL7T	01/08/2019			Index Future	748.0860		748.0860	747.7620	747.7620	(0.043)	0.0000	0.0000	0
2019/04/04	AL7T	07/11/2019			Index Future	763.6600		763.6600	763.3280	763.3280	(0.043)	0.0000	0.0000	0
2019/04/04	ALBI	02/05/2019			Index Future	665.6790		665.6790	665.2330	665.2330	(0.067)	0.0000	0.0000	898
2019/04/04	ALBI	01/08/2019			Index Future	678.0280		678.0280	677.5730	677.5730	(0.067)	0.0000	0.0000	38
2019/04/04	ALBI	07/11/2019			Index Future	692.1430		692.1430	691.6780	691.6780	(0.067)	0.0000	0.0000	0
2019/04/04	C002	31/03/2032			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
2019/04/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/04/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/04/04	ES33	02/05/2019			Bond Future	10.7771	77.3902	10.7861	77.3368	0.083	0.0000	0.0000	350
2019/04/04	ES33	01/08/2019			Bond Future	10.8790	78.8259	10.8883	78.7714	0.086	0.0000	0.0000	0
2019/04/04	ES33	07/11/2019			Bond Future	10.9847	76.6712	10.9944	76.6155	0.088	0.0000	0.0000	0
2019/04/04	ES42	02/05/2019			Bond Future	11.0429	79.1948	11.0518	79.1340	0.081	0.0000	0.0000	4,919
2019/04/04	ES42	01/08/2019			Bond Future	11.1430	80.6639	11.1523	80.6020	0.083	0.0000	0.0000	0
2019/04/04	ES42	07/11/2019			Bond Future	11.2470	78.0773	11.2566	78.0139	0.086	0.0000	0.0000	0
2019/04/04	GOVI	02/05/2019	647.87	Call	GOVI	114,970.0000	11.4970	110,300.0000	11.0300	(4.062)	0	0	0
2019/04/04	GOVI	02/05/2019	647.88	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	02/05/2019	647.86	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	02/05/2019			GOVI	659.3670	659.3670	658.9000	658.9000	(0.071)	0.0000	0.0000	448
2019/04/04	GOVI	02/05/2019	647.87	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	02/05/2019	647.88	Call	GOVI	114,870.0000	11.4870	110,200.0000	11.0200	(4.065)	0	0	0
2019/04/04	GOVI	02/05/2019	647.86	Call	GOVI	115,070.0000	11.5070	110,400.0000	11.0400	(4.058)	0	0	0
2019/04/04	GOVI	01/08/2019	638.68	Call	GOVI	329,180.0000	32.9180	324,430.0000	32.4430	(1.443)	0	0	0
2019/04/04	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	01/08/2019			GOVI	671.5980	671.5980	671.1230	671.1230	(0.071)	0.0000	0.0000	2
2019/04/04	GOVI	01/08/2019	638.69	Call	GOVI	329,080.0000	32.9080	324,330.0000	32.4330	(1.443)	0	0	0
2019/04/04	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	01/08/2019	638.67	Call	GOVI	329,280.0000	32.9280	324,530.0000	32.4530	(1.443)	0	0	0
2019/04/04	GOVI	07/11/2019	672.90	Call	GOVI	126,800.0000	12.6800	121,930.0000	12.1930	(3.841)	0	0	0
2019/04/04	GOVI	07/11/2019			GOVI	685.5800	685.5800	685.0930	685.0930	(0.071)	0.0000	0.0000	0
2019/04/04	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	07/11/2019	672.91	Call	GOVI	126,700.0000	12.6700	121,830.0000	12.1830	(3.844)	0	0	0
2019/04/04	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	GOVI	07/11/2019	672.92	Call	GOVI	126,600.0000	12.6600	121,730.0000	12.1730	(3.847)	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
2019/04/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/04/04	IGOV	02/05/2019			Index Future	255.5260	255.5260	255.3530	255.3530	(0.068)	0.0000	0.0000	723
2019/04/04	IGOV	01/08/2019			Index Future	260.3300	260.3300	260.1530	260.1530	(0.068)	0.0000	0.0000	103
2019/04/04	IGOV	07/11/2019			Index Future	265.8160	265.8160	265.6340	265.6340	(0.068)	0.0000	0.0000	0
2019/04/04	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/04/04	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/04/04	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/04/04	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/04/04	IS02	20/12/2019			Interest Rate Swap	102.7800	102.7800	102.7800	102.7800	0.000	0.0000	0.0000	0
2019/04/04	IS02	23/03/2020			Interest Rate Swap	98.7300	98.7300	98.7400	98.7400	0.010	0.0000	0.0000	0
2019/04/04	IS02	22/06/2020			Interest Rate Swap	102.2600	102.2600	102.2700	102.2700	0.010	0.0000	0.0000	0
2019/04/04	IS02	21/09/2020			Interest Rate Swap	99.1900	99.1900	99.2000	99.2000	0.010	0.0000	0.0000	0
2019/04/04	IS05	17/12/2020			Interest Rate Swap	95.9300	95.9300	95.9400	95.9400	0.010	0.0000	0.0000	0
2019/04/04	IS05	16/03/2021			Interest Rate Swap	95.0300	95.0300	95.0500	95.0500	0.021	0.0000	0.0000	0
2019/04/04	IS05	15/06/2021			Interest Rate Swap	94.1000	94.1000	94.1200	94.1200	0.021	0.0000	0.0000	0
2019/04/04	IS05	21/09/2021			Interest Rate Swap	94.1300	94.1300	94.1600	94.1600	0.032	0.0000	0.0000	0
2019/04/04	IS05	21/12/2021			Interest Rate Swap	96.2200	96.2200	96.2400	96.2400	0.021	0.0000	0.0000	51
2019/04/04	IS05	15/03/2022			Interest Rate Swap	96.2500	96.2500	96.2800	96.2800	0.031	0.0000	0.0000	0
2019/04/04	IS05	21/06/2022			Interest Rate Swap	97.3300	97.3300	97.3600	97.3600	0.031	0.0000	0.0000	0
2019/04/04	IS05	20/09/2022			Interest Rate Swap	101.1700	101.1700	101.1900	101.1900	0.020	0.0000	0.0000	0
2019/04/04	IS05	20/12/2022			Interest Rate Swap	102.3300	102.3300	102.3500	102.3500	0.020	0.0000	0.0000	0
2019/04/04	IS05	22/03/2023			Interest Rate Swap	95.5800	95.5800	95.5900	95.5900	0.010	0.0000	0.0000	0
2019/04/04	IS05	20/06/2023			Interest Rate Swap	101.5700	101.5700	101.5800	101.5800	0.010	0.0000	0.0000	0
2019/04/04	IS05	19/09/2023			Interest Rate Swap	96.9600	96.9600	96.9700	96.9700	0.010	0.0000	0.0000	0
2019/04/04	IS10	17/12/2025			Interest Rate Swap	92.9900	92.9900	92.9900	92.9900	0.000	0.0000	0.0000	0
2019/04/04	IS10	16/03/2026			Interest Rate Swap	89.9100	89.9100	89.9100	89.9100	0.000	0.0000	0.0000	0
2019/04/04	IS10	15/06/2026			Interest Rate Swap	88.5800	88.5800	88.5800	88.5800	0.000	0.0000	0.0000	0
2019/04/04	IS10	21/09/2026			Interest Rate Swap	90.7200	90.7200	90.7200	90.7200	0.000	0.0000	0.0000	0
2019/04/04	IS10	21/12/2026			Interest Rate Swap	94.5200	94.5200	94.5300	94.5300	0.011	0.0000	0.0000	0
2019/04/04	IS10	15/03/2027			Interest Rate Swap	93.0500	93.0500	93.0500	93.0500	0.000	0.0000	0.0000	0
2019/04/04	IS10	21/06/2027			Interest Rate Swap	95.1200	95.1200	95.1100	95.1100	(0.011)	0.0000	0.0000	0
2019/04/04	IS10	20/09/2027			Interest Rate Swap	100.6100	100.6100	100.5900	100.5900	(0.020)	0.0000	0.0000	0
2019/04/04	IS10	20/12/2027			Interest Rate Swap	100.9500	100.9500	100.9200	100.9200	(0.030)	0.0000	0.0000	0
2019/04/04	IS10	22/03/2028			Interest Rate Swap	94.3700	94.3700	94.3400	94.3400	(0.032)	0.0000	0.0000	0
2019/04/04	IS10	20/06/2028			Interest Rate Swap	101.6300	101.6300	101.5900	101.5900	(0.039)	0.0000	0.0000	0
2019/04/04	IS10	19/09/2028			Interest Rate Swap	95.1000	95.1000	95.0700	95.0700	(0.032)	0.0000	0.0000	0
2019/04/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/04/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/04/04	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	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
2019/04/04	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/04/04	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/04/04	R023	02/05/2019	8.45	Call	Bond Future	2,509.9000	2.5099	2,510.0100	2.5100	0.004	0	0	0
2019/04/04	R023	02/05/2019	8.44	Put	Bond Future	3.8300	0.0038	3.3300	0.0033	(13.055)	0	0	0
2019/04/04	R023	02/05/2019			Bond Future	7.6696	101.6767	7.6695	101.6773	(0.002)	0.0000	0.0000	66,073
2019/04/04	R023	02/05/2019	8.46	Call	Bond Future	2,541.3400	2.5413	2,541.4700	2.5415	0.005	0	0	0
2019/04/04	R023	02/05/2019	8.46	Put	Bond Future	3.4500	0.0035	2.9900	0.0030	(13.333)	0	0	0
2019/04/04	R023	02/05/2019	8.45	Put	Bond Future	3.6300	0.0036	3.1500	0.0032	(13.223)	0	0	0
2019/04/04	R023	02/05/2019	8.44	Call	Bond Future	2,478.4800	2.4785	2,478.5700	2.4786	0.004	0	0	0
2019/04/04	R023	01/08/2019	8.95	Call	Bond Future	3,864.6500	3.8646	3,864.3000	3.8643	(0.009)	0	0	0
2019/04/04	R023	01/08/2019			Bond Future	7.6774	103.5628	7.6772	103.5634	(0.002)	0.0000	0.0000	0
2019/04/04	R023	01/08/2019	8.93	Call	Bond Future	3,808.8300	3.8088	3,808.4300	3.8084	(0.011)	0	0	0
2019/04/04	R023	01/08/2019	8.93	Put	Bond Future	45.7500	0.0458	44.7700	0.0448	(2.142)	0	0	0
2019/04/04	R023	01/08/2019	8.95	Put	Bond Future	42.9100	0.0429	41.9800	0.0420	(2.167)	0	0	0
2019/04/04	R023	01/08/2019	8.94	Call	Bond Future	3,836.7200	3.8367	3,836.3500	3.8363	(0.010)	0	0	0
2019/04/04	R023	01/08/2019	8.94	Put	Bond Future	44.3100	0.0443	43.3600	0.0434	(2.144)	0	0	0
2019/04/04	R023	07/11/2019	7.98	Call	Bond Future	1,532.6500	1.5326	1,530.7000	1.5307	(0.127)	0	0	0
2019/04/04	R023	07/11/2019			Bond Future	7.6666	101.7844	7.6664	101.7848	(0.002)	0.0000	0.0000	0
2019/04/04	R023	07/11/2019	7.98	Put	Bond Future	637.2000	0.6372	634.8500	0.6348	(0.369)	0	0	0
2019/04/04	R023	07/11/2019	7.99	Call	Bond Future	1,552.9900	1.5530	1,551.0400	1.5510	(0.126)	0	0	0
2019/04/04	R023	07/11/2019	8.00	Call	Bond Future	1,573.1400	1.5731	1,571.2000	1.5712	(0.123)	0	0	0
2019/04/04	R023	07/11/2019	8.00	Put	Bond Future	620.8900	0.6209	618.5500	0.6185	(0.377)	0	0	0
2019/04/04	R023	07/11/2019	7.99	Put	Bond Future	629.1400	0.6291	626.7900	0.6268	(0.374)	0	0	0
2019/04/04	R035	02/05/2019	9.74	Put	Bond Future	512.7400	0.5127	526.6800	0.5267	2.719	0	0	0
2019/04/04	R035	02/05/2019			Bond Future	9.5140	96.4442	9.5285	96.3315	0.152	0.0000	0.0000	80,653
2019/04/04	R035	02/05/2019	9.74	Call	Bond Future	2,248.8700	2.2489	2,150.0900	2.1501	(4.392)	0	0	0
2019/04/04	R035	02/05/2019	9.75	Call	Bond Future	2,304.7100	2.3047	2,205.2200	2.2052	(4.317)	0	0	0
2019/04/04	R035	02/05/2019	9.75	Put	Bond Future	492.8600	0.4929	506.0900	0.5061	2.684	0	0	0
2019/04/04	R035	02/05/2019	9.73	Call	Bond Future	2,193.4900	2.1935	2,095.4400	2.0954	(4.470)	0	0	0
2019/04/04	R035	02/05/2019	9.73	Put	Bond Future	533.1700	0.5332	547.8400	0.5478	2.751	0	0	0
2019/04/04	R035	01/08/2019	10.23	Call	Bond Future	5,715.6000	5.7156	5,617.8100	5.6178	(1.711)	0	0	0
2019/04/04	R035	01/08/2019	10.22	Put	Bond Future	874.3100	0.8743	891.6000	0.8916	1.978	0	0	0
2019/04/04	R035	01/08/2019			Bond Future	9.5728	98.2333	9.5877	98.1185	0.156	0.0000	0.0000	0
2019/04/04	R035	01/08/2019	10.24	Call	Bond Future	5,773.2300	5.7732	5,675.1500	5.6751	(1.699)	0	0	0
2019/04/04	R035	01/08/2019	10.24	Put	Bond Future	847.4100	0.8474	864.1200	0.8641	1.972	0	0	0
2019/04/04	R035	01/08/2019	10.23	Put	Bond Future	860.7600	0.8608	877.7600	0.8778	1.975	0	0	0
2019/04/04	R035	01/08/2019	10.22	Call	Bond Future	5,658.0800	5.6581	5,560.5800	5.5606	(1.723)	0	0	0
2019/04/04	R035	07/11/2019	9.88	Call	Bond Future	4,502.1100	4.5021	4,423.9000	4.4239	(1.737)	0	0	0
2019/04/04	R035	07/11/2019	9.89	Call	Bond Future	4,548.3700	4.5484	4,469.7800	4.4698	(1.728)	0	0	0
2019/04/04	R035	07/11/2019	9.87	Put	Bond Future	2,675.3800	2.6754	2,714.9600	2.7150	1.479	0	0	0
2019/04/04	R035	07/11/2019			Bond Future	9.6315	95.7728	9.6470	95.6554	0.161	0.0000	0.0000	0
2019/04/04	R035	07/11/2019	9.89	Put	Bond Future	2,620.3500	2.6204	2,659.1800	2.6592	1.482	0	0	0
2019/04/04	R035	07/11/2019	9.87	Call	Bond Future	4,456.3200	4.4563	4,378.4800	4.3785	(1.747)	0	0	0
2019/04/04	R035	07/11/2019	9.88	Put	Bond Future	2,647.5900	2.6476	2,686.8000	2.6868	1.481	0	0	0
2019/04/04	R186	02/05/2019	9.02	Call	Bond Future	2,901.2500	2.9013	2,870.9700	2.8710	(1.044)	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
2019/04/04	R186	02/05/2019	9.01	Put	Bond Future	101.1200	0.1011	97.2100	0.0972	(3.867)	0	0	0
2019/04/04	R186	02/05/2019	10.07	Call	Bond Future	8,590.2600	8.5903	8,563.8000	8.5638	(0.308)	0	0	0
2019/04/04	R186	02/05/2019	9.96	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	90
2019/04/04	R186	02/05/2019	9.75	Call	Bond Future	6,871.7800	6.8718	6,845.2000	6.8452	(0.387)	0	0	0
2019/04/04	R186	02/05/2019	9.25	Put	Bond Future	27.9200	0.0279	26.0000	0.0260	(6.877)	0	0	0
2019/04/04	R186	02/05/2019	8.65	Put	Bond Future	523.1000	0.5231	519.4700	0.5195	(0.694)	0	0	4,100
2019/04/04	R186	02/05/2019			Bond Future	8.5369	114.7691	8.5414	114.7426	0.052	8.5253	8.5253	99,898
2019/04/04	R186	02/05/2019	9.03	Call	Bond Future	2,953.5500	2.9536	2,923.3700	2.9234	(1.022)	0	0	0
2019/04/04	R186	02/05/2019	9.03	Put	Bond Future	91.3200	0.0913	87.5900	0.0876	(4.085)	0	0	0
2019/04/04	R186	02/05/2019	8.65	Call	Bond Future	1,188.3100	1.1883	1,158.2300	1.1582	(2.531)	0	0	3,250
2019/04/04	R186	02/05/2019	9.02	Put	Bond Future	96.1100	0.0961	92.2800	0.0923	(3.985)	0	0	0
2019/04/04	R186	02/05/2019	9.01	Call	Bond Future	2,849.1400	2.8491	2,818.7800	2.8188	(1.066)	0	0	0
2019/04/04	R186	02/05/2019	9.30	Call	Bond Future	4,409.6400	4.4096	4,381.6100	4.3816	(0.636)	0	0	200
2019/04/04	R186	02/05/2019	10.07	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	200
2019/04/04	R186	02/05/2019	9.96	Call	Bond Future	8,003.5700	8.0036	7,977.0900	7.9771	(0.331)	0	0	0
2019/04/04	R186	02/05/2019	9.20	Put	Bond Future	36.9000	0.0369	34.6200	0.0346	(6.179)	0	0	0
2019/04/04	R186	02/05/2019	9.75	Put	Bond Future	0.8200	0.0008	0.6900	0.0007	(15.854)	0	0	7,000
2019/04/04	R186	02/05/2019	10.02	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	3,250
2019/04/04	R186	02/05/2019	9.25	Call	Bond Future	4,136.1000	4.1361	4,107.7300	4.1077	(0.686)	0	0	3,250
2019/04/04	R186	02/05/2019	8.90	Call	Bond Future	2,291.0300	2.2910	2,259.8700	2.2599	(1.360)	0	0	0
2019/04/04	R186	02/05/2019	8.70	Put	Bond Future	426.0300	0.4260	421.6800	0.4217	(1.021)	0	0	4,150
2019/04/04	R186	02/05/2019	8.70	Call	Bond Future	1,383.6200	1.3836	1,352.8200	1.3528	(2.226)	0	0	200
2019/04/04	R186	02/05/2019	9.30	Put	Bond Future	20.9000	0.0209	19.3200	0.0193	(7.560)	0	0	0
2019/04/04	R186	02/05/2019	9.20	Call	Bond Future	3,863.5600	3.8636	3,834.8300	3.8348	(0.744)	0	0	90
2019/04/04	R186	02/05/2019	8.62	Put	Bond Future	588.9200	0.5889	585.8800	0.5859	(0.516)	0	0	0
2019/04/04	R186	02/05/2019	8.62	Call	Bond Future	1,078.2200	1.0782	1,048.7300	1.0487	(2.735)	0	0	90
2019/04/04	R186	02/05/2019	8.50	Put	Bond Future	913.3500	0.9133	913.8900	0.9139	0.059	0	0	0
2019/04/04	R186	02/05/2019	8.50	Call	Bond Future	695.3500	0.6953	669.4400	0.6694	(3.726)	0	0	7,000
2019/04/04	R186	02/05/2019	9.00	Put	Bond Future	106.3600	0.1064	102.3700	0.1024	(3.751)	0	0	7,500
2019/04/04	R186	02/05/2019	9.00	Call	Bond Future	2,797.2200	2.7972	2,766.7800	2.7668	(1.088)	0	0	7,000
2019/04/04	R186	02/05/2019	10.02	Call	Bond Future	8,324.1100	8.3241	8,297.6500	8.2976	(0.318)	0	0	0
2019/04/04	R186	02/05/2019	8.80	Put	Bond Future	276.0600	0.2761	271.1100	0.2711	(1.793)	0	0	0
2019/04/04	R186	02/05/2019	8.80	Call	Bond Future	1,815.3900	1.8154	1,783.9900	1.7840	(1.730)	0	0	7,500
2019/04/04	R186	02/05/2019	9.05	Call	Bond Future	3,058.6600	3.0587	3,028.6500	3.0287	(0.981)	0	0	0
2019/04/04	R186	02/05/2019	9.05	Put	Bond Future	82.3900	0.0824	78.8300	0.0788	(4.321)	0	0	3,250
2019/04/04	R186	02/05/2019	8.90	Put	Bond Future	173.9500	0.1739	169.2400	0.1692	(2.708)	0	0	4,000
2019/04/04	R186	01/08/2019	10.08	Put	Bond Future	69.0300	0.0690	68.4300	0.0684	(0.869)	0	0	6,000
2019/04/04	R186	01/08/2019	8.38	Call	Bond Future	1,096.8700	1.0969	1,079.8600	1.0799	(1.551)	0	0	19,142
2019/04/04	R186	01/08/2019	9.54	Call	Bond Future	5,594.4700	5.5945	5,566.7800	5.5668	(0.495)	0	0	0
2019/04/04	R186	01/08/2019			Bond Future	8.5859	111.5989	8.5906	111.5720	0.055	0.0000	0.0000	110
2019/04/04	R186	01/08/2019	8.30	Put	Bond Future	2,575.5400	2.5755	2,586.9800	2.5870	0.444	0	0	0
2019/04/04	R186	01/08/2019	8.30	Call	Bond Future	919.8300	0.9198	904.3100	0.9043	(1.687)	0	0	6,000
2019/04/04	R186	01/08/2019	9.05	Put	Bond Future	733.0400	0.7330	734.2000	0.7342	0.158	0	0	0
2019/04/04	R186	01/08/2019	9.05	Call	Bond Future	3,353.5400	3.3535	3,327.7400	3.3277	(0.769)	0	0	6,000
2019/04/04	R186	01/08/2019	9.52	Call	Bond Future	5,501.2200	5.5012	5,473.5500	5.4736	(0.503)	0	0	0
2019/04/04	R186	01/08/2019	9.52	Put	Bond Future	308.4000	0.3084	307.6900	0.3077	(0.230)	0	0	0
2019/04/04	R186	01/08/2019	10.08	Call	Bond Future	8,223.4000	8.2234	8,195.8400	8.1958	(0.335)	0	0	0
2019/04/04	R186	01/08/2019	8.38	Put	Bond Future	2,286.1100	2.2861	2,296.0600	2.2961	0.435	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/04/04	R186	01/08/2019	8.70	Put	Bond Future	1,357.4400	1.3574	1,362.2200	1.3622	0.352	0	0	0
2019/04/04	R186	01/08/2019	9.54	Put	Bond Future	293.9700	0.2940	293.2400	0.2932	(0.248)	0	0	0
2019/04/04	R186	01/08/2019	8.70	Call	Bond Future	2,009.1500	2.0091	1,986.9700	1.9870	(1.104)	0	0	19,142
2019/04/04	R186	01/08/2019	9.22	Call	Bond Future	4,099.8300	4.0998	4,073.0400	4.0730	(0.653)	0	0	0
2019/04/04	R186	01/08/2019	9.22	Put	Bond Future	539.5800	0.5396	539.7500	0.5398	0.032	0	0	19,142
2019/04/04	R186	01/08/2019	9.53	Call	Bond Future	5,547.7900	5.5478	5,520.1100	5.5201	(0.499)	0	0	0
2019/04/04	R186	01/08/2019	9.53	Put	Bond Future	301.1100	0.3011	300.3900	0.3004	(0.239)	0	0	0
2019/04/04	R186	07/11/2019	8.94	Call	Bond Future	3,391.7200	3.3917	3,369.0900	3.3691	(0.667)	0	0	0
2019/04/04	R186	07/11/2019			Bond Future	8.6248	113.9230	8.6298	113.8952	0.058	0.0000	0.0000	0
2019/04/04	R186	07/11/2019	8.94	Put	Bond Future	1,657.6300	1.6576	1,662.7800	1.6628	0.311	0	0	0
2019/04/04	R186	07/11/2019	8.95	Call	Bond Future	3,428.2400	3.4282	3,405.5300	3.4055	(0.662)	0	0	0
2019/04/04	R186	07/11/2019	8.96	Put	Bond Future	1,621.9900	1.6220	1,626.9800	1.6270	0.308	0	0	0
2019/04/04	R186	07/11/2019	8.95	Put	Bond Future	1,639.7200	1.6397	1,644.7900	1.6448	0.309	0	0	0
2019/04/04	R186	07/11/2019	8.96	Call	Bond Future	3,464.9200	3.4649	3,442.1300	3.4421	(0.658)	0	0	0
2019/04/04	R197	02/05/2019			Bond Future	302.3814	302.3814	301.3811	301.3811	(0.331)	0.0000	0.0000	2,350
2019/04/04	R197	01/08/2019			Bond Future	300.5105	300.5105	299.5956	299.5956	(0.304)	0.0000	0.0000	40
2019/04/04	R197	07/11/2019			Bond Future	306.8443	306.8443	305.9096	305.9096	(0.305)	0.0000	0.0000	0
2019/04/04	R202	02/05/2019			Bond Future	232.9494	232.9494	232.1811	232.1811	(0.330)	0.0000	0.0000	8,706
2019/04/04	R202	01/08/2019			Bond Future	233.3154	233.3154	232.5880	232.5880	(0.312)	0.0000	0.0000	0
2019/04/04	R202	07/11/2019			Bond Future	238.2326	238.2326	237.4894	237.4894	(0.312)	0.0000	0.0000	0
2019/04/04	R207	02/05/2019	7.63	Call	Bond Future	650.7400	0.6507	649.0900	0.6491	(0.254)	0	0	0
2019/04/04	R207	02/05/2019			Bond Future	6.6513	102.6268	6.6537	102.6251	0.037	0.0000	0.0000	6,013
2019/04/04	R207	02/05/2019	7.61	Call	Bond Future	637.5100	0.6375	635.8600	0.6359	(0.259)	0	0	0
2019/04/04	R207	02/05/2019	7.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	R207	02/05/2019	7.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	R207	02/05/2019	7.62	Call	Bond Future	644.1300	0.6441	642.4800	0.6425	(0.256)	0	0	0
2019/04/04	R207	02/05/2019	7.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	R207	01/08/2019	7.34	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/04	R207	01/08/2019	7.33	Call	Bond Future	529.3800	0.5294	527.6700	0.5277	(0.323)	0	0	0
2019/04/04	R207	01/08/2019			Bond Future	6.1093	100.8893	6.1133	100.8876	0.064	0.0000	0.0000	50
2019/04/04	R207	01/08/2019	7.34	Call	Bond Future	533.7000	0.5337	531.9900	0.5320	(0.320)	0	0	0
2019/04/04	R207	01/08/2019	7.33	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/04	R207	01/08/2019	7.35	Call	Bond Future	538.0100	0.5380	536.3000	0.5363	(0.318)	0	0	0
2019/04/04	R207	01/08/2019	7.35	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/04	R207	07/11/2019	2.08	Put	Bond Future	258.0500	0.2580	259.9900	0.2600	0.752	0	0	0
2019/04/04	R207	07/11/2019			Bond Future	3.5141	102.9904	3.5249	102.9885	0.308	0.0000	0.0000	0
2019/04/04	R207	07/11/2019	2.07	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/04	R207	07/11/2019	2.07	Put	Bond Future	259.8500	0.2598	261.7900	0.2618	0.747	0	0	0
2019/04/04	R207	07/11/2019	2.08	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/04	R207	07/11/2019	2.06	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/04/04	R207	07/11/2019	2.06	Put	Bond Future	261.6600	0.2617	263.6000	0.2636	0.741	0	0	0
2019/04/04	R208	02/05/2019	8.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	R208	02/05/2019	8.02	Call	Bond Future	2,021.4500	2.0215	2,010.9200	2.0109	(0.521)	0	0	0
2019/04/04	R208	02/05/2019			Bond Future	6.8507	100.4967	6.8567	100.4862	0.088	0.0000	0.0000	15,592

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
2019/04/04	R208	02/05/2019	8.03	Call	Bond Future	2,038.5100	2.0385	2,027.9800	2.0280	(0.517)	0	0	0
2019/04/04	R208	02/05/2019	8.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	R208	02/05/2019	8.04	Call	Bond Future	2,055.5600	2.0556	2,045.0300	2.0450	(0.512)	0	0	0
2019/04/04	R208	02/05/2019	8.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/04/04	R208	01/08/2019	8.16	Call	Bond Future	2,153.4100	2.1534	2,142.6500	2.1426	(0.500)	0	0	0
2019/04/04	R208	01/08/2019	8.17	Put	Bond Future	2.1500	0.0022	2.1600	0.0022	0.465	0	0	0
2019/04/04	R208	01/08/2019			Bond Future	6.7421	102.3610	6.7491	102.3502	0.104	0.0000	0.0000	0
2019/04/04	R208	01/08/2019	8.16	Put	Bond Future	2.2700	0.0023	2.2700	0.0023	0.000	0	0	0
2019/04/04	R208	01/08/2019	8.17	Call	Bond Future	2,168.2400	2.1682	2,157.4900	2.1575	(0.496)	0	0	0
2019/04/04	R208	01/08/2019	8.15	Call	Bond Future	2,138.5800	2.1386	2,127.8200	2.1278	(0.503)	0	0	0
2019/04/04	R208	01/08/2019	8.15	Put	Bond Future	2.3900	0.0024	2.3900	0.0024	0.000	0	0	0
2019/04/04	R208	07/11/2019	6.83	Call	Bond Future	576.0400	0.5760	567.6900	0.5677	(1.450)	0	0	0
2019/04/04	R208	07/11/2019	6.82	Put	Bond Future	170.9900	0.1710	173.8700	0.1739	1.684	0	0	0
2019/04/04	R208	07/11/2019			Bond Future	6.5171	101.0865	6.5257	101.0753	0.131	0.0000	0.0000	0
2019/04/04	R208	07/11/2019	6.84	Call	Bond Future	586.3500	0.5863	577.9400	0.5779	(1.434)	0	0	0
2019/04/04	R208	07/11/2019	6.84	Put	Bond Future	165.8700	0.1659	168.6400	0.1686	1.670	0	0	0
2019/04/04	R208	07/11/2019	6.83	Put	Bond Future	168.5400	0.1685	171.3700	0.1714	1.679	0	0	0
2019/04/04	R208	07/11/2019	6.82	Call	Bond Future	565.5000	0.5655	557.2000	0.5572	(1.468)	0	0	0
2019/04/04	R209	02/05/2019	9.70	Put	Bond Future	420.8000	0.4208	422.9500	0.4230	0.511	0	0	0
2019/04/04	R209	02/05/2019			Bond Future	9.4620	73.7911	9.4715	73.7278	0.100	0.0000	0.0000	101,914
2019/04/04	R209	02/05/2019	9.69	Call	Bond Future	1,935.3100	1.9353	1,874.5000	1.8745	(3.142)	0	0	0
2019/04/04	R209	02/05/2019	9.69	Put	Bond Future	437.7200	0.4377	440.2000	0.4402	0.567	0	0	0
2019/04/04	R209	02/05/2019	10.50	Call	Bond Future	6,478.3300	6.4783	6,414.3100	6.4143	(0.988)	0	0	0
2019/04/04	R209	02/05/2019	10.71	Call	Bond Future	7,675.6700	7.6757	7,612.1300	7.6121	(0.828)	0	0	0
2019/04/04	R209	02/05/2019	9.70	Call	Bond Future	1,983.0300	1.9830	1,921.8900	1.9219	(3.083)	0	0	0
2019/04/04	R209	02/05/2019	10.50	Put	Bond Future	10.2900	0.0103	9.5600	0.0096	(7.094)	0	0	11,560
2019/04/04	R209	02/05/2019	10.71	Put	Bond Future	2.4800	0.0025	2.2300	0.0022	(10.081)	0	0	760
2019/04/04	R209	02/05/2019	9.95	Put	Bond Future	149.5600	0.1496	147.7300	0.1477	(1.224)	0	0	0
2019/04/04	R209	02/05/2019	9.95	Call	Bond Future	3,300.5000	3.3005	3,235.3800	3.2354	(1.973)	0	0	760
2019/04/04	R209	02/05/2019	9.68	Call	Bond Future	1,888.0600	1.8881	1,827.5900	1.8276	(3.203)	0	0	0
2019/04/04	R209	02/05/2019	9.68	Put	Bond Future	455.2000	0.4552	458.0200	0.4580	0.620	0	0	0
2019/04/04	R209	02/05/2019	9.35	Put	Bond Future	1,404.9900	1.4050	1,427.9600	1.4280	1.635	0	0	0
2019/04/04	R209	02/05/2019	9.35	Call	Bond Future	652.9800	0.6530	612.6600	0.6127	(6.175)	0	0	760
2019/04/04	R209	01/08/2019	10.15	Put	Bond Future	763.2200	0.7632	770.5500	0.7706	0.960	0	0	0
2019/04/04	R209	01/08/2019	9.30	Call	Bond Future	1,398.5600	1.3986	1,364.6400	1.3646	(2.425)	0	0	7,560
2019/04/04	R209	01/08/2019	10.17	Call	Bond Future	4,884.9400	4.8849	4,827.4800	4.8275	(1.176)	0	0	0
2019/04/04	R209	01/08/2019			Bond Future	9.5144	75.1600	9.5241	75.0955	0.103	0.0000	0.0000	0
2019/04/04	R209	01/08/2019	10.15	Call	Bond Future	4,787.1700	4.7872	4,730.0200	4.7300	(1.194)	0	0	0
2019/04/04	R209	01/08/2019	10.17	Put	Bond Future	739.7000	0.7397	746.7200	0.7467	0.949	0	0	0
2019/04/04	R209	01/08/2019	9.30	Put	Bond Future	2,832.9000	2.8329	2,863.4600	2.8635	1.079	0	0	0
2019/04/04	R209	01/08/2019	9.80	Put	Bond Future	1,323.3400	1.3233	1,337.7300	1.3377	1.087	0	0	0
2019/04/04	R209	01/08/2019	10.16	Put	Bond Future	751.4300	0.7514	758.6100	0.7586	0.956	0	0	0
2019/04/04	R209	01/08/2019	10.46	Call	Bond Future	6,339.3700	6.3394	6,278.5700	6.2786	(0.959)	0	0	0
2019/04/04	R209	01/08/2019	10.46	Put	Bond Future	470.2000	0.4702	473.8800	0.4739	0.783	0	0	7,560
2019/04/04	R209	01/08/2019	9.80	Call	Bond Future	3,172.8900	3.1729	3,122.8000	3.1228	(1.579)	0	0	7,560
2019/04/04	R209	01/08/2019	10.16	Call	Bond Future	4,836.0600	4.8361	4,778.7600	4.7788	(1.185)	0	0	0
2019/04/04	R209	07/11/2019	9.82	Call	Bond Future	3,911.1600	3.9112	3,864.5200	3.8645	(1.192)	0	0	0

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2019/04/04	R209	07/11/2019			Bond Future	9.5637	73.5715	9.5738	73.5055	0.106	0.0000	0.0000	0
2019/04/04	R209	07/11/2019	9.80	Call	Bond Future	3,831.9200	3.8319	3,785.6900	3.7857	(1.206)	0	0	0
2019/04/04	R209	07/11/2019	9.80	Put	Bond Future	2,312.8700	2.3129	2,332.5900	2.3326	0.853	0	0	0
2019/04/04	R209	07/11/2019	9.82	Put	Bond Future	2,265.6500	2.2656	2,284.9600	2.2850	0.852	0	0	0
2019/04/04	R209	07/11/2019	9.81	Call	Bond Future	3,871.5800	3.8716	3,825.1400	3.8251	(1.200)	0	0	0
2019/04/04	R209	07/11/2019	9.81	Put	Bond Future	2,289.2600	2.2893	2,308.7700	2.3088	0.852	0	0	0
2019/04/04	R210	02/05/2019			Bond Future	185.7177	185.7177	185.1046	185.1046	(0.330)	0.0000	0.0000	1,628
2019/04/04	R210	01/08/2019			Bond Future	189.2086	189.2086	188.5841	188.5841	(0.330)	0.0000	0.0000	0
2019/04/04	R210	07/11/2019			Bond Future	190.5583	190.5583	189.9585	189.9585	(0.315)	0.0000	0.0000	0
2019/04/04	R212	02/05/2019			Bond Future	157.7167	157.7167	157.2789	157.2789	(0.278)	0.0000	0.0000	7,946
2019/04/04	R212	01/08/2019			Bond Future	158.4613	158.4613	158.0475	158.0475	(0.261)	0.0000	0.0000	0
2019/04/04	R212	07/11/2019			Bond Future	161.8012	161.8012	161.3783	161.3783	(0.261)	0.0000	0.0000	0
2019/04/04	R213	02/05/2019	9.49	Call	Bond Future	2,055.5500	2.0556	1,996.6000	1.9966	(2.868)	0	0	0
2019/04/04	R213	02/05/2019	9.48	Put	Bond Future	335.1600	0.3352	336.5900	0.3366	0.427	0	0	0
2019/04/04	R213	02/05/2019			Bond Future	9.2126	85.5443	9.2221	85.4841	0.103	0.0000	0.0000	28,756
2019/04/04	R213	02/05/2019	9.50	Call	Bond Future	2,103.7700	2.1038	2,044.5800	2.0446	(2.814)	0	0	0
2019/04/04	R213	02/05/2019	9.50	Put	Bond Future	307.8700	0.3079	308.8200	0.3088	0.309	0	0	0
2019/04/04	R213	02/05/2019	9.49	Put	Bond Future	321.2700	0.3213	322.4600	0.3225	0.370	0	0	0
2019/04/04	R213	02/05/2019	9.48	Call	Bond Future	2,007.7500	2.0078	1,949.0400	1.9490	(2.924)	0	0	0
2019/04/04	R213	01/08/2019	9.99	Put	Bond Future	588.9200	0.5889	594.6800	0.5947	0.978	0	0	0
2019/04/04	R213	01/08/2019	9.98	Call	Bond Future	4,896.7700	4.8968	4,841.4000	4.8414	(1.131)	0	0	0
2019/04/04	R213	01/08/2019			Bond Future	9.2669	87.1312	9.2767	87.0700	0.106	0.0000	0.0000	0
2019/04/04	R213	01/08/2019	9.99	Call	Bond Future	4,945.0700	4.9451	4,889.5700	4.8896	(1.122)	0	0	0
2019/04/04	R213	01/08/2019	9.98	Put	Bond Future	598.7700	0.5988	604.6600	0.6047	0.984	0	0	0
2019/04/04	R213	01/08/2019	10.00	Call	Bond Future	4,993.6000	4.9936	4,937.9800	4.9380	(1.114)	0	0	0
2019/04/04	R213	01/08/2019	10.00	Put	Bond Future	579.3600	0.5794	585.0000	0.5850	0.973	0	0	0
2019/04/04	R213	07/11/2019	9.59	Put	Bond Future	2,061.5300	2.0615	2,079.9300	2.0799	0.893	0	0	0
2019/04/04	R213	07/11/2019	9.58	Call	Bond Future	3,657.5200	3.6575	3,613.4500	3.6135	(1.205)	0	0	0
2019/04/04	R213	07/11/2019			Bond Future	9.3204	85.3915	9.3306	85.3288	0.110	0.0000	0.0000	0
2019/04/04	R213	07/11/2019	9.59	Call	Bond Future	3,695.9500	3.6960	3,651.6800	3.6517	(1.198)	0	0	0
2019/04/04	R213	07/11/2019	9.58	Put	Bond Future	2,082.9600	2.0830	2,101.5600	2.1016	0.893	0	0	0
2019/04/04	R213	07/11/2019	9.60	Call	Bond Future	3,734.5200	3.7345	3,690.0500	3.6900	(1.191)	0	0	0
2019/04/04	R213	07/11/2019	9.60	Put	Bond Future	2,040.3100	2.0403	2,058.5100	2.0585	0.892	0	0	0
2019/04/04	R214	02/05/2019	9.87	Call	Bond Future	1,952.0800	1.9521	1,889.1500	1.8891	(3.224)	0	0	0
2019/04/04	R214	02/05/2019	9.85	Call	Bond Future	1,856.1300	1.8561	1,793.9600	1.7940	(3.349)	0	0	0
2019/04/04	R214	02/05/2019			Bond Future	9.6571	72.6684	9.6666	72.6025	0.098	0.0000	0.0000	21,077
2019/04/04	R214	02/05/2019	9.85	Put	Bond Future	535.4300	0.5354	539.1700	0.5392	0.699	0	0	0
2019/04/04	R214	02/05/2019	9.87	Put	Bond Future	496.6500	0.4966	499.6300	0.4996	0.600	0	0	0
2019/04/04	R214	02/05/2019	9.86	Call	Bond Future	1,903.8600	1.9039	1,841.3000	1.8413	(3.286)	0	0	0
2019/04/04	R214	02/05/2019	9.86	Put	Bond Future	515.7400	0.5157	519.0900	0.5191	0.650	0	0	0
2019/04/04	R214	01/08/2019	10.34	Put	Bond Future	825.1900	0.8252	832.9500	0.8330	0.940	0	0	0
2019/04/04	R214	01/08/2019			Bond Future	9.7102	74.0165	9.7200	73.9493	0.101	0.0000	0.0000	0
2019/04/04	R214	01/08/2019	10.33	Call	Bond Future	4,908.5400	4.9085	4,849.2600	4.8493	(1.208)	0	0	0
2019/04/04	R214	01/08/2019	10.33	Put	Bond Future	837.7600	0.8378	845.6800	0.8457	0.945	0	0	0

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2019/04/04	R214	01/08/2019	10.34	Call	Bond Future	4,958.5700	4.9586	4,899.1300	4.8991	(1.199)	0	0	0
2019/04/04	R214	01/08/2019	10.32	Call	Bond Future	4,858.7400	4.8587	4,799.6300	4.7996	(1.217)	0	0	0
2019/04/04	R214	01/08/2019	10.32	Put	Bond Future	850.6500	0.8506	858.7400	0.8587	0.951	0	0	0
2019/04/04	R214	07/11/2019	10.02	Put	Bond Future	2,394.0500	2.3941	2,414.0200	2.4140	0.834	0	0	0
2019/04/04	R214	07/11/2019			Bond Future	9.7632	72.2575	9.7733	72.1889	0.103	0.0000	0.0000	0
2019/04/04	R214	07/11/2019	10.01	Call	Bond Future	4,070.0300	4.0700	4,021.5500	4.0215	(1.191)	0	0	0
2019/04/04	R214	07/11/2019	10.01	Put	Bond Future	2,418.5000	2.4185	2,438.6800	2.4387	0.834	0	0	0
2019/04/04	R214	07/11/2019	10.02	Call	Bond Future	4,111.2000	4.1112	4,062.5100	4.0625	(1.184)	0	0	0
2019/04/04	R214	07/11/2019	10.00	Call	Bond Future	4,029.2300	4.0292	3,980.9600	3.9810	(1.198)	0	0	0
2019/04/04	R214	07/11/2019	10.00	Put	Bond Future	2,443.4100	2.4434	2,463.8000	2.4638	0.834	0	0	0
2019/04/04	R248	02/05/2019	9.90	Put	Bond Future	511.1800	0.5112	523.7500	0.5238	2.459	0	0	0
2019/04/04	R248	02/05/2019			Bond Future	9.6268	93.0918	9.6413	92.9613	0.151	0.0000	0.0000	103,341
2019/04/04	R248	02/05/2019	9.90	Call	Bond Future	2,909.3700	2.9094	2,791.4200	2.7914	(4.054)	0	0	0
2019/04/04	R248	02/05/2019	9.91	Call	Bond Future	2,975.7700	2.9758	2,857.1400	2.8571	(3.987)	0	0	0
2019/04/04	R248	02/05/2019	9.89	Put	Bond Future	531.0200	0.5310	544.3100	0.5443	2.503	0	0	0
2019/04/04	R248	02/05/2019	9.91	Put	Bond Future	491.9000	0.4919	503.7900	0.5038	2.417	0	0	0
2019/04/04	R248	02/05/2019	9.89	Call	Bond Future	2,843.3800	2.8434	2,726.1500	2.7262	(4.123)	0	0	0
2019/04/04	R248	01/08/2019	10.35	Call	Bond Future	6,559.3000	6.5593	6,445.2400	6.4452	(1.739)	0	0	0
2019/04/04	R248	01/08/2019	10.34	Put	Bond Future	929.2100	0.9292	948.4000	0.9484	2.065	0	0	0
2019/04/04	R248	01/08/2019			Bond Future	9.6786	94.8188	9.6936	94.6859	0.155	0.0000	0.0000	100
2019/04/04	R248	01/08/2019	10.36	Call	Bond Future	6,624.2000	6.6242	6,509.8200	6.5098	(1.727)	0	0	0
2019/04/04	R248	01/08/2019	10.36	Put	Bond Future	899.9500	0.9000	918.4900	0.9185	2.060	0	0	0
2019/04/04	R248	01/08/2019	10.35	Put	Bond Future	914.4600	0.9145	933.3200	0.9333	2.062	0	0	0
2019/04/04	R248	01/08/2019	10.34	Call	Bond Future	6,494.5200	6.4945	6,380.7900	6.3808	(1.751)	0	0	0
2019/04/04	R248	07/11/2019	10.02	Call	Bond Future	5,340.2400	5.3402	5,247.5300	5.2475	(1.736)	0	0	0
2019/04/04	R248	07/11/2019	10.01	Put	Bond Future	2,881.2000	2.8812	2,924.8000	2.9248	1.513	0	0	0
2019/04/04	R248	07/11/2019			Bond Future	9.7302	92.3507	9.7456	92.2148	0.159	0.0000	0.0000	0
2019/04/04	R248	07/11/2019	10.03	Call	Bond Future	5,393.9000	5.3939	5,300.7700	5.3008	(1.727)	0	0	0
2019/04/04	R248	07/11/2019	10.03	Put	Bond Future	2,820.3900	2.8204	2,863.1500	2.8631	1.516	0	0	0
2019/04/04	R248	07/11/2019	10.02	Put	Bond Future	2,850.5000	2.8505	2,893.6800	2.8937	1.515	0	0	0
2019/04/04	R248	07/11/2019	10.01	Call	Bond Future	5,287.0200	5.2870	5,194.7300	5.1947	(1.746)	0	0	0

Total

1020965