



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/05/2019 TO 30/05/2019

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
2019/05/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	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
2019/05/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	2025	01/08/2019			Bond Future	136.2259	136.2259	136.0104	136.0104	(0.158)	0.0000	0.0000	1,622
2019/05/30	2025	07/11/2019			Bond Future	138.9971	138.9971	138.7770	138.7770	(0.158)	0.0000	0.0000	0
2019/05/30	2025	06/02/2020			Bond Future	140.2565	140.2565	140.0317	140.0317	(0.160)	0.0000	0.0000	0
2019/05/30	2029	01/08/2019			Bond Future	102.9889	102.9889	102.9903	102.9903	0.001	0.0000	0.0000	4,132
2019/05/30	2029	07/11/2019			Bond Future	103.9930	103.9930	103.9942	103.9942	0.001	0.0000	0.0000	0
2019/05/30	2029	06/02/2020			Bond Future	106.0348	106.0348	106.0358	106.0358	0.001	0.0000	0.0000	0
2019/05/30	2030	01/08/2019	9.91	Put	Bond Future	209.2000	0.2092	210.1200	0.2101	0.440	0	0	0
2019/05/30	2030	01/08/2019	9.68	Call	Bond Future	3,535.0000	3.5350	3,478.7600	3.4788	(1.591)	0	0	0
2019/05/30	2030	01/08/2019	8.67	Put	Bond Future	3,491.4400	3.4914	3,535.1900	3.5352	1.253	0	0	0
2019/05/30	2030	01/08/2019	9.15	Put	Bond Future	1,428.7500	1.4288	1,448.4500	1.4484	1.379	0	0	0
2019/05/30	2030	01/08/2019			Bond Future	9.1686	92.3617	9.1781	92.3020	0.103	0.0000	0.0000	49,421
2019/05/30	2030	01/08/2019	8.35	Put	Bond Future	5,416.0400	5.4160	5,470.4300	5.4704	1.004	0	0	0
2019/05/30	2030	01/08/2019	8.35	Call	Bond Future	63.5000	0.0635	58.2100	0.0582	(8.331)	0	0	2,025
2019/05/30	2030	01/08/2019	9.22	Put	Bond Future	1,221.3900	1.2214	1,238.0100	1.2380	1.361	0	0	0
2019/05/30	2030	01/08/2019	9.22	Call	Bond Future	1,544.4200	1.5444	1,501.3600	1.5014	(2.788)	0	0	5,400
2019/05/30	2030	01/08/2019	9.69	Call	Bond Future	3,584.9400	3.5849	3,528.5500	3.5286	(1.573)	0	0	0
2019/05/30	2030	01/08/2019	9.69	Put	Bond Future	377.4700	0.3775	380.7600	0.3808	0.872	0	0	5,400
2019/05/30	2030	01/08/2019	9.91	Call	Bond Future	4,725.3200	4.7253	4,666.5600	4.6666	(1.244)	0	0	0
2019/05/30	2030	01/08/2019	9.92	Call	Bond Future	4,778.6000	4.7786	4,719.7600	4.7198	(1.231)	0	0	0
2019/05/30	2030	01/08/2019	9.90	Put	Bond Future	215.0200	0.2150	216.0100	0.2160	0.460	0	0	0
2019/05/30	2030	01/08/2019	9.68	Put	Bond Future	387.6300	0.3876	391.0700	0.3911	0.887	0	0	4,800
2019/05/30	2030	01/08/2019	8.67	Call	Bond Future	279.0200	0.2790	263.0900	0.2631	(5.709)	0	0	5,400
2019/05/30	2030	01/08/2019	9.15	Call	Bond Future	1,311.5800	1.3116	1,271.6000	1.2716	(3.048)	0	0	2,025
2019/05/30	2030	01/08/2019	9.92	Put	Bond Future	203.6100	0.2036	204.4500	0.2045	0.413	0	0	0
2019/05/30	2030	01/08/2019	9.90	Call	Bond Future	4,672.2100	4.6722	4,613.5200	4.6135	(1.256)	0	0	0
2019/05/30	2030	01/08/2019	8.77	Put	Bond Future	2,970.0300	2.9700	3,008.9900	3.0090	1.312	0	0	0
2019/05/30	2030	01/08/2019	8.77	Call	Bond Future	413.6600	0.4137	392.9400	0.3929	(5.009)	0	0	0
2019/05/30	2030	01/08/2019	9.27	Put	Bond Future	1,088.0100	1.0880	1,102.5700	1.1026	1.338	0	0	0
2019/05/30	2030	01/08/2019	9.27	Call	Bond Future	1,723.7700	1.7238	1,678.6500	1.6787	(2.618)	0	0	0
2019/05/30	2030	07/11/2019	9.49	Put	Bond Future	1,599.8600	1.5999	1,616.2900	1.6163	1.027	0	0	0
2019/05/30	2030	07/11/2019	9.76	Put	Bond Future	1,117.1900	1.1172	1,128.2900	1.1283	0.994	0	0	5,500
2019/05/30	2030	07/11/2019			Bond Future	9.2294	94.2168	9.2393	94.1558	0.107	0.0000	0.0000	0
2019/05/30	2030	07/11/2019	9.10	Put	Bond Future	2,664.0000	2.6640	2,690.5800	2.6906	0.998	0	0	0
2019/05/30	2030	07/11/2019	9.10	Call	Bond Future	1,860.4200	1.8604	1,825.9500	1.8259	(1.853)	0	0	5,500
2019/05/30	2030	07/11/2019	9.48	Call	Bond Future	3,152.4700	3.1525	3,108.0700	3.1081	(1.408)	0	0	0
2019/05/30	2030	07/11/2019	9.48	Put	Bond Future	1,621.7200	1.6217	1,638.3700	1.6384	1.027	0	0	0
2019/05/30	2030	07/11/2019	8.60	Put	Bond Future	4,697.8400	4.6978	4,739.7200	4.7397	0.891	0	0	0
2019/05/30	2030	07/11/2019	8.60	Call	Bond Future	699.9100	0.6999	680.7400	0.6807	(2.739)	0	0	5,500
2019/05/30	2030	07/11/2019	9.49	Call	Bond Future	3,190.9900	3.1910	3,146.3700	3.1464	(1.398)	0	0	0
2019/05/30	2030	07/11/2019	9.76	Call	Bond Future	4,318.3400	4.3183	4,268.3900	4.2684	(1.157)	0	0	0
2019/05/30	2030	07/11/2019	8.57	Put	Bond Future	4,844.9100	4.8449	4,887.7000	4.8877	0.883	0	0	0
2019/05/30	2030	07/11/2019	9.47	Call	Bond Future	3,114.4000	3.1144	3,070.2300	3.0702	(1.418)	0	0	0

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2019/05/30	2030	07/11/2019	9.47	Put	Bond Future	1,644.0700	1.6441	1,660.9500	1.6609	1.027	0	0	0
2019/05/30	2030	07/11/2019	9.12	Put	Bond Future	2,598.3100	2.5983	2,624.3100	2.6243	1.001	0	0	0
2019/05/30	2030	07/11/2019	9.12	Call	Bond Future	1,919.5600	1.9196	1,884.5100	1.8845	(1.826)	0	0	0
2019/05/30	2030	07/11/2019	9.70	Call	Bond Future	4,057.2500	4.0573	4,008.3500	4.0083	(1.205)	0	0	0
2019/05/30	2030	07/11/2019	9.70	Put	Bond Future	1,210.5700	1.2106	1,222.7200	1.2227	1.004	0	0	0
2019/05/30	2030	07/11/2019	8.57	Call	Bond Future	650.7500	0.6508	632.4900	0.6325	(2.806)	0	0	0
2019/05/30	2030	06/02/2020	9.14	Call	Bond Future	2,390.1700	2.3902	2,355.6700	2.3557	(1.443)	0	0	0
2019/05/30	2030	06/02/2020	9.15	Put	Bond Future	3,204.0300	3.2040	3,231.7000	3.2317	0.864	0	0	0
2019/05/30	2030	06/02/2020			Bond Future	9.2785	92.0358	9.2888	91.9734	0.111	0.0000	0.0000	0
2019/05/30	2030	06/02/2020	9.14	Put	Bond Future	3,235.1000	3.2351	3,263.0100	3.2630	0.863	0	0	0
2019/05/30	2030	06/02/2020	9.15	Call	Bond Future	2,420.4400	2.4204	2,385.7000	2.3857	(1.435)	0	0	0
2019/05/30	2030	06/02/2020	9.16	Call	Bond Future	2,450.5900	2.4506	2,415.6200	2.4156	(1.427)	0	0	0
2019/05/30	2030	06/02/2020	9.16	Put	Bond Future	3,172.9000	3.1729	3,200.3400	3.2003	0.865	0	0	0
2019/05/30	2032	01/08/2019	10.10	Call	Bond Future	4,675.8200	4.6758	4,672.6900	4.6727	(0.067)	0	0	0
2019/05/30	2032	01/08/2019	10.11	Put	Bond Future	318.2800	0.3183	309.9900	0.3100	(2.605)	0	0	0
2019/05/30	2032	01/08/2019			Bond Future	9.4431	94.1629	9.4423	94.1682	(0.008)	0.0000	0.0000	41,446
2019/05/30	2032	01/08/2019	10.10	Put	Bond Future	326.3300	0.3263	317.9300	0.3179	(2.574)	0	0	0
2019/05/30	2032	01/08/2019	10.11	Call	Bond Future	4,731.7200	4.7317	4,728.7000	4.7287	(0.064)	0	0	0
2019/05/30	2032	01/08/2019	10.09	Call	Bond Future	4,620.0500	4.6200	4,616.8100	4.6168	(0.070)	0	0	0
2019/05/30	2032	01/08/2019	10.09	Put	Bond Future	334.5800	0.3346	326.0700	0.3261	(2.543)	0	0	0
2019/05/30	2032	07/11/2019	9.71	Call	Bond Future	3,305.0100	3.3050	3,300.2700	3.3003	(0.143)	0	0	0
2019/05/30	2032	07/11/2019	9.70	Put	Bond Future	2,001.9300	2.0019	1,991.9800	1.9920	(0.497)	0	0	0
2019/05/30	2032	07/11/2019			Bond Future	9.5105	91.8926	9.5098	91.8978	(0.008)	0.0000	0.0000	0
2019/05/30	2032	07/11/2019	9.72	Call	Bond Future	3,344.9100	3.3449	3,340.2000	3.3402	(0.141)	0	0	0
2019/05/30	2032	07/11/2019	9.72	Put	Bond Future	1,949.8300	1.9498	1,939.9400	1.9399	(0.507)	0	0	0
2019/05/30	2032	07/11/2019	9.71	Put	Bond Future	1,975.8600	1.9759	1,965.9400	1.9659	(0.502)	0	0	0
2019/05/30	2032	07/11/2019	9.70	Call	Bond Future	3,265.0900	3.2651	3,260.3200	3.2603	(0.146)	0	0	0
2019/05/30	2032	06/02/2020	9.40	Put	Bond Future	3,765.4600	3.7655	3,756.5100	3.7565	(0.238)	0	0	0
2019/05/30	2032	06/02/2020			Bond Future	9.5653	93.6764	9.5645	93.6814	(0.008)	0.0000	0.0000	0
2019/05/30	2032	06/02/2020	9.39	Call	Bond Future	2,629.0700	2.6291	2,625.1600	2.6252	(0.149)	0	0	0
2019/05/30	2032	06/02/2020	9.39	Put	Bond Future	3,801.3400	3.8013	3,792.3900	3.7924	(0.235)	0	0	0
2019/05/30	2032	06/02/2020	9.40	Call	Bond Future	2,660.6300	2.6606	2,656.7200	2.6567	(0.147)	0	0	0
2019/05/30	2032	06/02/2020	9.38	Call	Bond Future	2,597.7100	2.5977	2,593.8000	2.5938	(0.151)	0	0	0
2019/05/30	2032	06/02/2020	9.38	Put	Bond Future	3,837.4900	3.8375	3,828.5400	3.8285	(0.233)	0	0	0
2019/05/30	2033	01/08/2019			Bond Future	104.9013	104.9013	104.9029	104.9029	0.002	0.0000	0.0000	6,090
2019/05/30	2033	07/11/2019			Bond Future	105.8694	105.8694	105.8709	105.8709	0.001	0.0000	0.0000	0
2019/05/30	2033	06/02/2020			Bond Future	107.9481	107.9481	107.9493	107.9493	0.001	0.0000	0.0000	0
2019/05/30	2037	01/08/2019	10.31	Call	Bond Future	4,254.9500	4.2550	4,218.4300	4.2184	(0.858)	0	0	0
2019/05/30	2037	01/08/2019			Bond Future	9.8123	89.2669	9.8166	89.2345	0.044	0.0000	0.0000	41,608
2019/05/30	2037	01/08/2019	10.29	Call	Bond Future	4,140.3700	4.1404	4,103.9200	4.1039	(0.880)	0	0	0
2019/05/30	2037	01/08/2019	10.29	Put	Bond Future	623.0000	0.6230	618.9600	0.6190	(0.648)	0	0	0
2019/05/30	2037	01/08/2019	10.31	Put	Bond Future	594.9800	0.5950	590.8700	0.5909	(0.691)	0	0	0
2019/05/30	2037	01/08/2019	10.30	Call	Bond Future	4,197.5500	4.1975	4,161.0700	4.1611	(0.869)	0	0	0
2019/05/30	2037	01/08/2019	10.30	Put	Bond Future	608.8400	0.6088	604.7700	0.6048	(0.668)	0	0	0
2019/05/30	2037	07/11/2019	9.97	Call	Bond Future	3,298.8100	3.2988	3,271.4000	3.2714	(0.831)	0	0	0

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2019/05/30	2037	07/11/2019			Bond Future	9.8805	91.0600	9.8850	91.0267	0.045	0.0000	0.0000	0
2019/05/30	2037	07/11/2019	9.95	Call	Bond Future	3,216.3500	3.2163	3,189.1900	3.1892	(0.844)	0	0	0
2019/05/30	2037	07/11/2019	9.95	Put	Bond Future	2,698.4500	2.6985	2,704.5400	2.7045	0.226	0	0	0
2019/05/30	2037	07/11/2019	9.97	Put	Bond Future	2,632.6200	2.6326	2,638.4600	2.6385	0.222	0	0	0
2019/05/30	2037	07/11/2019	9.96	Call	Bond Future	3,257.5800	3.2576	3,230.2900	3.2303	(0.838)	0	0	0
2019/05/30	2037	07/11/2019	9.96	Put	Bond Future	2,665.4900	2.6655	2,671.4500	2.6714	0.224	0	0	0
2019/05/30	2037	06/02/2020	9.67	Call	Bond Future	2,731.9200	2.7319	2,710.1200	2.7101	(0.798)	0	0	0
2019/05/30	2037	06/02/2020	9.66	Put	Bond Future	4,796.6400	4.7966	4,809.1400	4.8091	0.261	0	0	0
2019/05/30	2037	06/02/2020			Bond Future	9.9386	88.5672	9.9432	88.5331	0.046	0.0000	0.0000	0
2019/05/30	2037	06/02/2020	9.68	Call	Bond Future	2,765.0000	2.7650	2,743.0700	2.7431	(0.793)	0	0	0
2019/05/30	2037	06/02/2020	9.68	Put	Bond Future	4,709.8000	4.7098	4,722.0400	4.7220	0.260	0	0	0
2019/05/30	2037	06/02/2020	9.67	Put	Bond Future	4,753.2100	4.7532	4,765.5800	4.7656	0.260	0	0	0
2019/05/30	2037	06/02/2020	9.66	Call	Bond Future	2,698.7600	2.6988	2,677.0900	2.6771	(0.803)	0	0	0
2019/05/30	2038	01/08/2019			Bond Future	121.3653	121.3653	121.3678	121.3678	0.002	0.0000	0.0000	11,598
2019/05/30	2038	07/11/2019			Bond Future	123.8343	123.8343	123.8366	123.8366	0.002	0.0000	0.0000	0
2019/05/30	2038	06/02/2020			Bond Future	124.6121	124.6121	124.6143	124.6143	0.002	0.0000	0.0000	0
2019/05/30	2040	01/08/2019	10.37	Put	Bond Future	726.9200	0.7269	722.4800	0.7225	(0.611)	0	0	0
2019/05/30	2040	01/08/2019	10.36	Call	Bond Future	4,276.8100	4.2768	4,237.6400	4.2376	(0.916)	0	0	0
2019/05/30	2040	01/08/2019			Bond Future	9.9124	92.2076	9.9166	92.1728	0.043	0.0000	0.0000	29,902
2019/05/30	2040	01/08/2019	10.37	Call	Bond Future	4,336.9700	4.3370	4,297.7600	4.2978	(0.904)	0	0	0
2019/05/30	2040	01/08/2019	10.36	Put	Bond Future	743.2100	0.7432	738.8100	0.7388	(0.592)	0	0	0
2019/05/30	2040	01/08/2019	10.38	Call	Bond Future	4,397.2400	4.3972	4,357.9800	4.3580	(0.893)	0	0	0
2019/05/30	2040	01/08/2019	10.38	Put	Bond Future	710.8600	0.7109	706.3700	0.7064	(0.632)	0	0	0
2019/05/30	2040	07/11/2019	9.80	Put	Bond Future	3,866.3900	3.8664	3,877.0900	3.8771	0.277	0	0	0
2019/05/30	2040	07/11/2019	9.30	Put	Bond Future	6,659.3000	6.6593	6,680.2100	6.6802	0.314	0	0	0
2019/05/30	2040	07/11/2019	10.04	Put	Bond Future	2,885.6200	2.8856	2,892.4400	2.8924	0.236	0	0	0
2019/05/30	2040	07/11/2019	10.03	Call	Bond Future	3,314.4700	3.3145	3,285.7500	3.2857	(0.867)	0	0	0
2019/05/30	2040	07/11/2019			Bond Future	9.9810	94.0597	9.9854	94.0240	0.044	0.0000	0.0000	0
2019/05/30	2040	07/11/2019	9.80	Call	Bond Future	2,392.5200	2.3925	2,367.5300	2.3675	(1.045)	0	0	1,260
2019/05/30	2040	07/11/2019	9.30	Call	Bond Future	913.0200	0.9130	898.2400	0.8982	(1.619)	0	0	1,260
2019/05/30	2040	07/11/2019	10.04	Call	Bond Future	3,358.0400	3.3580	3,329.1700	3.3292	(0.860)	0	0	0
2019/05/30	2040	07/11/2019	10.03	Put	Bond Future	2,921.8500	2.9219	2,928.8200	2.9288	0.239	0	0	0
2019/05/30	2040	07/11/2019	10.05	Call	Bond Future	3,401.6200	3.4016	3,372.6100	3.3726	(0.853)	0	0	0
2019/05/30	2040	07/11/2019	10.05	Put	Bond Future	2,849.5200	2.8495	2,856.2000	2.8562	0.234	0	0	0
2019/05/30	2040	06/02/2020	9.76	Call	Bond Future	2,844.9700	2.8450	2,821.9100	2.8219	(0.811)	0	0	0
2019/05/30	2040	06/02/2020			Bond Future	10.0397	91.3745	10.0442	91.3380	0.046	0.0000	0.0000	0
2019/05/30	2040	06/02/2020	9.74	Call	Bond Future	2,774.2500	2.7743	2,751.4800	2.7515	(0.821)	0	0	0
2019/05/30	2040	06/02/2020	9.74	Put	Bond Future	5,205.4100	5.2054	5,219.1800	5.2192	0.265	0	0	0
2019/05/30	2040	06/02/2020	9.76	Put	Bond Future	5,110.6900	5.1107	5,124.1700	5.1242	0.264	0	0	0
2019/05/30	2040	06/02/2020	9.75	Call	Bond Future	2,809.7900	2.8098	2,786.8700	2.7869	(0.816)	0	0	0
2019/05/30	2040	06/02/2020	9.75	Put	Bond Future	5,158.1700	5.1582	5,171.7900	5.1718	0.264	0	0	0
2019/05/30	2044	01/08/2019	10.40	Put	Bond Future	726.5000	0.7265	721.9400	0.7219	(0.628)	0	0	0
2019/05/30	2044	01/08/2019	9.86	Put	Bond Future	2,267.8700	2.2679	2,271.8200	2.2718	0.174	0	0	0
2019/05/30	2044	01/08/2019	10.53	Call	Bond Future	5,300.3600	5.3004	5,259.8200	5.2598	(0.765)	0	0	0
2019/05/30	2044	01/08/2019	9.39	Call	Bond Future	393.2800	0.3933	378.5700	0.3786	(3.740)	0	0	228

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
2019/05/30	2044	01/08/2019			Bond Future	9.9302	89.3626	9.9345	89.3269	0.043	0.0000	0.0000	42,342
2019/05/30	2044	01/08/2019	10.39	Call	Bond Future	4,428.7500	4.4288	4,388.5400	4.3885	(0.908)	0	0	0
2019/05/30	2044	01/08/2019	10.39	Put	Bond Future	742.8200	0.7428	738.3100	0.7383	(0.607)	0	0	0
2019/05/30	2044	01/08/2019	10.40	Call	Bond Future	4,489.7100	4.4897	4,449.4500	4.4494	(0.897)	0	0	0
2019/05/30	2044	01/08/2019	9.86	Call	Bond Future	1,681.9800	1.6820	1,650.2300	1.6502	(1.888)	0	0	100
2019/05/30	2044	01/08/2019	10.53	Put	Bond Future	543.1100	0.5431	538.2700	0.5383	(0.891)	0	0	100
2019/05/30	2044	01/08/2019	9.39	Put	Bond Future	5,075.2300	5.0752	5,096.2200	5.0962	0.414	0	0	0
2019/05/30	2044	01/08/2019	9.74	Put	Bond Future	2,847.7000	2.8477	2,855.4700	2.8555	0.273	0	0	0
2019/05/30	2044	01/08/2019	10.38	Call	Bond Future	4,367.8900	4.3679	4,327.7300	4.3277	(0.919)	0	0	0
2019/05/30	2044	01/08/2019	10.38	Put	Bond Future	759.3700	0.7594	754.9100	0.7549	(0.587)	0	0	0
2019/05/30	2044	01/08/2019	9.36	Put	Bond Future	5,300.8700	5.3009	5,323.0000	5.3230	0.417	0	0	0
2019/05/30	2044	01/08/2019	9.36	Call	Bond Future	346.9800	0.3470	333.4100	0.3334	(3.911)	0	0	100
2019/05/30	2044	01/08/2019	9.74	Call	Bond Future	1,244.6800	1.2447	1,216.7500	1.2167	(2.244)	0	0	228
2019/05/30	2044	01/08/2019	10.27	Call	Bond Future	3,715.1100	3.7151	3,675.6900	3.6757	(1.061)	0	0	0
2019/05/30	2044	01/08/2019	10.27	Put	Bond Future	965.9500	0.9659	962.2300	0.9622	(0.385)	0	0	228
2019/05/30	2044	07/11/2019	10.07	Put	Bond Future	2,890.9400	2.8909	2,897.7500	2.8977	0.236	0	0	0
2019/05/30	2044	07/11/2019	10.52	Call	Bond Future	5,765.1300	5.7651	5,730.2300	5.7302	(0.605)	0	0	0
2019/05/30	2044	07/11/2019	9.74	Put	Bond Future	4,314.2400	4.3142	4,326.6500	4.3267	0.288	0	0	0
2019/05/30	2044	07/11/2019			Bond Future	9.9958	91.1576	10.0003	91.1209	0.045	0.0000	0.0000	0
2019/05/30	2044	07/11/2019	10.06	Call	Bond Future	3,451.7300	3.4517	3,422.0300	3.4220	(0.860)	0	0	0
2019/05/30	2044	07/11/2019	10.06	Put	Bond Future	2,927.5400	2.9275	2,934.5000	2.9345	0.238	0	0	0
2019/05/30	2044	07/11/2019	10.52	Put	Bond Future	1,632.5700	1.6326	1,634.3300	1.6343	0.108	0	0	328
2019/05/30	2044	07/11/2019	10.07	Call	Bond Future	3,496.3200	3.4963	3,466.4700	3.4665	(0.854)	0	0	0
2019/05/30	2044	07/11/2019	9.19	Call	Bond Future	679.7700	0.6798	667.3600	0.6674	(1.826)	0	0	328
2019/05/30	2044	07/11/2019	9.74	Call	Bond Future	2,172.9800	2.1730	2,148.7300	2.1487	(1.116)	0	0	328
2019/05/30	2044	07/11/2019	10.05	Call	Bond Future	3,407.4100	3.4074	3,377.8500	3.3779	(0.868)	0	0	0
2019/05/30	2044	07/11/2019	10.05	Put	Bond Future	2,964.5300	2.9645	2,971.6300	2.9716	0.239	0	0	0
2019/05/30	2044	07/11/2019	9.19	Put	Bond Future	7,726.4500	7.7264	7,750.7000	7.7507	0.314	0	0	0
2019/05/30	2044	06/02/2020	9.74	Call	Bond Future	2,794.1200	2.7941	2,770.9200	2.7709	(0.830)	0	0	328
2019/05/30	2044	06/02/2020	10.78	Put	Bond Future	1,989.1000	1.9891	1,992.2800	1.9923	0.160	0	0	328
2019/05/30	2044	06/02/2020	9.77	Put	Bond Future	5,239.9300	5.2399	5,253.7700	5.2538	0.264	0	0	0
2019/05/30	2044	06/02/2020			Bond Future	10.0518	88.5414	10.0564	88.5039	0.046	0.0000	0.0000	0
2019/05/30	2044	06/02/2020	9.09	Put	Bond Future	9,392.9000	9.3929	9,417.8600	9.4179	0.266	0	0	0
2019/05/30	2044	06/02/2020	9.09	Call	Bond Future	971.5400	0.9715	959.0100	0.9590	(1.290)	0	0	328
2019/05/30	2044	06/02/2020	9.74	Put	Bond Future	5,387.1300	5.3871	5,401.4200	5.4014	0.265	0	0	0
2019/05/30	2044	06/02/2020	9.77	Call	Bond Future	2,901.8600	2.9019	2,878.2100	2.8782	(0.815)	0	0	0
2019/05/30	2044	06/02/2020	10.78	Call	Bond Future	7,583.5200	7.5835	7,549.2100	7.5492	(0.452)	0	0	0
2019/05/30	2044	06/02/2020	9.78	Call	Bond Future	2,938.1400	2.9381	2,914.3500	2.9144	(0.810)	0	0	0
2019/05/30	2044	06/02/2020	9.76	Put	Bond Future	5,289.0100	5.2890	5,303.0000	5.3030	0.265	0	0	0
2019/05/30	2044	06/02/2020	9.78	Put	Bond Future	5,191.4900	5.1915	5,205.1900	5.2052	0.264	0	0	0
2019/05/30	2044	06/02/2020	9.76	Call	Bond Future	2,866.0900	2.8661	2,842.5900	2.8426	(0.820)	0	0	0
2019/05/30	2046	01/08/2019			Bond Future	115.3154	115.3154	115.1038	115.1038	(0.184)	0.0000	0.0000	12,658
2019/05/30	2046	07/11/2019			Bond Future	115.9468	115.9468	115.7307	115.7307	(0.186)	0.0000	0.0000	0
2019/05/30	2046	06/02/2020			Bond Future	118.2235	118.2235	118.0030	118.0030	(0.187)	0.0000	0.0000	0
2019/05/30	2050	01/08/2019			Bond Future	118.6359	118.6359	118.6386	118.6386	0.002	0.0000	0.0000	10,989
2019/05/30	2050	07/11/2019			Bond Future	121.0493	121.0493	121.0517	121.0517	0.002	0.0000	0.0000	0

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2019/05/30	2050	06/02/2020			Bond Future	121.5896	121.5896	121.5918	121.5918	0.002	0.0000	0.0000	0
2019/05/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	AL37	01/08/2019			Index Future	647.0820	647.0820	647.2520	647.2520	0.026	0.0000	0.0000	0
2019/05/30	AL37	07/11/2019			Index Future	660.0750	660.0750	660.2480	660.2480	0.026	0.0000	0.0000	0
2019/05/30	AL37	06/02/2020			Index Future	672.8800	672.8800	673.0550	673.0550	0.026	0.0000	0.0000	0
2019/05/30	AL7T	01/08/2019			Index Future	748.9230	748.9230	748.7680	748.7680	(0.021)	0.0000	0.0000	0
2019/05/30	AL7T	07/11/2019			Index Future	763.9620	763.9620	763.8020	763.8020	(0.021)	0.0000	0.0000	0
2019/05/30	AL7T	06/02/2020			Index Future	778.7820	778.7820	778.6180	778.6180	(0.021)	0.0000	0.0000	0
2019/05/30	ALBI	01/08/2019			Index Future	673.3260	673.3260	673.2010	673.2010	(0.019)	0.0000	0.0000	973
2019/05/30	ALBI	07/11/2019			Index Future	686.8470	686.8470	686.7180	686.7180	(0.019)	0.0000	0.0000	0
2019/05/30	ALBI	06/02/2020			Index Future	700.1710	700.1710	700.0380	700.0380	(0.019)	0.0000	0.0000	0
2019/05/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/05/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/05/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/05/30	ES33	01/08/2019			Bond Future	10.9746	78.2696	10.9785	78.2472	0.035	0.0000	0.0000	350
2019/05/30	ES33	07/11/2019			Bond Future	11.0939	76.0470	11.0979	76.0240	0.037	0.0000	0.0000	0
2019/05/30	ES33	06/02/2020			Bond Future	11.2015	77.5231	11.2057	77.4995	0.038	0.0000	0.0000	0
2019/05/30	ES42	01/08/2019			Bond Future	11.2583	79.8983	11.2621	79.8727	0.034	0.0000	0.0000	4,919
2019/05/30	ES42	07/11/2019			Bond Future	11.3757	77.2371	11.3797	77.2109	0.036	0.0000	0.0000	0
2019/05/30	ES42	06/02/2020			Bond Future	11.4777	78.7368	11.4819	78.7098	0.037	0.0000	0.0000	0
2019/05/30	GOVI	01/08/2019	638.68	Call	GOVI	276,970.0000	27.6970	275,540.0000	27.5540	(0.516)	0	0	0
2019/05/30	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2019/05/30	GOVI	01/08/2019			GOVI	666.3770	666.3770	666.2340	666.2340	(0.021)	0.0000	0.0000	442
2019/05/30	GOVI	01/08/2019	638.69	Call	GOVI	276,870.0000	27.6870	275,440.0000	27.5440	(0.516)	0	0	0
2019/05/30	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	01/08/2019	638.67	Call	GOVI	277,070.0000	27.7070	275,640.0000	27.5640	(0.516)	0	0	0
2019/05/30	GOVI	07/11/2019	672.90	Call	GOVI	68,580.0000	6.8580	67,110.0000	6.7110	(2.143)	0	0	0
2019/05/30	GOVI	07/11/2019			GOVI	679.7580	679.7580	679.6110	679.6110	(0.022)	0.0000	0.0000	0
2019/05/30	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	07/11/2019	672.91	Call	GOVI	68,480.0000	6.8480	67,010.0000	6.7010	(2.147)	0	0	0
2019/05/30	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	07/11/2019	672.92	Call	GOVI	68,380.0000	6.8380	66,910.0000	6.6910	(2.150)	0	0	0
2019/05/30	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	06/02/2020	703.15	Put	GOVI	102,050.0000	10.2050	103,560.0000	10.3560	1.480	0	0	0
2019/05/30	GOVI	06/02/2020			GOVI	692.9450	692.9450	692.7940	692.7940	(0.022)	0.0000	0.0000	0
2019/05/30	GOVI	06/02/2020	703.14	Put	GOVI	101,950.0000	10.1950	103,460.0000	10.3460	1.481	0	0	0
2019/05/30	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	GOVI	06/02/2020	703.13	Put	GOVI	101,850.0000	10.1850	103,360.0000	10.3360	1.483	0	0	0
2019/05/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/05/30	IGOV	01/08/2019			Index Future	262.0040	262.0040	261.9610	261.9610	(0.016)	0.0000	0.0000	815
2019/05/30	IGOV	07/11/2019			Index Future	267.3340	267.3340	267.2890	267.2890	(0.017)	0.0000	0.0000	218
2019/05/30	IGOV	06/02/2020			Index Future	272.5820	272.5820	272.5360	272.5360	(0.017)	0.0000	0.0000	0
2019/05/30	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/05/30	IS01	19/09/2019			Interest Rate Swap	99.8700	99.8700	99.8700	99.8700	0.000	0.0000	0.0000	0
2019/05/30	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/05/30	IS02	20/09/2019			Interest Rate Swap	101.8700	101.8700	101.8700	101.8700	0.000	0.0000	0.0000	0
2019/05/30	IS02	20/12/2019			Interest Rate Swap	102.7600	102.7600	102.7600	102.7600	0.000	0.0000	0.0000	0
2019/05/30	IS02	23/03/2020			Interest Rate Swap	98.6800	98.6800	98.6700	98.6700	(0.010)	0.0000	0.0000	0
2019/05/30	IS02	22/06/2020			Interest Rate Swap	102.1700	102.1700	102.1700	102.1700	0.000	0.0000	0.0000	0
2019/05/30	IS02	21/09/2020			Interest Rate Swap	99.0500	99.0500	99.0600	99.0600	0.010	0.0000	0.0000	0
2019/05/30	IS05	17/12/2020			Interest Rate Swap	95.7500	95.7500	95.7600	95.7600	0.010	0.0000	0.0000	0
2019/05/30	IS05	16/03/2021			Interest Rate Swap	94.8100	94.8100	94.8300	94.8300	0.021	0.0000	0.0000	0
2019/05/30	IS05	15/06/2021			Interest Rate Swap	93.8400	93.8400	93.8600	93.8600	0.021	0.0000	0.0000	0
2019/05/30	IS05	21/09/2021			Interest Rate Swap	93.8400	93.8400	93.8800	93.8800	0.043	0.0000	0.0000	0
2019/05/30	IS05	21/12/2021			Interest Rate Swap	95.9100	95.9100	95.9500	95.9500	0.042	0.0000	0.0000	51
2019/05/30	IS05	15/03/2022			Interest Rate Swap	95.9200	95.9200	95.9600	95.9600	0.042	0.0000	0.0000	0
2019/05/30	IS05	21/06/2022			Interest Rate Swap	96.9700	96.9700	97.0200	97.0200	0.052	0.0000	0.0000	0
2019/05/30	IS05	20/09/2022			Interest Rate Swap	100.7800	100.7800	100.8400	100.8400	0.060	0.0000	0.0000	0
2019/05/30	IS05	20/12/2022			Interest Rate Swap	101.9200	101.9200	101.9800	101.9800	0.059	0.0000	0.0000	0
2019/05/30	IS05	22/03/2023			Interest Rate Swap	95.1300	95.1300	95.1900	95.1900	0.063	0.0000	0.0000	0
2019/05/30	IS05	20/06/2023			Interest Rate Swap	101.1100	101.1100	101.1700	101.1700	0.059	0.0000	0.0000	0
2019/05/30	IS05	19/09/2023			Interest Rate Swap	96.4700	96.4700	96.5300	96.5300	0.062	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
2019/05/30	IS10	17/12/2025			Interest Rate Swap	92.4300	92.4300	92.4500	92.4500	0.022	0.0000	0.0000	0
2019/05/30	IS10	16/03/2026			Interest Rate Swap	89.3400	89.3400	89.3600	89.3600	0.022	0.0000	0.0000	0
2019/05/30	IS10	15/06/2026			Interest Rate Swap	88.0100	88.0100	88.0400	88.0400	0.034	0.0000	0.0000	0
2019/05/30	IS10	21/09/2026			Interest Rate Swap	90.1700	90.1700	90.2100	90.2100	0.044	0.0000	0.0000	0
2019/05/30	IS10	21/12/2026			Interest Rate Swap	94.0000	94.0000	94.0500	94.0500	0.053	0.0000	0.0000	0
2019/05/30	IS10	15/03/2027			Interest Rate Swap	92.5300	92.5300	92.5800	92.5800	0.054	0.0000	0.0000	0
2019/05/30	IS10	21/06/2027			Interest Rate Swap	94.6100	94.6100	94.6700	94.6700	0.063	0.0000	0.0000	0
2019/05/30	IS10	20/09/2027			Interest Rate Swap	100.1200	100.1200	100.1700	100.1700	0.050	0.0000	0.0000	0
2019/05/30	IS10	20/12/2027			Interest Rate Swap	100.4600	100.4600	100.5100	100.5100	0.050	0.0000	0.0000	0
2019/05/30	IS10	22/03/2028			Interest Rate Swap	93.8500	93.8500	93.9000	93.9000	0.053	0.0000	0.0000	0
2019/05/30	IS10	20/06/2028			Interest Rate Swap	101.1300	101.1300	101.1800	101.1800	0.049	0.0000	0.0000	0
2019/05/30	IS10	19/09/2028			Interest Rate Swap	94.5800	94.5800	94.6300	94.6300	0.053	0.0000	0.0000	0
2019/05/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/05/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/05/30	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/05/30	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/05/30	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/05/30	R023	01/08/2019	8.95	Call	Bond Future	4,085.3000	4.0853	4,102.0000	4.1020	0.409	0	0	0
2019/05/30	R023	01/08/2019			Bond Future	7.5929	103.8229	7.5874	103.8400	(0.073)	0.0000	0.0000	56,982
2019/05/30	R023	01/08/2019	8.93	Call	Bond Future	4,027.0500	4.0270	4,043.7200	4.0437	0.414	0	0	0
2019/05/30	R023	01/08/2019	8.93	Put	Bond Future	3.9000	0.0039	3.5400	0.0035	(9.231)	0	0	0
2019/05/30	R023	01/08/2019	8.95	Put	Bond Future	3.4900	0.0035	3.1600	0.0032	(9.456)	0	0	0
2019/05/30	R023	01/08/2019	8.94	Call	Bond Future	4,056.1700	4.0562	4,072.8500	4.0729	0.411	0	0	0
2019/05/30	R023	01/08/2019	8.94	Put	Bond Future	3.6900	0.0037	3.3400	0.0033	(9.485)	0	0	0
2019/05/30	R023	07/11/2019	7.98	Call	Bond Future	1,548.4000	1.5484	1,557.7600	1.5578	0.604	0	0	0
2019/05/30	R023	07/11/2019			Bond Future	7.6003	101.9751	7.5943	101.9923	(0.078)	0.0000	0.0000	0
2019/05/30	R023	07/11/2019	7.99	Call	Bond Future	1,569.9300	1.5699	1,579.3700	1.5794	0.601	0	0	0
2019/05/30	R023	07/11/2019	7.98	Put	Bond Future	462.2600	0.4623	454.4500	0.4545	(1.690)	0	0	0
2019/05/30	R023	07/11/2019	7.99	Put	Bond Future	455.3900	0.4554	447.6600	0.4477	(1.697)	0	0	0
2019/05/30	R023	07/11/2019	8.00	Call	Bond Future	1,591.8000	1.5918	1,601.3100	1.6013	0.597	0	0	0
2019/05/30	R023	07/11/2019	8.00	Put	Bond Future	448.8600	0.4489	441.2000	0.4412	(1.707)	0	0	0
2019/05/30	R023	06/02/2020	7.54	Call	Bond Future	921.7700	0.9218	928.2700	0.9283	0.705	0	0	0
2019/05/30	R023	06/02/2020			Bond Future	7.5821	103.9541	7.5757	103.9714	(0.085)	0.0000	0.0000	0
2019/05/30	R023	06/02/2020	7.52	Call	Bond Future	891.1900	0.8912	897.5400	0.8975	0.713	0	0	0
2019/05/30	R023	06/02/2020	7.52	Put	Bond Future	1,058.1000	1.0581	1,047.1600	1.0472	(1.034)	0	0	0
2019/05/30	R023	06/02/2020	7.54	Put	Bond Future	1,034.9000	1.0349	1,024.1100	1.0241	(1.043)	0	0	0
2019/05/30	R023	06/02/2020	7.53	Call	Bond Future	906.5900	0.9066	913.0200	0.9130	0.709	0	0	0
2019/05/30	R023	06/02/2020	7.53	Put	Bond Future	1,046.6100	1.0466	1,035.7500	1.0358	(1.038)	0	0	0
2019/05/30	R035	01/08/2019	10.23	Call	Bond Future	4,337.3200	4.3373	4,331.9600	4.3320	(0.124)	0	0	0
2019/05/30	R035	01/08/2019	10.22	Put	Bond Future	536.9100	0.5369	525.4500	0.5255	(2.134)	0	0	0
2019/05/30	R035	01/08/2019			Bond Future	9.7095	97.1917	9.7087	97.1976	(0.008)	0.0000	0.0000	64,892
2019/05/30	R035	01/08/2019	10.24	Call	Bond Future	4,395.6500	4.3956	4,390.4300	4.3904	(0.119)	0	0	0

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2019/05/30	R035	01/08/2019	10.24	Put	Bond Future	511.4400		0.5114	500.2500	0.5002	(2.188)	0	0	0
2019/05/30	R035	01/08/2019	10.23	Put	Bond Future	524.0900		0.5241	512.7600	0.5128	(2.162)	0	0	0
2019/05/30	R035	01/08/2019	10.22	Call	Bond Future	4,279.0700		4.2791	4,273.5800	4.2736	(0.128)	0	0	0
2019/05/30	R035	07/11/2019	9.88	Call	Bond Future	3,255.0200		3.2550	3,249.4300	3.2494	(0.172)	0	0	0
2019/05/30	R035	07/11/2019	9.89	Call	Bond Future	3,296.4600		3.2965	3,290.9000	3.2909	(0.169)	0	0	0
2019/05/30	R035	07/11/2019	9.87	Put	Bond Future	2,565.8800		2.5659	2,554.3800	2.5544	(0.448)	0	0	0
2019/05/30	R035	07/11/2019	10.21	Put	Bond Future	1,663.4800		1.6635	1,653.2000	1.6532	(0.618)	0	0	3,500
2019/05/30	R035	07/11/2019			Bond Future	9.7825		94.6399	9.7817	94.6457	(0.008)	0.0000	0.0000	0
2019/05/30	R035	07/11/2019	9.89	Put	Bond Future	2,501.4300		2.5014	2,489.9900	2.4900	(0.457)	0	0	0
2019/05/30	R035	07/11/2019	9.87	Call	Bond Future	3,213.8300		3.2138	3,208.2100	3.2082	(0.175)	0	0	0
2019/05/30	R035	07/11/2019	8.92	Put	Bond Future	7,290.3300		7.2903	7,280.5300	7.2805	(0.134)	0	0	0
2019/05/30	R035	07/11/2019	8.92	Call	Bond Future	535.4800		0.5355	531.5600	0.5316	(0.732)	0	0	3,500
2019/05/30	R035	07/11/2019	9.52	Put	Bond Future	3,920.2500		3.9202	3,908.3700	3.9084	(0.303)	0	0	0
2019/05/30	R035	07/11/2019	9.52	Call	Bond Future	1,937.3200		1.9373	1,931.3200	1.9313	(0.310)	0	0	3,500
2019/05/30	R035	07/11/2019	9.88	Put	Bond Future	2,533.4900		2.5335	2,522.0200	2.5220	(0.453)	0	0	0
2019/05/30	R035	07/11/2019	10.21	Call	Bond Future	4,765.5400		4.7655	4,761.1400	4.7611	(0.092)	0	0	0
2019/05/30	R035	06/02/2020	9.60	Call	Bond Future	2,726.7200		2.7267	2,722.3500	2.7224	(0.160)	0	0	0
2019/05/30	R035	06/02/2020	9.61	Put	Bond Future	4,509.7400		4.5097	4,499.5800	4.4996	(0.225)	0	0	0
2019/05/30	R035	06/02/2020			Bond Future	9.8453		96.4766	9.8446	96.4824	(0.008)	0.0000	0.0000	0
2019/05/30	R035	06/02/2020	9.60	Put	Bond Future	4,551.9200		4.5519	4,541.7600	4.5418	(0.223)	0	0	0
2019/05/30	R035	06/02/2020	9.61	Call	Bond Future	2,759.9600		2.7600	2,755.5900	2.7556	(0.158)	0	0	0
2019/05/30	R035	06/02/2020	9.59	Call	Bond Future	2,693.3900		2.6934	2,689.0100	2.6890	(0.163)	0	0	0
2019/05/30	R035	06/02/2020	9.59	Put	Bond Future	4,594.1000		4.5941	4,583.9300	4.5839	(0.221)	0	0	0
2019/05/30	R186	01/08/2019	9.54	Call	Bond Future	5,774.0100		5.7740	5,775.3500	5.7753	0.023	0	0	0
2019/05/30	R186	01/08/2019	10.08	Put	Bond Future	4.9500		0.0050	4.5900	0.0046	(7.273)	0	0	6,000
2019/05/30	R186	01/08/2019	8.55	Put	Bond Future	1,073.1100		1.0731	1,062.1000	1.0621	(1.026)	0	0	3,100
2019/05/30	R186	01/08/2019	8.38	Call	Bond Future	811.2000		0.8112	804.0000	0.8040	(0.888)	0	0	0
2019/05/30	R186	01/08/2019			Bond Future	8.5141		112.0120	8.5134	112.0160	(0.008)	0.0000	0.0000	130,346
2019/05/30	R186	01/08/2019	9.52	Call	Bond Future	5,671.4000		5.6714	5,672.5900	5.6726	0.021	0	0	0
2019/05/30	R186	01/08/2019	9.52	Put	Bond Future	65.4600		0.0655	62.7300	0.0627	(4.170)	0	0	0
2019/05/30	R186	01/08/2019	8.30	Put	Bond Future	1,877.8600		1.8779	1,867.0400	1.8670	(0.576)	0	0	0
2019/05/30	R186	01/08/2019	8.30	Call	Bond Future	635.2700		0.6353	628.3700	0.6284	(1.086)	0	0	6,000
2019/05/30	R186	01/08/2019	9.05	Put	Bond Future	277.1800		0.2772	270.4400	0.2704	(2.432)	0	0	0
2019/05/30	R186	01/08/2019	9.05	Call	Bond Future	3,310.8000		3.3108	3,307.9800	3.3080	(0.085)	0	0	6,000
2019/05/30	R186	01/08/2019	9.54	Put	Bond Future	60.3900		0.0604	57.8100	0.0578	(4.272)	0	0	0
2019/05/30	R186	01/08/2019	10.08	Call	Bond Future	8,572.4400		8.5724	8,576.0000	8.5760	0.042	0	0	0
2019/05/30	R186	01/08/2019	8.55	Call	Bond Future	1,279.9200		1.2799	1,272.8300	1.2728	(0.554)	0	0	0
2019/05/30	R186	01/08/2019	8.38	Put	Bond Future	1,587.3200		1.5873	1,576.2000	1.5762	(0.701)	0	0	0
2019/05/30	R186	01/08/2019	8.70	Put	Bond Future	732.9300		0.7329	722.7900	0.7228	(1.383)	0	0	3,100
2019/05/30	R186	01/08/2019	9.53	Call	Bond Future	5,722.6800		5.7227	5,723.9400	5.7239	0.022	0	0	0
2019/05/30	R186	01/08/2019	9.53	Put	Bond Future	62.8800		0.0629	60.2200	0.0602	(4.230)	0	0	0
2019/05/30	R186	01/08/2019	9.22	Call	Bond Future	4,141.1800		4.1412	4,140.0300	4.1400	(0.028)	0	0	0
2019/05/30	R186	01/08/2019	9.22	Put	Bond Future	167.8100		0.1678	162.7400	0.1627	(3.021)	0	0	0
2019/05/30	R186	01/08/2019	8.70	Call	Bond Future	1,797.7600		1.7978	1,791.5400	1.7915	(0.346)	0	0	0
2019/05/30	R186	07/11/2019	8.94	Call	Bond Future	3,203.2000		3.2032	3,200.0300	3.2000	(0.099)	0	0	0
2019/05/30	R186	07/11/2019	8.23	Call	Bond Future	1,053.1500		1.0531	1,049.2100	1.0492	(0.374)	0	0	5,000
2019/05/30	R186	07/11/2019			Bond Future	8.5640		114.2615	8.5634	114.2652	(0.008)	0.0000	0.0000	0

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2019/05/30	R186	07/11/2019	8.94	Put	Bond Future	1,130.6400	1.1306	1,123.7300	1.1237	(0.611)	0	0	0
2019/05/30	R186	07/11/2019	8.73	Call	Bond Future	2,432.1100	2.4321	2,428.4100	2.4284	(0.152)	0	0	0
2019/05/30	R186	07/11/2019	8.73	Put	Bond Future	1,510.9900	1.5110	1,503.5500	1.5035	(0.492)	0	0	5,000
2019/05/30	R186	07/11/2019	8.95	Call	Bond Future	3,241.8400	3.2418	3,238.7000	3.2387	(0.097)	0	0	0
2019/05/30	R186	07/11/2019	8.96	Put	Bond Future	1,099.5300	1.0995	1,092.6800	1.0927	(0.623)	0	0	0
2019/05/30	R186	07/11/2019	8.23	Put	Bond Future	2,937.8200	2.9378	2,930.1400	2.9301	(0.261)	0	0	0
2019/05/30	R186	07/11/2019	8.95	Put	Bond Future	1,114.8500	1.1148	1,107.9700	1.1080	(0.617)	0	0	0
2019/05/30	R186	07/11/2019	8.96	Call	Bond Future	3,280.9300	3.2809	3,277.8200	3.2778	(0.095)	0	0	0
2019/05/30	R186	06/02/2020	8.57	Call	Bond Future	2,255.8100	2.2558	2,252.9600	2.2530	(0.126)	0	0	0
2019/05/30	R186	06/02/2020			Bond Future	8.5981	111.1711	8.5975	111.1746	(0.008)	0.0000	0.0000	0
2019/05/30	R186	06/02/2020	8.55	Call	Bond Future	2,196.8000	2.1968	2,193.9400	2.1939	(0.130)	0	0	0
2019/05/30	R186	06/02/2020	8.55	Put	Bond Future	2,457.9000	2.4579	2,451.5200	2.4515	(0.260)	0	0	0
2019/05/30	R186	06/02/2020	8.57	Put	Bond Future	2,408.3400	2.4083	2,401.9700	2.4020	(0.264)	0	0	0
2019/05/30	R186	06/02/2020	8.56	Call	Bond Future	2,226.2100	2.2262	2,223.3600	2.2234	(0.128)	0	0	0
2019/05/30	R186	06/02/2020	8.56	Put	Bond Future	2,433.0100	2.4330	2,426.6400	2.4266	(0.262)	0	0	0
2019/05/30	R197	01/08/2019			Bond Future	302.9998	302.9998	302.9391	302.9391	(0.020)	0.0000	0.0000	2,507
2019/05/30	R197	07/11/2019			Bond Future	309.1633	309.1633	309.1009	309.1009	(0.020)	0.0000	0.0000	0
2019/05/30	R197	06/02/2020			Bond Future	307.5884	307.5884	307.5241	307.5241	(0.021)	0.0000	0.0000	0
2019/05/30	R202	01/08/2019			Bond Future	235.2495	235.2495	235.2535	235.2535	0.002	0.0000	0.0000	9,390
2019/05/30	R202	07/11/2019			Bond Future	240.0350	240.0350	240.0384	240.0384	0.001	0.0000	0.0000	0
2019/05/30	R202	06/02/2020			Bond Future	240.6869	240.6869	240.6901	240.6901	0.001	0.0000	0.0000	0
2019/05/30	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R207	01/08/2019	7.33	Call	Bond Future	607.4800	0.6075	605.1700	0.6052	(0.380)	0	0	0
2019/05/30	R207	01/08/2019			Bond Future	5.9303	100.9675	5.9356	100.9651	0.089	0.0000	0.0000	4,891
2019/05/30	R207	01/08/2019	7.34	Call	Bond Future	611.8000	0.6118	609.4900	0.6095	(0.378)	0	0	0
2019/05/30	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R207	01/08/2019	7.35	Call	Bond Future	616.1100	0.6161	613.8000	0.6138	(0.375)	0	0	0
2019/05/30	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R207	07/11/2019	2.08	Put	Bond Future	253.2200	0.2532	255.7800	0.2558	1.011	0	0	0
2019/05/30	R207	07/11/2019			Bond Future	3.4872	102.9952	3.5015	102.9927	0.410	0.0000	0.0000	0
2019/05/30	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R207	07/11/2019	2.07	Put	Bond Future	255.0200	0.2550	257.5800	0.2576	1.004	0	0	0
2019/05/30	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R207	07/11/2019	2.06	Put	Bond Future	256.8300	0.2568	259.3900	0.2594	0.997	0	0	0
2019/05/30	R208	01/08/2019	8.16	Call	Bond Future	2,510.5000	2.5105	2,543.0200	2.5430	1.295	0	0	0
2019/05/30	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R208	01/08/2019			Bond Future	6.5092	102.7204	6.4882	102.7529	(0.323)	0.0000	0.0000	10,880
2019/05/30	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R208	01/08/2019	8.17	Call	Bond Future	2,525.4500	2.5254	2,557.9700	2.5580	1.288	0	0	0
2019/05/30	R208	01/08/2019	8.15	Call	Bond Future	2,495.5500	2.4956	2,528.0700	2.5281	1.303	0	0	0
2019/05/30	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/05/30	R208	07/11/2019	6.83	Call	Bond Future	774.5500	0.7745	801.1700	0.8012	3.437	0	0	0
2019/05/30	R208	07/11/2019	6.82	Put	Bond Future	76.7500	0.0767	70.2900	0.0703	(8.417)	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
2019/05/30	R208	07/11/2019			Bond Future	6.2940	101.3785	6.2689	101.4114	(0.399)	0.0000	0.0000	0
2019/05/30	R208	07/11/2019	6.84	Call	Bond Future	786.0700	0.7861	812.8000	0.8128	3.400	0	0	0
2019/05/30	R208	07/11/2019	6.84	Put	Bond Future	73.6200	0.0736	67.4000	0.0674	(8.449)	0	0	0
2019/05/30	R208	07/11/2019	6.83	Put	Bond Future	75.0800	0.0751	68.7500	0.0688	(8.431)	0	0	0
2019/05/30	R208	07/11/2019	6.82	Call	Bond Future	763.2300	0.7632	789.7200	0.7897	3.471	0	0	0
2019/05/30	R208	06/02/2020	6.13	Put	Bond Future	167.2600	0.1673	154.7500	0.1547	(7.479)	0	0	0
2019/05/30	R208	06/02/2020	6.12	Call	Bond Future	375.2400	0.3752	395.9200	0.3959	5.511	0	0	0
2019/05/30	R208	06/02/2020			Bond Future	5.9320	103.3460	5.9014	103.3794	(0.516)	0.0000	0.0000	0
2019/05/30	R208	06/02/2020	6.13	Call	Bond Future	382.6900	0.3827	403.5600	0.4036	5.454	0	0	0
2019/05/30	R208	06/02/2020	6.12	Put	Bond Future	170.6800	0.1707	157.9800	0.1580	(7.441)	0	0	0
2019/05/30	R208	06/02/2020	6.14	Call	Bond Future	390.5100	0.3905	411.5800	0.4116	5.396	0	0	0
2019/05/30	R208	06/02/2020	6.14	Put	Bond Future	164.2200	0.1642	151.9100	0.1519	(7.496)	0	0	0
2019/05/30	R209	01/08/2019	10.17	Call	Bond Future	3,678.1100	3.6781	3,646.2000	3.6462	(0.868)	0	0	0
2019/05/30	R209	01/08/2019	10.15	Put	Bond Future	536.7300	0.5367	533.3300	0.5333	(0.633)	0	0	0
2019/05/30	R209	01/08/2019	9.30	Call	Bond Future	580.4900	0.5805	563.5600	0.5636	(2.917)	0	0	7,560
2019/05/30	R209	01/08/2019			Bond Future	9.6644	74.1799	9.6688	74.1514	0.046	0.0000	0.0000	87,736
2019/05/30	R209	01/08/2019	10.17	Put	Bond Future	512.9800	0.5130	509.5200	0.5095	(0.674)	0	0	0
2019/05/30	R209	01/08/2019	10.15	Call	Bond Future	3,580.5700	3.5806	3,548.7200	3.5487	(0.890)	0	0	0
2019/05/30	R209	01/08/2019	10.16	Put	Bond Future	524.7300	0.5247	521.3000	0.5213	(0.654)	0	0	0
2019/05/30	R209	01/08/2019	9.30	Put	Bond Future	2,994.9400	2.9949	3,006.4600	3.0065	0.385	0	0	0
2019/05/30	R209	01/08/2019	9.80	Put	Bond Future	1,154.7100	1.1547	1,154.2900	1.1543	(0.036)	0	0	0
2019/05/30	R209	01/08/2019	10.16	Call	Bond Future	3,629.2500	3.6293	3,597.3700	3.5974	(0.878)	0	0	0
2019/05/30	R209	01/08/2019	9.80	Call	Bond Future	2,024.1500	2.0241	1,995.2800	1.9953	(1.426)	0	0	7,560
2019/05/30	R209	01/08/2019	10.46	Call	Bond Future	5,150.8800	5.1509	5,118.9900	5.1190	(0.619)	0	0	0
2019/05/30	R209	01/08/2019	10.46	Put	Bond Future	261.8200	0.2618	258.3800	0.2584	(1.314)	0	0	7,560
2019/05/30	R209	07/11/2019	9.82	Call	Bond Future	2,781.7800	2.7818	2,757.9800	2.7580	(0.856)	0	0	0
2019/05/30	R209	07/11/2019			Bond Future	9.7270	72.5171	9.7315	72.4879	0.047	0.0000	0.0000	0
2019/05/30	R209	07/11/2019	9.80	Call	Bond Future	2,711.0700	2.7111	2,687.5100	2.6875	(0.869)	0	0	0
2019/05/30	R209	07/11/2019	9.80	Put	Bond Future	2,246.4100	2.2464	2,252.0600	2.2521	0.252	0	0	0
2019/05/30	R209	07/11/2019	9.82	Put	Bond Future	2,190.6600	2.1907	2,196.0700	2.1961	0.247	0	0	0
2019/05/30	R209	07/11/2019	9.81	Call	Bond Future	2,746.3200	2.7463	2,722.6400	2.7226	(0.862)	0	0	0
2019/05/30	R209	07/11/2019	9.81	Put	Bond Future	2,218.3900	2.2184	2,223.9200	2.2239	0.249	0	0	0
2019/05/30	R209	06/02/2020	9.52	Put	Bond Future	3,967.7100	3.9677	3,978.7000	3.9787	0.277	0	0	0
2019/05/30	R209	06/02/2020			Bond Future	9.7782	73.9246	9.7829	73.8948	0.048	0.0000	0.0000	0
2019/05/30	R209	06/02/2020	9.51	Call	Bond Future	2,278.1800	2.2782	2,259.4400	2.2594	(0.823)	0	0	0
2019/05/30	R209	06/02/2020	9.51	Put	Bond Future	4,004.5300	4.0045	4,015.6400	4.0156	0.277	0	0	0
2019/05/30	R209	06/02/2020	9.52	Call	Bond Future	2,306.7900	2.3068	2,287.9300	2.2879	(0.818)	0	0	0
2019/05/30	R209	06/02/2020	9.50	Call	Bond Future	2,249.5100	2.2495	2,230.8800	2.2309	(0.828)	0	0	0
2019/05/30	R209	06/02/2020	9.50	Put	Bond Future	4,041.3800	4.0414	4,052.6000	4.0526	0.278	0	0	0
2019/05/30	R210	01/08/2019			Bond Future	190.2754	190.2754	190.2779	190.2779	0.001	0.0000	0.0000	2,142
2019/05/30	R210	07/11/2019			Bond Future	191.5472	191.5472	191.5494	191.5494	0.001	0.0000	0.0000	0
2019/05/30	R210	06/02/2020			Bond Future	195.3083	195.3083	195.3103	195.3103	0.001	0.0000	0.0000	0
2019/05/30	R212	01/08/2019			Bond Future	159.6174	159.6174	159.6577	159.6577	0.025	0.0000	0.0000	6,690
2019/05/30	R212	07/11/2019			Bond Future	162.8646	162.8646	162.9054	162.9054	0.025	0.0000	0.0000	0
2019/05/30	R212	06/02/2020			Bond Future	163.8229	163.8229	163.8642	163.8642	0.025	0.0000	0.0000	0

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2019/05/30	R213	01/08/2019	9.99	Put	Bond Future	271.2200	0.2712	268.2800	0.2683	(1.084)	0	0	0
2019/05/30	R213	01/08/2019	9.98	Call	Bond Future	4,341.6400	4.3416	4,311.2700	4.3113	(0.700)	0	0	0
2019/05/30	R213	01/08/2019			Bond Future	9.3045	86.8966	9.3089	86.8692	0.047	0.0000	0.0000	17,140
2019/05/30	R213	01/08/2019	9.99	Call	Bond Future	4,392.7900	4.3928	4,362.4300	4.3624	(0.691)	0	0	0
2019/05/30	R213	01/08/2019	9.98	Put	Bond Future	278.2200	0.2782	275.2700	0.2753	(1.060)	0	0	0
2019/05/30	R213	01/08/2019	10.00	Call	Bond Future	4,444.0500	4.4440	4,413.6900	4.4137	(0.683)	0	0	0
2019/05/30	R213	01/08/2019	10.00	Put	Bond Future	264.3900	0.2644	261.4500	0.2614	(1.112)	0	0	0
2019/05/30	R213	07/11/2019	9.59	Put	Bond Future	1,748.4700	1.7485	1,752.5900	1.7526	0.236	0	0	0
2019/05/30	R213	07/11/2019	9.58	Call	Bond Future	3,042.9700	3.0430	3,019.0200	3.0190	(0.787)	0	0	0
2019/05/30	R213	07/11/2019			Bond Future	9.3696	85.0896	9.3742	85.0614	0.049	0.0000	0.0000	0
2019/05/30	R213	07/11/2019	9.59	Call	Bond Future	3,081.0300	3.0810	3,056.9800	3.0570	(0.781)	0	0	0
2019/05/30	R213	07/11/2019	9.58	Put	Bond Future	1,770.2700	1.7703	1,774.4900	1.7745	0.238	0	0	0
2019/05/30	R213	07/11/2019	9.60	Call	Bond Future	3,119.0600	3.1191	3,094.9000	3.0949	(0.775)	0	0	0
2019/05/30	R213	07/11/2019	9.60	Put	Bond Future	1,726.7100	1.7267	1,730.7200	1.7307	0.232	0	0	0
2019/05/30	R213	06/02/2020	9.26	Put	Bond Future	3,299.0700	3.2991	3,309.2900	3.3093	0.310	0	0	0
2019/05/30	R213	06/02/2020	9.27	Call	Bond Future	2,332.1600	2.3322	2,313.4100	2.3134	(0.804)	0	0	0
2019/05/30	R213	06/02/2020			Bond Future	9.4244	86.7409	9.4292	86.7120	0.051	0.0000	0.0000	0
2019/05/30	R213	06/02/2020	9.28	Call	Bond Future	2,361.7000	2.3617	2,342.8400	2.3428	(0.799)	0	0	0
2019/05/30	R213	06/02/2020	9.28	Put	Bond Future	3,235.9100	3.2359	3,245.9000	3.2459	0.309	0	0	0
2019/05/30	R213	06/02/2020	9.26	Call	Bond Future	2,302.8000	2.3028	2,284.1700	2.2842	(0.809)	0	0	0
2019/05/30	R213	06/02/2020	9.27	Put	Bond Future	3,267.3700	3.2674	3,277.4700	3.2775	0.309	0	0	0
2019/05/30	R214	01/08/2019	10.34	Put	Bond Future	627.1200	0.6271	623.4700	0.6235	(0.582)	0	0	0
2019/05/30	R214	01/08/2019			Bond Future	9.8851	72.8289	9.8894	72.7995	0.044	0.0000	0.0000	10,672
2019/05/30	R214	01/08/2019	10.33	Call	Bond Future	3,523.9800	3.5240	3,491.0300	3.4910	(0.935)	0	0	0
2019/05/30	R214	01/08/2019	10.33	Put	Bond Future	640.8100	0.6408	637.2000	0.6372	(0.563)	0	0	0
2019/05/30	R214	01/08/2019	10.34	Call	Bond Future	3,572.8900	3.5729	3,539.9000	3.5399	(0.923)	0	0	0
2019/05/30	R214	01/08/2019	10.32	Call	Bond Future	3,475.2600	3.4753	3,442.3500	3.4424	(0.947)	0	0	0
2019/05/30	R214	01/08/2019	10.32	Put	Bond Future	654.7800	0.6548	651.2100	0.6512	(0.545)	0	0	0
2019/05/30	R214	07/11/2019	10.02	Put	Bond Future	2,466.4100	2.4664	2,471.8500	2.4719	0.221	0	0	0
2019/05/30	R214	07/11/2019			Bond Future	9.9513	70.9931	9.9559	70.9629	0.046	0.0000	0.0000	0
2019/05/30	R214	07/11/2019	10.01	Call	Bond Future	2,882.1500	2.8821	2,857.5700	2.8576	(0.853)	0	0	0
2019/05/30	R214	07/11/2019	10.01	Put	Bond Future	2,495.0900	2.4951	2,500.6500	2.5006	0.223	0	0	0
2019/05/30	R214	07/11/2019	10.02	Call	Bond Future	2,919.0900	2.9191	2,894.3900	2.8944	(0.846)	0	0	0
2019/05/30	R214	07/11/2019	10.00	Call	Bond Future	2,845.5900	2.8456	2,821.1300	2.8211	(0.860)	0	0	0
2019/05/30	R214	07/11/2019	10.00	Put	Bond Future	2,524.2400	2.5242	2,529.9200	2.5299	0.225	0	0	0
2019/05/30	R214	06/02/2020	9.73	Call	Bond Future	2,410.8800	2.4109	2,391.3100	2.3913	(0.812)	0	0	0
2019/05/30	R214	06/02/2020			Bond Future	10.0085	72.3709	10.0132	72.3400	0.047	0.0000	0.0000	0
2019/05/30	R214	06/02/2020	9.71	Call	Bond Future	2,351.7600	2.3518	2,332.4300	2.3324	(0.822)	0	0	0
2019/05/30	R214	06/02/2020	9.71	Put	Bond Future	4,354.0700	4.3541	4,365.6200	4.3656	0.265	0	0	0
2019/05/30	R214	06/02/2020	9.73	Put	Bond Future	4,276.2100	4.2762	4,287.5200	4.2875	0.264	0	0	0
2019/05/30	R214	06/02/2020	9.72	Call	Bond Future	2,381.1100	2.3811	2,361.6600	2.3617	(0.817)	0	0	0
2019/05/30	R214	06/02/2020	9.72	Put	Bond Future	4,314.8800	4.3149	4,326.3100	4.3263	0.265	0	0	0
2019/05/30	R248	01/08/2019	10.35	Call	Bond Future	4,613.0500	4.6131	4,571.0000	4.5710	(0.912)	0	0	0
2019/05/30	R248	01/08/2019	10.34	Put	Bond Future	743.3400	0.7433	739.0400	0.7390	(0.578)	0	0	0
2019/05/30	R248	01/08/2019			Bond Future	9.8798	93.0602	9.8842	93.0225	0.044	0.0000	0.0000	105,307

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2019/05/30	R248	01/08/2019	10.36	Call	Bond Future	4,676.2900	4.6763	4,634.2000	4.6342	(0.900)	0	0	0
2019/05/30	R248	01/08/2019	10.36	Put	Bond Future	710.6500	0.7106	706.2700	0.7063	(0.616)	0	0	0
2019/05/30	R248	01/08/2019	10.35	Put	Bond Future	726.8200	0.7268	722.4800	0.7225	(0.597)	0	0	0
2019/05/30	R248	01/08/2019	10.34	Call	Bond Future	4,550.0400	4.5500	4,508.0300	4.5080	(0.923)	0	0	0
2019/05/30	R248	07/11/2019	10.02	Call	Bond Future	3,664.9600	3.6650	3,633.5300	3.6335	(0.858)	0	0	0
2019/05/30	R248	07/11/2019	10.01	Put	Bond Future	3,073.9800	3.0740	3,081.3200	3.0813	0.239	0	0	0
2019/05/30	R248	07/11/2019			Bond Future	9.9456	90.4888	9.9501	90.4502	0.046	0.0000	0.0000	48
2019/05/30	R248	07/11/2019	10.03	Call	Bond Future	3,712.4900	3.7125	3,680.9000	3.6809	(0.851)	0	0	0
2019/05/30	R248	07/11/2019	10.03	Put	Bond Future	3,000.8700	3.0009	3,007.8900	3.0079	0.234	0	0	0
2019/05/30	R248	07/11/2019	10.02	Put	Bond Future	3,037.1100	3.0371	3,044.2900	3.0443	0.236	0	0	0
2019/05/30	R248	07/11/2019	10.01	Call	Bond Future	3,617.9100	3.6179	3,586.6400	3.5866	(0.864)	0	0	0
2019/05/30	R248	06/02/2020	9.71	Put	Bond Future	5,439.8200	5.4398	5,454.9200	5.4549	0.278	0	0	0
2019/05/30	R248	06/02/2020			Bond Future	10.0023	92.2451	10.0071	92.2055	0.047	0.0000	0.0000	0
2019/05/30	R248	06/02/2020	9.71	Call	Bond Future	2,924.3600	2.9244	2,899.8400	2.8998	(0.838)	0	0	0
2019/05/30	R248	06/02/2020	9.70	Put	Bond Future	5,490.3400	5.4903	5,505.6000	5.5056	0.278	0	0	0
2019/05/30	R248	06/02/2020	9.72	Call	Bond Future	2,962.0300	2.9620	2,937.3500	2.9374	(0.833)	0	0	0
2019/05/30	R248	06/02/2020	9.72	Put	Bond Future	5,389.3900	5.3894	5,404.3300	5.4043	0.277	0	0	0
2019/05/30	R248	06/02/2020	9.70	Call	Bond Future	2,886.6400	2.8866	2,862.2800	2.8623	(0.844)	0	0	0

Total

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