



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2019/06/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/06/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	2025	01/08/2019			Bond Future	135.7635	135.7635	135.7850	135.7850	0.016	0.0000	0.0000	1,622
2019/06/06	2025	07/11/2019			Bond Future	138.5205	138.5205	138.5422	138.5422	0.016	0.0000	0.0000	0
2019/06/06	2025	06/02/2020			Bond Future	139.7571	139.7571	139.7790	139.7790	0.016	0.0000	0.0000	0
2019/06/06	2029	01/08/2019			Bond Future	103.3157	103.3157	103.1511	103.1511	(0.159)	0.0000	0.0000	4,132
2019/06/06	2029	07/11/2019			Bond Future	104.3193	104.3193	104.1511	104.1511	(0.161)	0.0000	0.0000	0
2019/06/06	2029	06/02/2020			Bond Future	106.3609	106.3609	106.1893	106.1893	(0.161)	0.0000	0.0000	0
2019/06/06	2030	01/08/2019	9.91	Put	Bond Future	205.6600	0.2057	229.4800	0.2295	11.582	0	0	0
2019/06/06	2030	01/08/2019	9.68	Call	Bond Future	3,222.3800	3.2224	3,014.8100	3.0148	(6.442)	0	0	0
2019/06/06	2030	01/08/2019	8.67	Put	Bond Future	3,723.1900	3.7232	3,939.1100	3.9391	5.799	0	0	0
2019/06/06	2030	01/08/2019	9.15	Put	Bond Future	1,521.3700	1.5214	1,651.4300	1.6514	8.549	0	0	0
2019/06/06	2030	01/08/2019			Bond Future	9.2194	92.0426	9.2595	91.7914	0.435	0.0000	0.0000	52,803
2019/06/06	2030	01/08/2019	8.35	Put	Bond Future	5,708.0600	5.7081	5,950.3800	5.9504	4.245	0	0	0
2019/06/06	2030	01/08/2019	8.35	Call	Bond Future	36.4400	0.0364	27.5800	0.0276	(24.314)	0	0	2,025
2019/06/06	2030	01/08/2019	9.22	Put	Bond Future	1,296.6500	1.2966	1,412.8200	1.4128	8.959	0	0	0
2019/06/06	2030	01/08/2019	9.22	Call	Bond Future	1,300.6000	1.3006	1,165.5900	1.1656	(10.381)	0	0	5,400
2019/06/06	2030	01/08/2019	9.69	Call	Bond Future	3,271.7100	3.2717	3,063.0600	3.0631	(6.377)	0	0	0
2019/06/06	2030	01/08/2019	9.69	Put	Bond Future	383.3200	0.3833	425.8500	0.4259	11.095	0	0	5,400
2019/06/06	2030	01/08/2019	9.91	Call	Bond Future	4,402.7000	4.4027	4,175.3400	4.1753	(5.164)	0	0	0
2019/06/06	2030	01/08/2019	9.92	Call	Bond Future	4,455.7200	4.4557	4,227.7100	4.2277	(5.117)	0	0	0
2019/06/06	2030	01/08/2019	9.90	Put	Bond Future	211.6800	0.2117	236.1600	0.2362	11.565	0	0	0
2019/06/06	2030	01/08/2019	9.68	Put	Bond Future	394.0900	0.3941	437.7000	0.4377	11.066	0	0	4,800
2019/06/06	2030	01/08/2019	8.67	Call	Bond Future	191.6900	0.1917	156.4300	0.1564	(18.394)	0	0	5,400
2019/06/06	2030	01/08/2019	9.15	Call	Bond Future	1,085.1200	1.0851	964.0000	0.9640	(11.162)	0	0	2,025
2019/06/06	2030	01/08/2019	9.92	Put	Bond Future	199.8100	0.1998	222.9800	0.2230	11.596	0	0	0
2019/06/06	2030	01/08/2019	9.90	Call	Bond Future	4,349.7900	4.3498	4,123.0900	4.1231	(5.212)	0	0	0
2019/06/06	2030	01/08/2019	8.77	Put	Bond Future	3,173.7900	3.1738	3,375.3900	3.3754	6.352	0	0	0
2019/06/06	2030	01/08/2019	8.77	Call	Bond Future	298.3400	0.2983	248.7600	0.2488	(16.619)	0	0	0
2019/06/06	2030	01/08/2019	9.27	Put	Bond Future	1,151.8600	1.1519	1,258.3500	1.2583	9.245	0	0	0
2019/06/06	2030	01/08/2019	9.27	Call	Bond Future	1,468.5400	1.4685	1,323.8500	1.3238	(9.853)	0	0	0
2019/06/06	2030	07/11/2019	9.49	Put	Bond Future	1,688.4500	1.6884	1,786.1000	1.7861	5.783	0	0	0
2019/06/06	2030	07/11/2019	9.76	Put	Bond Future	1,178.4900	1.1785	1,250.7800	1.2508	6.134	0	0	5,500
2019/06/06	2030	07/11/2019			Bond Future	9.2827	93.8879	9.3245	93.6315	0.450	0.0000	0.0000	0
2019/06/06	2030	07/11/2019	9.10	Put	Bond Future	2,805.1000	2.8051	2,946.8100	2.9468	5.052	0	0	0
2019/06/06	2030	07/11/2019	9.10	Call	Bond Future	1,672.6300	1.6726	1,557.9500	1.5579	(6.856)	0	0	5,500
2019/06/06	2030	07/11/2019	9.48	Call	Bond Future	2,913.6600	2.9137	2,755.9600	2.7560	(5.412)	0	0	0
2019/06/06	2030	07/11/2019	9.48	Put	Bond Future	1,711.8000	1.7118	1,810.4900	1.8105	5.765	0	0	0
2019/06/06	2030	07/11/2019	8.60	Put	Bond Future	4,921.1900	4.9212	5,120.7500	5.1208	4.055	0	0	0
2019/06/06	2030	07/11/2019	8.60	Call	Bond Future	594.3700	0.5944	537.5400	0.5375	(9.561)	0	0	5,500
2019/06/06	2030	07/11/2019	9.49	Call	Bond Future	2,950.6900	2.9507	2,791.9500	2.7919	(5.380)	0	0	0
2019/06/06	2030	07/11/2019	9.76	Call	Bond Future	4,050.7500	4.0507	3,866.6500	3.8667	(4.545)	0	0	0
2019/06/06	2030	07/11/2019	8.57	Put	Bond Future	5,073.3200	5.0733	5,275.9900	5.2760	3.995	0	0	0
2019/06/06	2030	07/11/2019	9.47	Call	Bond Future	2,876.6100	2.8766	2,719.9600	2.7200	(5.446)	0	0	0

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2019/06/06	2030	07/11/2019	9.47	Put	Bond Future	1,735.1700	1.7352	1,834.9100	1.8349	5.748	0	0	0
2019/06/06	2030	07/11/2019	9.12	Put	Bond Future	2,736.4500	2.7364	2,875.7900	2.8758	5.092	0	0	0
2019/06/06	2030	07/11/2019	9.12	Call	Bond Future	1,728.8100	1.7288	1,611.7600	1.6118	(6.771)	0	0	0
2019/06/06	2030	07/11/2019	9.70	Call	Bond Future	3,795.1300	3.7951	3,616.2100	3.6162	(4.714)	0	0	0
2019/06/06	2030	07/11/2019	9.70	Put	Bond Future	1,277.3400	1.2773	1,354.8100	1.3548	6.065	0	0	0
2019/06/06	2030	07/11/2019	8.57	Call	Bond Future	550.2700	0.5503	496.5500	0.4966	(9.762)	0	0	0
2019/06/06	2030	06/02/2020	9.14	Call	Bond Future	2,202.3800	2.2024	2,082.0600	2.0821	(5.463)	0	0	0
2019/06/06	2030	06/02/2020	9.15	Put	Bond Future	3,356.3200	3.3563	3,496.6200	3.4966	4.180	0	0	0
2019/06/06	2030	06/02/2020			Bond Future	9.3350	91.6945	9.3784	91.4329	0.465	0.0000	0.0000	0
2019/06/06	2030	06/02/2020	9.14	Put	Bond Future	3,388.6900	3.3887	3,529.9400	3.5299	4.168	0	0	0
2019/06/06	2030	06/02/2020	9.15	Call	Bond Future	2,231.3500	2.2313	2,110.0800	2.1101	(5.435)	0	0	0
2019/06/06	2030	06/02/2020	9.16	Call	Bond Future	2,260.5100	2.2605	2,138.2900	2.1383	(5.407)	0	0	0
2019/06/06	2030	06/02/2020	9.16	Put	Bond Future	3,324.2000	3.3242	3,463.5500	3.4636	4.192	0	0	0
2019/06/06	2032	01/08/2019	10.10	Call	Bond Future	4,376.8500	4.3769	4,137.1800	4.1372	(5.476)	0	0	0
2019/06/06	2032	01/08/2019	10.11	Put	Bond Future	296.6100	0.2966	328.9100	0.3289	10.890	0	0	0
2019/06/06	2032	01/08/2019			Bond Future	9.4837	93.8856	9.5237	93.6128	0.423	0.0000	0.0000	41,446
2019/06/06	2032	01/08/2019	10.10	Put	Bond Future	304.7300	0.3047	337.8600	0.3379	10.872	0	0	0
2019/06/06	2032	01/08/2019	10.11	Call	Bond Future	4,432.6800	4.4327	4,192.1800	4.1922	(5.426)	0	0	0
2019/06/06	2032	01/08/2019	10.09	Call	Bond Future	4,321.1600	4.3212	4,082.3400	4.0823	(5.527)	0	0	0
2019/06/06	2032	01/08/2019	10.09	Put	Bond Future	313.0600	0.3131	347.0400	0.3470	10.854	0	0	0
2019/06/06	2032	07/11/2019	9.71	Call	Bond Future	3,064.6900	3.0647	2,897.7400	2.8977	(5.448)	0	0	0
2019/06/06	2032	07/11/2019	9.70	Put	Bond Future	2,048.8800	2.0489	2,161.5000	2.1615	5.497	0	0	0
2019/06/06	2032	07/11/2019			Bond Future	9.5532	91.6064	9.5948	91.3280	0.436	0.0000	0.0000	0
2019/06/06	2032	07/11/2019	9.72	Call	Bond Future	3,103.7900	3.1038	2,935.7200	2.9357	(5.415)	0	0	0
2019/06/06	2032	07/11/2019	9.72	Put	Bond Future	1,994.9400	1.9949	2,105.3000	2.1053	5.532	0	0	0
2019/06/06	2032	07/11/2019	9.71	Put	Bond Future	2,021.7700	2.0218	2,133.2500	2.1332	5.514	0	0	0
2019/06/06	2032	07/11/2019	9.70	Call	Bond Future	3,025.8100	3.0258	2,860.0000	2.8600	(5.480)	0	0	0
2019/06/06	2032	06/02/2020	9.40	Put	Bond Future	3,862.0400	3.8620	4,015.5600	4.0156	3.975	0	0	0
2019/06/06	2032	06/02/2020			Bond Future	9.6103	93.3785	9.6534	93.0945	0.449	0.0000	0.0000	0
2019/06/06	2032	06/02/2020	9.39	Call	Bond Future	2,428.9300	2.4289	2,299.4500	2.2994	(5.331)	0	0	0
2019/06/06	2032	06/02/2020	9.39	Put	Bond Future	3,899.0500	3.8990	4,053.5800	4.0536	3.963	0	0	0
2019/06/06	2032	06/02/2020	9.40	Call	Bond Future	2,459.3600	2.4594	2,328.8700	2.3289	(5.306)	0	0	0
2019/06/06	2032	06/02/2020	9.38	Call	Bond Future	2,398.7100	2.3987	2,270.2300	2.2702	(5.356)	0	0	0
2019/06/06	2032	06/02/2020	9.38	Put	Bond Future	3,936.3400	3.9363	4,091.8700	4.0919	3.951	0	0	0
2019/06/06	2033	01/08/2019			Bond Future	104.5590	104.5590	104.5759	104.5759	0.016	0.0000	0.0000	6,090
2019/06/06	2033	07/11/2019			Bond Future	105.5128	105.5128	105.5298	105.5298	0.016	0.0000	0.0000	0
2019/06/06	2033	06/02/2020			Bond Future	107.5777	107.5777	107.5949	107.5949	0.016	0.0000	0.0000	0
2019/06/06	2037	01/08/2019	10.31	Call	Bond Future	3,811.5300	3.8115	3,598.9100	3.5989	(5.578)	0	0	0
2019/06/06	2037	01/08/2019			Bond Future	9.8727	88.8100	9.9076	88.5480	0.353	0.0000	0.0000	46,825
2019/06/06	2037	01/08/2019	10.29	Call	Bond Future	3,698.9700	3.6990	3,488.6200	3.4886	(5.687)	0	0	0
2019/06/06	2037	01/08/2019	10.29	Put	Bond Future	638.5400	0.6385	690.2000	0.6902	8.090	0	0	0
2019/06/06	2037	01/08/2019	10.31	Put	Bond Future	608.5000	0.6085	657.8900	0.6579	8.117	0	0	0
2019/06/06	2037	01/08/2019	10.30	Call	Bond Future	3,755.1800	3.7552	3,543.6800	3.5437	(5.632)	0	0	0
2019/06/06	2037	01/08/2019	10.30	Put	Bond Future	623.4100	0.6234	673.9200	0.6739	8.102	0	0	0
2019/06/06	2037	07/11/2019	9.97	Call	Bond Future	2,892.2000	2.8922	2,744.4100	2.7444	(5.110)	0	0	0

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2019/06/06	2037	07/11/2019			Bond Future	9.9435	90.5905	9.9796	90.3231	0.363	0.0000	0.0000	0
2019/06/06	2037	07/11/2019	9.95	Call	Bond Future	2,813.6700	2.8137	2,668.1600	2.6682	(5.172)	0	0	0
2019/06/06	2037	07/11/2019	9.95	Put	Bond Future	2,765.2400	2.7652	2,887.1300	2.8871	4.408	0	0	0
2019/06/06	2037	07/11/2019	9.97	Put	Bond Future	2,695.4800	2.6955	2,815.0900	2.8151	4.437	0	0	0
2019/06/06	2037	07/11/2019	9.96	Call	Bond Future	2,852.8000	2.8528	2,706.1500	2.7062	(5.141)	0	0	0
2019/06/06	2037	07/11/2019	9.96	Put	Bond Future	2,730.1800	2.7302	2,850.9300	2.8509	4.423	0	0	0
2019/06/06	2037	06/02/2020	9.67	Call	Bond Future	2,381.3600	2.3814	2,265.5000	2.2655	(4.865)	0	0	0
2019/06/06	2037	06/02/2020	9.66	Put	Bond Future	4,932.0200	4.9320	5,089.8400	5.0898	3.200	0	0	0
2019/06/06	2037	06/02/2020			Bond Future	10.0044	88.0827	10.0416	87.8100	0.372	0.0000	0.0000	0
2019/06/06	2037	06/02/2020	9.68	Call	Bond Future	2,413.0600	2.4131	2,296.2300	2.2962	(4.842)	0	0	0
2019/06/06	2037	06/02/2020	9.68	Put	Bond Future	4,842.4000	4.8424	4,998.2800	4.9983	3.219	0	0	0
2019/06/06	2037	06/02/2020	9.67	Put	Bond Future	4,887.1900	4.8872	5,044.0400	5.0440	3.209	0	0	0
2019/06/06	2037	06/02/2020	9.66	Call	Bond Future	2,349.6000	2.3496	2,234.7100	2.2347	(4.890)	0	0	0
2019/06/06	2038	01/08/2019			Bond Future	122.0802	122.0802	122.1006	122.1006	0.017	0.0000	0.0000	11,677
2019/06/06	2038	07/11/2019			Bond Future	124.5593	124.5593	124.5799	124.5799	0.017	0.0000	0.0000	0
2019/06/06	2038	06/02/2020			Bond Future	125.3385	125.3385	125.3593	125.3593	0.017	0.0000	0.0000	0
2019/06/06	2040	01/08/2019	10.37	Put	Bond Future	598.6500	0.5987	650.2200	0.6502	8.614	0	0	0
2019/06/06	2040	01/08/2019	10.36	Call	Bond Future	3,988.4600	3.9885	3,758.8800	3.7589	(5.756)	0	0	0
2019/06/06	2040	01/08/2019			Bond Future	9.9320	92.0482	9.9668	91.7658	0.351	0.0000	0.0000	33,656
2019/06/06	2040	01/08/2019	10.37	Call	Bond Future	4,049.3500	4.0494	3,818.5400	3.8185	(5.700)	0	0	0
2019/06/06	2040	01/08/2019	10.36	Put	Bond Future	614.2100	0.6142	667.0100	0.6670	8.596	0	0	0
2019/06/06	2040	01/08/2019	10.38	Call	Bond Future	4,110.5900	4.1106	3,878.5700	3.8786	(5.644)	0	0	0
2019/06/06	2040	01/08/2019	10.38	Put	Bond Future	583.5600	0.5836	633.9200	0.6339	8.630	0	0	0
2019/06/06	2040	07/11/2019	9.80	Put	Bond Future	3,868.0800	3.8681	4,025.7700	4.0258	4.077	0	0	0
2019/06/06	2040	07/11/2019	9.30	Put	Bond Future	6,719.0700	6.7191	6,941.3800	6.9414	3.309	0	0	0
2019/06/06	2040	07/11/2019	10.04	Put	Bond Future	2,868.1200	2.8681	2,995.4200	2.9954	4.438	0	0	0
2019/06/06	2040	07/11/2019	10.03	Call	Bond Future	3,131.6900	3.1317	2,971.9300	2.9719	(5.101)	0	0	0
2019/06/06	2040	07/11/2019			Bond Future	10.0017	93.8937	10.0377	93.6054	0.360	0.0000	0.0000	0
2019/06/06	2040	07/11/2019	9.80	Call	Bond Future	2,228.2600	2.2283	2,097.6700	2.0977	(5.861)	0	0	1,260
2019/06/06	2040	07/11/2019	9.30	Call	Bond Future	806.8400	0.8068	740.8700	0.7409	(8.176)	0	0	1,260
2019/06/06	2040	07/11/2019	10.04	Call	Bond Future	3,174.5900	3.1746	3,013.6100	3.0136	(5.071)	0	0	0
2019/06/06	2040	07/11/2019	10.03	Put	Bond Future	2,905.0200	2.9050	3,033.5400	3.0335	4.424	0	0	0
2019/06/06	2040	07/11/2019	10.05	Call	Bond Future	3,217.7600	3.2178	3,055.5700	3.0556	(5.040)	0	0	0
2019/06/06	2040	07/11/2019	10.05	Put	Bond Future	2,831.6100	2.8316	2,957.7000	2.9577	4.453	0	0	0
2019/06/06	2040	06/02/2020	9.76	Call	Bond Future	2,689.1100	2.6891	2,560.5200	2.5605	(4.782)	0	0	0
2019/06/06	2040	06/02/2020			Bond Future	10.0617	91.1992	10.0990	90.9052	0.370	0.0000	0.0000	0
2019/06/06	2040	06/02/2020	9.74	Call	Bond Future	2,619.9900	2.6200	2,493.4800	2.4935	(4.829)	0	0	0
2019/06/06	2040	06/02/2020	9.74	Put	Bond Future	5,226.4800	5.2265	5,393.9600	5.3940	3.204	0	0	0
2019/06/06	2040	06/02/2020	9.76	Put	Bond Future	5,130.1600	5.1302	5,295.5600	5.2956	3.224	0	0	0
2019/06/06	2040	06/02/2020	9.75	Call	Bond Future	2,654.7200	2.6547	2,527.1700	2.5272	(4.805)	0	0	0
2019/06/06	2040	06/02/2020	9.75	Put	Bond Future	5,178.4300	5.1784	5,344.8700	5.3449	3.214	0	0	0
2019/06/06	2044	01/08/2019	10.40	Put	Bond Future	633.1400	0.6331	676.8900	0.6769	6.910	0	0	0
2019/06/06	2044	01/08/2019	9.86	Put	Bond Future	2,266.9900	2.2670	2,394.8700	2.3949	5.641	0	0	0
2019/06/06	2044	01/08/2019	10.53	Call	Bond Future	4,878.7500	4.8788	4,665.5300	4.6655	(4.370)	0	0	0
2019/06/06	2044	01/08/2019	9.39	Call	Bond Future	229.0700	0.2291	195.1400	0.1951	(14.812)	0	0	228

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
2019/06/06	2044	01/08/2019			Bond Future	9.9704	89.0295	10.0001	88.7845	0.298	0.0000	0.0000	42,611
2019/06/06	2044	01/08/2019	10.39	Call	Bond Future	4,002.2100	4.0022	3,801.9800	3.8020	(5.003)	0	0	0
2019/06/06	2044	01/08/2019	10.39	Put	Bond Future	649.3500	0.6494	694.1600	0.6942	6.901	0	0	0
2019/06/06	2044	01/08/2019	10.40	Call	Bond Future	4,063.2800	4.0633	3,861.9900	3.8620	(4.954)	0	0	0
2019/06/06	2044	01/08/2019	9.86	Call	Bond Future	1,348.0300	1.3480	1,230.8700	1.2309	(8.691)	0	0	100
2019/06/06	2044	01/08/2019	10.53	Put	Bond Future	454.5700	0.4546	486.3900	0.4864	7.000	0	0	100
2019/06/06	2044	01/08/2019	9.39	Put	Bond Future	5,244.0900	5.2441	5,455.2000	5.4552	4.026	0	0	0
2019/06/06	2044	01/08/2019	9.74	Put	Bond Future	2,885.6900	2.8857	3,036.7500	3.0368	5.235	0	0	0
2019/06/06	2044	01/08/2019	10.38	Call	Bond Future	3,941.2800	3.9413	3,742.1300	3.7421	(5.053)	0	0	0
2019/06/06	2044	01/08/2019	10.38	Put	Bond Future	665.8300	0.6658	711.7200	0.7117	6.892	0	0	0
2019/06/06	2044	01/08/2019	9.36	Put	Bond Future	5,483.4300	5.4834	5,698.3500	5.6984	3.919	0	0	0
2019/06/06	2044	01/08/2019	9.36	Call	Bond Future	196.4700	0.1965	166.3500	0.1664	(15.331)	0	0	100
2019/06/06	2044	01/08/2019	9.74	Call	Bond Future	949.6000	0.9496	855.6200	0.8556	(9.897)	0	0	228
2019/06/06	2044	01/08/2019	10.27	Call	Bond Future	3,290.9000	3.2909	3,104.9000	3.1049	(5.652)	0	0	0
2019/06/06	2044	01/08/2019	10.27	Put	Bond Future	874.8100	0.8748	933.8500	0.9339	6.749	0	0	228
2019/06/06	2044	07/11/2019	10.07	Put	Bond Future	2,952.1500	2.9521	3,061.3200	3.0613	3.698	0	0	0
2019/06/06	2044	07/11/2019	10.52	Call	Bond Future	5,441.7700	5.4418	5,259.1500	5.2591	(3.356)	0	0	0
2019/06/06	2044	07/11/2019	9.74	Put	Bond Future	4,427.8000	4.4278	4,573.6000	4.5736	3.293	0	0	0
2019/06/06	2044	07/11/2019			Bond Future	10.0377	90.8145	10.0685	90.5643	0.307	0.0000	0.0000	0
2019/06/06	2044	07/11/2019	10.06	Call	Bond Future	3,171.2900	3.1713	3,031.2600	3.0313	(4.416)	0	0	0
2019/06/06	2044	07/11/2019	10.06	Put	Bond Future	2,990.1300	2.9901	3,100.3600	3.1004	3.686	0	0	0
2019/06/06	2044	07/11/2019	10.52	Put	Bond Future	1,652.2400	1.6522	1,719.8800	1.7199	4.094	0	0	328
2019/06/06	2044	07/11/2019	10.07	Call	Bond Future	3,214.5000	3.2145	3,073.4100	3.0734	(4.389)	0	0	0
2019/06/06	2044	07/11/2019	9.19	Call	Bond Future	560.3400	0.5603	516.1900	0.5162	(7.879)	0	0	328
2019/06/06	2044	07/11/2019	9.74	Call	Bond Future	1,943.5100	1.9435	1,839.0500	1.8391	(5.375)	0	0	328
2019/06/06	2044	07/11/2019	10.05	Call	Bond Future	3,128.1300	3.1281	2,989.1600	2.9892	(4.443)	0	0	0
2019/06/06	2044	07/11/2019	10.05	Put	Bond Future	3,028.2800	3.0283	3,139.5700	3.1396	3.675	0	0	0
2019/06/06	2044	07/11/2019	9.19	Put	Bond Future	7,950.0500	7.9500	8,156.1600	8.1562	2.593	0	0	0
2019/06/06	2044	06/02/2020	9.74	Call	Bond Future	2,561.7700	2.5618	2,453.3200	2.4533	(4.233)	0	0	328
2019/06/06	2044	06/02/2020	10.78	Put	Bond Future	2,018.3500	2.0184	2,084.7600	2.0848	3.290	0	0	328
2019/06/06	2044	06/02/2020	9.77	Put	Bond Future	5,359.0900	5.3591	5,503.1700	5.5032	2.689	0	0	0
2019/06/06	2044	06/02/2020			Bond Future	10.0958	88.1858	10.1275	87.9305	0.314	0.0000	0.0000	0
2019/06/06	2044	06/02/2020	9.09	Put	Bond Future	9,616.5000	9.6165	9,821.3100	9.8213	2.130	0	0	0
2019/06/06	2044	06/02/2020	9.09	Call	Bond Future	839.5900	0.8396	789.1300	0.7891	(6.010)	0	0	328
2019/06/06	2044	06/02/2020	9.74	Put	Bond Future	5,510.3300	5.5103	5,657.1500	5.6572	2.664	0	0	0
2019/06/06	2044	06/02/2020	9.77	Call	Bond Future	2,665.4700	2.6655	2,554.2800	2.5543	(4.171)	0	0	0
2019/06/06	2044	06/02/2020	10.78	Call	Bond Future	7,257.2200	7.2572	7,068.3600	7.0684	(2.602)	0	0	0
2019/06/06	2044	06/02/2020	9.78	Call	Bond Future	2,700.3300	2.7003	2,588.2400	2.5882	(4.151)	0	0	0
2019/06/06	2044	06/02/2020	9.76	Put	Bond Future	5,409.3200	5.4093	5,554.3100	5.5543	2.680	0	0	0
2019/06/06	2044	06/02/2020	9.78	Put	Bond Future	5,309.2300	5.3092	5,452.4100	5.4524	2.697	0	0	0
2019/06/06	2044	06/02/2020	9.76	Call	Bond Future	2,630.8500	2.6308	2,520.5700	2.5206	(4.192)	0	0	0
2019/06/06	2046	01/08/2019			Bond Future	114.9492	114.9492	114.9684	114.9684	0.017	0.0000	0.0000	12,658
2019/06/06	2046	07/11/2019			Bond Future	115.5640	115.5640	115.5830	115.5830	0.017	0.0000	0.0000	0
2019/06/06	2046	06/02/2020			Bond Future	117.8257	117.8257	117.8451	117.8451	0.016	0.0000	0.0000	0
2019/06/06	2050	01/08/2019			Bond Future	118.8052	118.8052	118.8253	118.8253	0.017	0.0000	0.0000	10,989
2019/06/06	2050	07/11/2019			Bond Future	121.2178	121.2178	121.2380	121.2380	0.017	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
2019/06/06	2050	06/02/2020			Bond Future	121.7534	121.7534	121.7738	121.7738	0.017	0.0000	0.0000	0
2019/06/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	AL37	01/08/2019			Index Future	649.6790	649.6790	649.2100	649.2100	(0.072)	0.0000	0.0000	0
2019/06/06	AL37	07/11/2019			Index Future	662.7020	662.7020	662.2210	662.2210	(0.073)	0.0000	0.0000	0
2019/06/06	AL37	06/02/2020			Index Future	675.5150	675.5150	675.0240	675.0240	(0.073)	0.0000	0.0000	0
2019/06/06	AL7T	01/08/2019			Index Future	748.7490	748.7490	747.3640	747.3640	(0.185)	0.0000	0.0000	0
2019/06/06	AL7T	07/11/2019			Index Future	763.7570	763.7570	762.3430	762.3430	(0.185)	0.0000	0.0000	0
2019/06/06	AL7T	06/02/2020			Index Future	778.5240	778.5240	777.0820	777.0820	(0.185)	0.0000	0.0000	0
2019/06/06	ALBI	01/08/2019			Index Future	672.0730	672.0730	670.6260	670.6260	(0.215)	0.0000	0.0000	973
2019/06/06	ALBI	07/11/2019			Index Future	685.5440	685.5440	684.0670	684.0670	(0.215)	0.0000	0.0000	0
2019/06/06	ALBI	06/02/2020			Index Future	698.7990	698.7990	697.2920	697.2920	(0.216)	0.0000	0.0000	0
2019/06/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	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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2019/06/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/06/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/06/06	ES33	01/08/2019			Bond Future	11.0322	77.9373	11.0667	77.7394	0.313	0.0000	0.0000	350
2019/06/06	ES33	07/11/2019			Bond Future	11.1542	75.7053	11.1901	75.5032	0.322	0.0000	0.0000	0
2019/06/06	ES33	06/02/2020			Bond Future	11.2649	77.1697	11.3022	76.9635	0.330	0.0000	0.0000	0
2019/06/06	ES42	01/08/2019			Bond Future	11.2904	79.6867	11.3249	79.4609	0.306	0.0000	0.0000	4,919
2019/06/06	ES42	07/11/2019			Bond Future	11.4096	77.0185	11.4455	76.7879	0.315	0.0000	0.0000	0
2019/06/06	ES42	06/02/2020			Bond Future	11.5136	78.5087	11.5508	78.2736	0.323	0.0000	0.0000	0
2019/06/06	GOVI	01/08/2019	638.68	Call	GOVI	263,300.0000	26.3300	248,560.0000	24.8560	(5.598)	0	0	0
2019/06/06	GOVI	01/08/2019	638.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2019/06/06	GOVI	01/08/2019			GOVI	665.0100	665.0100	663.5360	663.5360	(0.222)	0.0000	0.0000	442
2019/06/06	GOVI	01/08/2019	638.69	Call	GOVI	263,200.0000	26.3200	248,460.0000	24.8460	(5.600)	0	0	0
2019/06/06	GOVI	01/08/2019	638.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	01/08/2019	638.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	01/08/2019	638.67	Call	GOVI	263,400.0000	26.3400	248,660.0000	24.8660	(5.596)	0	0	0
2019/06/06	GOVI	07/11/2019	672.90	Call	GOVI	54,400.0000	5.4400	39,350.0000	3.9350	(27.665)	0	0	0
2019/06/06	GOVI	07/11/2019			GOVI	678.3400	678.3400	676.8350	676.8350	(0.222)	0.0000	0.0000	0
2019/06/06	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	07/11/2019	672.91	Call	GOVI	54,300.0000	5.4300	39,250.0000	3.9250	(27.716)	0	0	0
2019/06/06	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	07/11/2019	672.92	Call	GOVI	54,200.0000	5.4200	39,150.0000	3.9150	(27.768)	0	0	0
2019/06/06	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	06/02/2020	703.15	Put	GOVI	116,950.0000	11.6950	132,290.0000	13.2290	13.117	0	0	0
2019/06/06	GOVI	06/02/2020			GOVI	691.4550	691.4550	689.9210	689.9210	(0.222)	0.0000	0.0000	0
2019/06/06	GOVI	06/02/2020	703.14	Put	GOVI	116,850.0000	11.6850	132,190.0000	13.2190	13.128	0	0	0
2019/06/06	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	GOVI	06/02/2020	703.13	Put	GOVI	116,750.0000	11.6750	132,090.0000	13.2090	13.139	0	0	0
2019/06/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/06/06	IGOV	01/08/2019			Index Future	262.1250	262.1250	262.1320	262.1320	0.003	0.0000	0.0000	815
2019/06/06	IGOV	07/11/2019			Index Future	267.4470	267.4470	267.4540	267.4540	0.003	0.0000	0.0000	218
2019/06/06	IGOV	06/02/2020			Index Future	272.6810	272.6810	272.6880	272.6880	0.003	0.0000	0.0000	0
2019/06/06	IS01	20/06/2019			Interest Rate Swap	102.0100	102.0100	102.0100	102.0100	0.000	0.0000	0.0000	0
2019/06/06	IS01	19/09/2019			Interest Rate Swap	99.8600	99.8600	99.8600	99.8600	0.000	0.0000	0.0000	0
2019/06/06	IS02	21/06/2019			Interest Rate Swap	99.7400	99.7400	99.7400	99.7400	0.000	0.0000	0.0000	0
2019/06/06	IS02	20/09/2019			Interest Rate Swap	101.8600	101.8600	101.8600	101.8600	0.000	0.0000	0.0000	0
2019/06/06	IS02	20/12/2019			Interest Rate Swap	102.7200	102.7200	102.7200	102.7200	0.000	0.0000	0.0000	0
2019/06/06	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/06/06	IS02	22/06/2020			Interest Rate Swap	102.0200	102.0200	102.0200	102.0200	0.000	0.0000	0.0000	0
2019/06/06	IS02	21/09/2020			Interest Rate Swap	98.8500	98.8500	98.8600	98.8600	0.010	0.0000	0.0000	0
2019/06/06	IS05	17/12/2020			Interest Rate Swap	95.4900	95.4900	95.5100	95.5100	0.021	0.0000	0.0000	0
2019/06/06	IS05	16/03/2021			Interest Rate Swap	94.5100	94.5100	94.5400	94.5400	0.032	0.0000	0.0000	0
2019/06/06	IS05	15/06/2021			Interest Rate Swap	93.4900	93.4900	93.5400	93.5400	0.053	0.0000	0.0000	0
2019/06/06	IS05	21/09/2021			Interest Rate Swap	93.4600	93.4600	93.5000	93.5000	0.043	0.0000	0.0000	0
2019/06/06	IS05	21/12/2021			Interest Rate Swap	95.4800	95.4800	95.5300	95.5300	0.052	0.0000	0.0000	51
2019/06/06	IS05	15/03/2022			Interest Rate Swap	95.4600	95.4600	95.5000	95.5000	0.042	0.0000	0.0000	0
2019/06/06	IS05	21/06/2022			Interest Rate Swap	96.4900	96.4900	96.5200	96.5200	0.031	0.0000	0.0000	0
2019/06/06	IS05	20/09/2022			Interest Rate Swap	100.2800	100.2800	100.3200	100.3200	0.040	0.0000	0.0000	0
2019/06/06	IS05	20/12/2022			Interest Rate Swap	101.4100	101.4100	101.4500	101.4500	0.039	0.0000	0.0000	0
2019/06/06	IS05	22/03/2023			Interest Rate Swap	94.5900	94.5900	94.6300	94.6300	0.042	0.0000	0.0000	0
2019/06/06	IS05	20/06/2023			Interest Rate Swap	100.5700	100.5700	100.6100	100.6100	0.040	0.0000	0.0000	0
2019/06/06	IS05	19/09/2023			Interest Rate Swap	95.9200	95.9200	95.9600	95.9600	0.042	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
2019/06/06	IS10	17/12/2025			Interest Rate Swap	91.8500	91.8500	91.8600	91.8600	0.011	0.0000	0.0000	0
2019/06/06	IS10	16/03/2026			Interest Rate Swap	88.7500	88.7500	88.7500	88.7500	0.000	0.0000	0.0000	0
2019/06/06	IS10	15/06/2026			Interest Rate Swap	87.4100	87.4100	87.4200	87.4200	0.011	0.0000	0.0000	0
2019/06/06	IS10	21/09/2026			Interest Rate Swap	89.5600	89.5600	89.5700	89.5700	0.011	0.0000	0.0000	0
2019/06/06	IS10	21/12/2026			Interest Rate Swap	93.3900	93.3900	93.3900	93.3900	0.000	0.0000	0.0000	0
2019/06/06	IS10	15/03/2027			Interest Rate Swap	91.9000	91.9000	91.9000	91.9000	0.000	0.0000	0.0000	0
2019/06/06	IS10	21/06/2027			Interest Rate Swap	93.9900	93.9900	93.9900	93.9900	0.000	0.0000	0.0000	0
2019/06/06	IS10	20/09/2027			Interest Rate Swap	99.5000	99.5000	99.5000	99.5000	0.000	0.0000	0.0000	0
2019/06/06	IS10	20/12/2027			Interest Rate Swap	99.8500	99.8500	99.8400	99.8400	(0.010)	0.0000	0.0000	0
2019/06/06	IS10	22/03/2028			Interest Rate Swap	93.2300	93.2300	93.2200	93.2200	(0.011)	0.0000	0.0000	0
2019/06/06	IS10	20/06/2028			Interest Rate Swap	100.5400	100.5400	100.5200	100.5200	(0.020)	0.0000	0.0000	0
2019/06/06	IS10	19/09/2028			Interest Rate Swap	93.9600	93.9600	93.9400	93.9400	(0.021)	0.0000	0.0000	0
2019/06/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/06/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/06/06	JBAF	19/06/2019			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2019/06/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/06/06	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/06/06	R023	01/08/2019	8.95	Call	Bond Future	4,527.0000	4.5270	4,462.3200	4.4623	(1.429)	0	0	0
2019/06/06	R023	01/08/2019			Bond Future	7.4494	104.2670	7.4703	104.2023	0.280	0.0000	0.0000	56,943
2019/06/06	R023	01/08/2019	8.93	Call	Bond Future	4,468.4800	4.4685	4,403.8100	4.4038	(1.447)	0	0	0
2019/06/06	R023	01/08/2019	8.93	Put	Bond Future	1.2200	0.0012	1.2700	0.0013	4.098	0	0	0
2019/06/06	R023	01/08/2019	8.95	Put	Bond Future	1.0800	0.0011	1.1200	0.0011	3.704	0	0	0
2019/06/06	R023	01/08/2019	8.94	Call	Bond Future	4,497.7400	4.4977	4,433.0700	4.4331	(1.438)	0	0	0
2019/06/06	R023	01/08/2019	8.94	Put	Bond Future	1.1500	0.0012	1.2000	0.0012	4.348	0	0	0
2019/06/06	R023	07/11/2019	7.98	Call	Bond Future	1,850.6600	1.8507	1,798.3300	1.7983	(2.828)	0	0	0
2019/06/06	R023	07/11/2019			Bond Future	7.4447	102.4244	7.4675	102.3582	0.307	0.0000	0.0000	0
2019/06/06	R023	07/11/2019	7.99	Call	Bond Future	1,874.1900	1.8742	1,821.6400	1.8216	(2.804)	0	0	0
2019/06/06	R023	07/11/2019	7.98	Put	Bond Future	315.2000	0.3152	329.0900	0.3291	4.407	0	0	0
2019/06/06	R023	07/11/2019	7.99	Put	Bond Future	310.3300	0.3103	324.0000	0.3240	4.405	0	0	0
2019/06/06	R023	07/11/2019	8.00	Call	Bond Future	1,897.8000	1.8978	1,845.0300	1.8450	(2.781)	0	0	0
2019/06/06	R023	07/11/2019	8.00	Put	Bond Future	305.5400	0.3055	318.9900	0.3190	4.402	0	0	0
2019/06/06	R023	06/02/2020	7.54	Call	Bond Future	1,126.7100	1.1267	1,087.1900	1.0872	(3.508)	0	0	0
2019/06/06	R023	06/02/2020			Bond Future	7.4144	104.4054	7.4395	104.3377	0.338	0.0000	0.0000	0
2019/06/06	R023	06/02/2020	7.52	Call	Bond Future	1,092.8500	1.0928	1,053.9300	1.0539	(3.561)	0	0	0
2019/06/06	R023	06/02/2020	7.52	Put	Bond Future	808.4200	0.8084	837.1900	0.8372	3.559	0	0	0
2019/06/06	R023	06/02/2020	7.54	Put	Bond Future	788.5000	0.7885	816.6700	0.8167	3.573	0	0	0
2019/06/06	R023	06/02/2020	7.53	Call	Bond Future	1,109.5500	1.1095	1,070.3400	1.0703	(3.534)	0	0	0
2019/06/06	R023	06/02/2020	7.53	Put	Bond Future	798.2300	0.7982	826.7100	0.8267	3.568	0	0	0
2019/06/06	R035	01/08/2019	10.23	Call	Bond Future	3,892.7300	3.8927	3,677.3100	3.6773	(5.534)	0	0	0
2019/06/06	R035	01/08/2019	10.22	Put	Bond Future	551.1200	0.5511	598.1000	0.5981	8.524	0	0	0
2019/06/06	R035	01/08/2019			Bond Future	9.7703	96.7340	9.8052	96.4727	0.357	0.0000	0.0000	65,619
2019/06/06	R035	01/08/2019	10.24	Call	Bond Future	3,950.1200	3.9501	3,733.6200	3.7336	(5.481)	0	0	0

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2019/06/06	R035	01/08/2019	10.24	Put	Bond Future	523.6100		0.5236	568.4200	0.5684	8.558	0	0	0
2019/06/06	R035	01/08/2019	10.23	Put	Bond Future	537.2000		0.5372	583.0900	0.5831	8.542	0	0	0
2019/06/06	R035	01/08/2019	10.22	Call	Bond Future	3,835.5800		3.8356	3,621.2500	3.6213	(5.588)	0	0	0
2019/06/06	R035	07/11/2019	9.88	Call	Bond Future	2,922.7400		2.9227	2,774.6100	2.7746	(5.068)	0	0	0
2019/06/06	R035	07/11/2019	9.89	Call	Bond Future	2,962.5300		2.9625	2,813.2800	2.8133	(5.038)	0	0	0
2019/06/06	R035	07/11/2019	9.87	Put	Bond Future	2,705.5900		2.7056	2,825.3100	2.8253	4.425	0	0	0
2019/06/06	R035	07/11/2019	10.21	Put	Bond Future	1,749.2500		1.7493	1,833.8000	1.8338	4.834	0	0	3,500
2019/06/06	R035	07/11/2019			Bond Future	9.8459		94.1695	9.8821	93.9028	0.368	0.0000	0.0000	0
2019/06/06	R035	07/11/2019	9.89	Put	Bond Future	2,637.8200		2.6378	2,755.3000	2.7553	4.454	0	0	0
2019/06/06	R035	07/11/2019	9.87	Call	Bond Future	2,883.2200		2.8832	2,736.2100	2.7362	(5.099)	0	0	0
2019/06/06	R035	07/11/2019	8.92	Put	Bond Future	7,644.0600		7.6441	7,871.2400	7.8712	2.972	0	0	0
2019/06/06	R035	07/11/2019	8.92	Call	Bond Future	418.8900		0.4189	379.3400	0.3793	(9.442)	0	0	3,500
2019/06/06	R035	07/11/2019	9.52	Put	Bond Future	4,132.8000		4.1328	4,293.7100	4.2937	3.893	0	0	0
2019/06/06	R035	07/11/2019	9.52	Call	Bond Future	1,679.5500		1.6796	1,573.7300	1.5737	(6.300)	0	0	3,500
2019/06/06	R035	07/11/2019	9.88	Put	Bond Future	2,671.5300		2.6715	2,790.1300	2.7901	4.439	0	0	0
2019/06/06	R035	07/11/2019	10.21	Call	Bond Future	4,380.9900		4.3810	4,198.8100	4.1988	(4.158)	0	0	0
2019/06/06	R035	06/02/2020	9.60	Call	Bond Future	2,454.6300		2.4546	2,337.0700	2.3371	(4.789)	0	0	0
2019/06/06	R035	06/02/2020	9.61	Put	Bond Future	4,721.8300		4.7218	4,875.4000	4.8754	3.252	0	0	0
2019/06/06	R035	06/02/2020			Bond Future	9.9118		95.9910	9.9493	95.7189	0.378	0.0000	0.0000	0
2019/06/06	R035	06/02/2020	9.60	Put	Bond Future	4,765.5000		4.7655	4,920.0200	4.9200	3.242	0	0	0
2019/06/06	R035	06/02/2020	9.61	Call	Bond Future	2,486.3800		2.4864	2,367.8700	2.3679	(4.766)	0	0	0
2019/06/06	R035	06/02/2020	9.59	Call	Bond Future	2,423.1000		2.4231	2,306.4900	2.3065	(4.812)	0	0	0
2019/06/06	R035	06/02/2020	9.59	Put	Bond Future	4,809.4800		4.8095	4,964.9500	4.9650	3.233	0	0	0
2019/06/06	R186	01/08/2019	9.54	Call	Bond Future	6,016.0400		6.0160	5,875.1400	5.8751	(2.342)	0	0	0
2019/06/06	R186	01/08/2019	10.08	Put	Bond Future	2.2800		0.0023	2.4100	0.0024	5.702	0	0	6,000
2019/06/06	R186	01/08/2019	8.55	Put	Bond Future	894.0300		0.8940	947.0300	0.9470	5.928	0	0	3,100
2019/06/06	R186	01/08/2019	8.38	Call	Bond Future	862.1000		0.8621	792.3900	0.7924	(8.086)	0	0	0
2019/06/06	R186	01/08/2019			Bond Future	8.4681		112.2773	8.4929	112.1341	0.293	0.0000	0.0000	130,396
2019/06/06	R186	01/08/2019	9.52	Call	Bond Future	5,911.8400		5.9118	5,771.1700	5.7712	(2.379)	0	0	0
2019/06/06	R186	01/08/2019	9.52	Put	Bond Future	40.6300		0.0406	43.2000	0.0432	6.325	0	0	0
2019/06/06	R186	01/08/2019	8.30	Put	Bond Future	1,649.4200		1.6494	1,732.9500	1.7329	5.064	0	0	0
2019/06/06	R186	01/08/2019	8.30	Call	Bond Future	672.1000		0.6721	612.3900	0.6124	(8.884)	0	0	6,000
2019/06/06	R186	01/08/2019	9.05	Put	Bond Future	200.4200		0.2004	213.9800	0.2140	6.766	0	0	0
2019/06/06	R186	01/08/2019	9.05	Call	Bond Future	3,499.3100		3.4993	3,369.6300	3.3696	(3.706)	0	0	6,000
2019/06/06	R186	01/08/2019	9.54	Put	Bond Future	37.1500		0.0371	39.4900	0.0395	6.299	0	0	0
2019/06/06	R186	01/08/2019	10.08	Call	Bond Future	8,835.0400		8.8350	8,691.9300	8.6919	(1.620)	0	0	0
2019/06/06	R186	01/08/2019	8.55	Call	Bond Future	1,366.1100		1.3661	1,275.8700	1.2759	(6.606)	0	0	0
2019/06/06	R186	01/08/2019	8.38	Put	Bond Future	1,372.9500		1.3729	1,446.4800	1.4465	5.356	0	0	0
2019/06/06	R186	01/08/2019	8.70	Put	Bond Future	587.2700		0.5873	624.5500	0.6245	6.348	0	0	3,100
2019/06/06	R186	01/08/2019	9.53	Call	Bond Future	5,963.9300		5.9639	5,823.1400	5.8231	(2.361)	0	0	0
2019/06/06	R186	01/08/2019	9.53	Put	Bond Future	38.8600		0.0389	41.3100	0.0413	6.305	0	0	0
2019/06/06	R186	01/08/2019	9.22	Call	Bond Future	4,354.0000		4.3540	4,218.4800	4.2185	(3.113)	0	0	0
2019/06/06	R186	01/08/2019	9.22	Put	Bond Future	115.3600		0.1154	123.0800	0.1231	6.692	0	0	0
2019/06/06	R186	01/08/2019	8.70	Call	Bond Future	1,917.3700		1.9174	1,811.4100	1.8114	(5.526)	0	0	0
2019/06/06	R186	07/11/2019	8.94	Call	Bond Future	3,357.9100		3.3579	3,251.9100	3.2519	(3.157)	0	0	0
2019/06/06	R186	07/11/2019	8.23	Call	Bond Future	1,122.1500		1.1222	1,063.6100	1.0636	(5.217)	0	0	5,000
2019/06/06	R186	07/11/2019			Bond Future	8.5164		114.5279	8.5426	114.3815	0.307	0.0000	0.0000	0

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2019/06/06	R186	07/11/2019	8.94	Put	Bond Future	1,018.9100	1.0189	1,059.3400	1.0593	3.968	0	0	0
2019/06/06	R186	07/11/2019	8.73	Call	Bond Future	2,563.7000	2.5637	2,469.8000	2.4698	(3.663)	0	0	0
2019/06/06	R186	07/11/2019	8.73	Put	Bond Future	1,376.1400	1.3761	1,428.6700	1.4287	3.817	0	0	5,000
2019/06/06	R186	07/11/2019	8.95	Call	Bond Future	3,397.6000	3.3976	3,291.0800	3.2911	(3.135)	0	0	0
2019/06/06	R186	07/11/2019	8.96	Put	Bond Future	989.8800	0.9899	1,029.2700	1.0293	3.979	0	0	0
2019/06/06	R186	07/11/2019	8.23	Put	Bond Future	2,740.3800	2.7404	2,828.2700	2.8283	3.207	0	0	0
2019/06/06	R186	07/11/2019	8.95	Put	Bond Future	1,004.1700	1.0042	1,044.0800	1.0441	3.974	0	0	0
2019/06/06	R186	07/11/2019	8.96	Call	Bond Future	3,437.7200	3.4377	3,330.6800	3.3307	(3.114)	0	0	0
2019/06/06	R186	06/02/2020	8.57	Call	Bond Future	2,377.1300	2.3771	2,295.6800	2.2957	(3.426)	0	0	0
2019/06/06	R186	06/02/2020			Bond Future	8.5494	111.4353	8.5770	111.2857	0.322	0.0000	0.0000	0
2019/06/06	R186	06/02/2020	8.55	Call	Bond Future	2,315.8900	2.3159	2,235.5700	2.2356	(3.468)	0	0	0
2019/06/06	R186	06/02/2020	8.55	Put	Bond Future	2,312.7900	2.3128	2,382.0600	2.3821	2.995	0	0	0
2019/06/06	R186	06/02/2020	8.57	Put	Bond Future	2,265.4600	2.2655	2,333.6000	2.3336	3.008	0	0	0
2019/06/06	R186	06/02/2020	8.56	Call	Bond Future	2,346.2400	2.3462	2,265.3500	2.2653	(3.448)	0	0	0
2019/06/06	R186	06/02/2020	8.56	Put	Bond Future	2,288.8400	2.2888	2,357.5400	2.3575	3.002	0	0	0
2019/06/06	R197	01/08/2019			Bond Future	303.2803	303.2803	303.3248	303.3248	0.015	0.0000	0.0000	2,507
2019/06/06	R197	07/11/2019			Bond Future	309.4389	309.4389	309.4837	309.4837	0.014	0.0000	0.0000	0
2019/06/06	R197	06/02/2020			Bond Future	307.8303	307.8303	307.8755	307.8755	0.015	0.0000	0.0000	0
2019/06/06	R202	01/08/2019			Bond Future	235.5860	235.5860	235.6241	235.6241	0.016	0.0000	0.0000	9,459
2019/06/06	R202	07/11/2019			Bond Future	240.3701	240.3701	240.4085	240.4085	0.016	0.0000	0.0000	0
2019/06/06	R202	06/02/2020			Bond Future	241.0033	241.0033	241.0419	241.0419	0.016	0.0000	0.0000	0
2019/06/06	R207	01/08/2019	7.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R207	01/08/2019	7.33	Call	Bond Future	591.5900	0.5916	589.2500	0.5892	(0.396)	0	0	0
2019/06/06	R207	01/08/2019			Bond Future	5.9667	100.9516	5.9721	100.9492	0.090	0.0000	0.0000	4,891
2019/06/06	R207	01/08/2019	7.34	Call	Bond Future	595.9100	0.5959	593.5700	0.5936	(0.393)	0	0	0
2019/06/06	R207	01/08/2019	7.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R207	01/08/2019	7.35	Call	Bond Future	600.2200	0.6002	597.8800	0.5979	(0.390)	0	0	0
2019/06/06	R207	01/08/2019	7.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R207	07/11/2019	2.08	Put	Bond Future	273.1100	0.2731	275.6900	0.2757	0.945	0	0	0
2019/06/06	R207	07/11/2019			Bond Future	3.5981	102.9753	3.6125	102.9727	0.400	0.0000	0.0000	0
2019/06/06	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R207	07/11/2019	2.07	Put	Bond Future	274.9100	0.2749	277.4900	0.2775	0.938	0	0	0
2019/06/06	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R207	07/11/2019	2.06	Put	Bond Future	276.7200	0.2767	279.3000	0.2793	0.932	0	0	0
2019/06/06	R208	01/08/2019	8.16	Call	Bond Future	2,617.0800	2.6171	2,615.0200	2.6150	(0.079)	0	0	0
2019/06/06	R208	01/08/2019	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R208	01/08/2019			Bond Future	6.4403	102.8269	6.4417	102.8249	0.021	0.0000	0.0000	10,880
2019/06/06	R208	01/08/2019	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R208	01/08/2019	8.17	Call	Bond Future	2,632.0300	2.6320	2,629.9700	2.6300	(0.078)	0	0	0
2019/06/06	R208	01/08/2019	8.15	Call	Bond Future	2,602.1300	2.6021	2,600.0700	2.6001	(0.079)	0	0	0
2019/06/06	R208	01/08/2019	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/06/06	R208	07/11/2019	6.83	Call	Bond Future	862.3000	0.8623	859.7800	0.8598	(0.292)	0	0	0
2019/06/06	R208	07/11/2019	6.82	Put	Bond Future	58.8300	0.0588	58.5900	0.0586	(0.408)	0	0	0

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2019/06/06	R208	07/11/2019			Bond Future	6.2140	101.4835	6.2157	101.4812	0.028	0.0000	0.0000	0
2019/06/06	R208	07/11/2019	6.84	Call	Bond Future	874.1300	0.8741	871.6200	0.8716	(0.287)	0	0	0
2019/06/06	R208	07/11/2019	6.84	Put	Bond Future	56.6600	0.0567	56.4300	0.0564	(0.406)	0	0	0
2019/06/06	R208	07/11/2019	6.83	Put	Bond Future	57.8100	0.0578	57.5700	0.0576	(0.415)	0	0	0
2019/06/06	R208	07/11/2019	6.82	Call	Bond Future	850.3300	0.8503	847.8100	0.8478	(0.296)	0	0	0
2019/06/06	R208	06/02/2020	6.13	Put	Bond Future	151.2800	0.1513	151.5900	0.1516	0.205	0	0	0
2019/06/06	R208	06/02/2020	6.12	Call	Bond Future	458.6100	0.4586	456.4000	0.4564	(0.482)	0	0	0
2019/06/06	R208	06/02/2020			Bond Future	5.8399	103.4464	5.8423	103.4439	0.040	0.0000	0.0000	0
2019/06/06	R208	06/02/2020	6.13	Call	Bond Future	467.1100	0.4671	464.8900	0.4649	(0.475)	0	0	0
2019/06/06	R208	06/02/2020	6.12	Put	Bond Future	153.6500	0.1537	153.9700	0.1540	0.208	0	0	0
2019/06/06	R208	06/02/2020	6.14	Call	Bond Future	475.3400	0.4753	473.1100	0.4731	(0.469)	0	0	0
2019/06/06	R208	06/02/2020	6.14	Put	Bond Future	148.6500	0.1487	148.9500	0.1489	0.202	0	0	0
2019/06/06	R209	01/08/2019	10.17	Call	Bond Future	3,249.3900	3.2494	3,066.3800	3.0664	(5.632)	0	0	0
2019/06/06	R209	01/08/2019	10.15	Put	Bond Future	503.6900	0.5037	546.2500	0.5463	8.450	0	0	0
2019/06/06	R209	01/08/2019	9.30	Call	Bond Future	379.6900	0.3797	327.4500	0.3274	(13.759)	0	0	7,560
2019/06/06	R209	01/08/2019			Bond Future	9.7256	73.7853	9.7606	73.5617	0.359	0.0000	0.0000	89,136
2019/06/06	R209	01/08/2019	10.17	Put	Bond Future	478.8200	0.4788	519.4500	0.5195	8.485	0	0	0
2019/06/06	R209	01/08/2019	10.15	Call	Bond Future	3,152.9700	3.1530	2,971.8900	2.9719	(5.743)	0	0	0
2019/06/06	R209	01/08/2019	10.16	Put	Bond Future	491.1100	0.4911	532.7000	0.5327	8.469	0	0	0
2019/06/06	R209	01/08/2019	9.30	Put	Bond Future	3,188.7000	3.1887	3,360.1000	3.3601	5.375	0	0	0
2019/06/06	R209	01/08/2019	9.80	Put	Bond Future	1,183.7000	1.1837	1,271.8800	1.2719	7.450	0	0	0
2019/06/06	R209	01/08/2019	10.16	Call	Bond Future	3,201.0700	3.2011	3,019.0200	3.0190	(5.687)	0	0	0
2019/06/06	R209	01/08/2019	9.80	Call	Bond Future	1,658.5800	1.6586	1,523.1200	1.5231	(8.167)	0	0	7,560
2019/06/06	R209	01/08/2019	10.46	Call	Bond Future	4,720.7000	4.7207	4,516.8500	4.5169	(4.318)	0	0	0
2019/06/06	R209	01/08/2019	10.46	Put	Bond Future	226.2000	0.2262	245.9900	0.2460	8.749	0	0	7,560
2019/06/06	R209	07/11/2019	9.82	Call	Bond Future	2,508.8700	2.5089	2,382.0800	2.3821	(5.054)	0	0	0
2019/06/06	R209	07/11/2019			Bond Future	9.7906	72.1119	9.8267	71.8837	0.369	0.0000	0.0000	0
2019/06/06	R209	07/11/2019	9.80	Call	Bond Future	2,441.3100	2.4413	2,316.4500	2.3165	(5.114)	0	0	0
2019/06/06	R209	07/11/2019	9.80	Put	Bond Future	2,381.8200	2.3818	2,485.1500	2.4851	4.338	0	0	0
2019/06/06	R209	07/11/2019	9.82	Put	Bond Future	2,322.9200	2.3229	2,424.3200	2.4243	4.365	0	0	0
2019/06/06	R209	07/11/2019	9.81	Call	Bond Future	2,475.0700	2.4751	2,349.2500	2.3493	(5.083)	0	0	0
2019/06/06	R209	07/11/2019	9.81	Put	Bond Future	2,352.3100	2.3523	2,454.6800	2.4547	4.352	0	0	0
2019/06/06	R209	06/02/2020	9.52	Put	Bond Future	4,156.1500	4.1562	4,288.9000	4.2889	3.194	0	0	0
2019/06/06	R209	06/02/2020			Bond Future	9.8445	73.5069	9.8817	73.2741	0.378	0.0000	0.0000	0
2019/06/06	R209	06/02/2020	9.51	Call	Bond Future	2,050.2000	2.0502	1,951.0100	1.9510	(4.838)	0	0	0
2019/06/06	R209	06/02/2020	9.51	Put	Bond Future	4,194.3000	4.1943	4,327.8700	4.3279	3.185	0	0	0
2019/06/06	R209	06/02/2020	9.52	Call	Bond Future	2,077.4800	2.0775	1,977.4700	1.9775	(4.814)	0	0	0
2019/06/06	R209	06/02/2020	9.50	Call	Bond Future	2,022.8800	2.0229	1,924.5200	1.9245	(4.862)	0	0	0
2019/06/06	R209	06/02/2020	9.50	Put	Bond Future	4,232.5000	4.2325	4,366.9000	4.3669	3.175	0	0	0
2019/06/06	R210	01/08/2019			Bond Future	190.5438	190.5438	190.5742	190.5742	0.016	0.0000	0.0000	2,142
2019/06/06	R210	07/11/2019			Bond Future	191.8063	191.8063	191.8369	191.8369	0.016	0.0000	0.0000	0
2019/06/06	R210	06/02/2020			Bond Future	195.5602	195.5602	195.5910	195.5910	0.016	0.0000	0.0000	0
2019/06/06	R212	01/08/2019			Bond Future	159.9418	159.9418	159.8427	159.8427	(0.062)	0.0000	0.0000	6,690
2019/06/06	R212	07/11/2019			Bond Future	163.1899	163.1899	163.0885	163.0885	(0.062)	0.0000	0.0000	0
2019/06/06	R212	06/02/2020			Bond Future	164.1373	164.1373	164.0337	164.0337	(0.063)	0.0000	0.0000	0

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2019/06/06	R213	01/08/2019	9.99	Put	Bond Future	260.8300	0.2608	284.3800	0.2844	9.029	0	0	0
2019/06/06	R213	01/08/2019	9.98	Call	Bond Future	4,077.2200	4.0772	3,884.8600	3.8849	(4.718)	0	0	0
2019/06/06	R213	01/08/2019			Bond Future	9.3455	86.6424	9.3805	86.4259	0.375	0.0000	0.0000	17,378
2019/06/06	R213	01/08/2019	9.99	Call	Bond Future	4,128.1900	4.1282	3,935.2100	3.9352	(4.675)	0	0	0
2019/06/06	R213	01/08/2019	9.98	Put	Bond Future	268.0100	0.2680	292.1800	0.2922	9.018	0	0	0
2019/06/06	R213	01/08/2019	10.00	Call	Bond Future	4,179.3600	4.1794	3,985.7700	3.9858	(4.632)	0	0	0
2019/06/06	R213	01/08/2019	10.00	Put	Bond Future	253.9100	0.2539	276.8500	0.2768	9.035	0	0	0
2019/06/06	R213	07/11/2019	9.59	Put	Bond Future	1,739.9200	1.7399	1,825.3900	1.8254	4.912	0	0	0
2019/06/06	R213	07/11/2019	9.58	Call	Bond Future	2,773.9000	2.7739	2,639.2400	2.6392	(4.855)	0	0	0
2019/06/06	R213	07/11/2019			Bond Future	9.4127	84.8272	9.4490	84.6061	0.387	0.0000	0.0000	0
2019/06/06	R213	07/11/2019	9.59	Call	Bond Future	2,810.0400	2.8100	2,674.4700	2.6745	(4.824)	0	0	0
2019/06/06	R213	07/11/2019	9.58	Put	Bond Future	1,763.6400	1.7636	1,850.0200	1.8500	4.898	0	0	0
2019/06/06	R213	07/11/2019	9.60	Call	Bond Future	2,846.3800	2.8464	2,709.9100	2.7099	(4.795)	0	0	0
2019/06/06	R213	07/11/2019	9.60	Put	Bond Future	1,716.4700	1.7165	1,801.0400	1.8010	4.927	0	0	0
2019/06/06	R213	06/02/2020	9.27	Call	Bond Future	2,173.1700	2.1732	2,068.7300	2.0687	(4.806)	0	0	0
2019/06/06	R213	06/02/2020	9.26	Put	Bond Future	3,413.8800	3.4139	3,535.7800	3.5358	3.571	0	0	0
2019/06/06	R213	06/02/2020			Bond Future	9.4699	86.4679	9.5076	86.2424	0.398	0.0000	0.0000	0
2019/06/06	R213	06/02/2020	9.28	Call	Bond Future	2,201.9400	2.2019	2,096.6700	2.0967	(4.781)	0	0	0
2019/06/06	R213	06/02/2020	9.28	Put	Bond Future	3,349.1700	3.3492	3,469.4100	3.4694	3.590	0	0	0
2019/06/06	R213	06/02/2020	9.27	Put	Bond Future	3,381.4000	3.3814	3,502.4700	3.5025	3.580	0	0	0
2019/06/06	R213	06/02/2020	9.26	Call	Bond Future	2,144.5900	2.1446	2,040.9800	2.0410	(4.831)	0	0	0
2019/06/06	R214	01/08/2019	10.34	Put	Bond Future	599.5100	0.5995	645.9600	0.6460	7.748	0	0	0
2019/06/06	R214	01/08/2019			Bond Future	9.9208	72.5903	9.9557	72.3583	0.352	0.0000	0.0000	10,672
2019/06/06	R214	01/08/2019	10.33	Call	Bond Future	3,258.1100	3.2581	3,073.5100	3.0735	(5.666)	0	0	0
2019/06/06	R214	01/08/2019	10.33	Put	Bond Future	613.4600	0.6135	660.9100	0.6609	7.735	0	0	0
2019/06/06	R214	01/08/2019	10.34	Call	Bond Future	3,306.7600	3.3068	3,121.1600	3.1212	(5.613)	0	0	0
2019/06/06	R214	01/08/2019	10.32	Call	Bond Future	3,209.6700	3.2097	3,026.0900	3.0261	(5.720)	0	0	0
2019/06/06	R214	01/08/2019	10.32	Put	Bond Future	627.7100	0.6277	676.1800	0.6762	7.722	0	0	0
2019/06/06	R214	07/11/2019	10.02	Put	Bond Future	2,437.0500	2.4371	2,541.7300	2.5417	4.295	0	0	0
2019/06/06	R214	07/11/2019			Bond Future	9.9885	70.7472	10.0246	70.5103	0.361	0.0000	0.0000	0
2019/06/06	R214	07/11/2019	10.01	Call	Bond Future	2,608.7300	2.6087	2,477.5300	2.4775	(5.029)	0	0	0
2019/06/06	R214	07/11/2019	10.01	Put	Bond Future	2,467.5800	2.4676	2,573.2400	2.5732	4.282	0	0	0
2019/06/06	R214	07/11/2019	10.02	Call	Bond Future	2,643.8200	2.6438	2,511.6400	2.5116	(5.000)	0	0	0
2019/06/06	R214	07/11/2019	10.00	Call	Bond Future	2,573.8500	2.5738	2,443.6400	2.4436	(5.059)	0	0	0
2019/06/06	R214	07/11/2019	10.00	Put	Bond Future	2,498.4100	2.4984	2,605.0600	2.6051	4.269	0	0	0
2019/06/06	R214	06/02/2020	9.73	Call	Bond Future	2,234.9600	2.2350	2,129.6400	2.1296	(4.712)	0	0	0
2019/06/06	R214	06/02/2020			Bond Future	10.0476	72.1155	10.0847	71.8740	0.370	0.0000	0.0000	0
2019/06/06	R214	06/02/2020	9.71	Call	Bond Future	2,177.4400	2.1774	2,073.8100	2.0738	(4.759)	0	0	0
2019/06/06	R214	06/02/2020	9.71	Put	Bond Future	4,435.1100	4.4351	4,573.0300	4.5730	3.110	0	0	0
2019/06/06	R214	06/02/2020	9.73	Put	Bond Future	4,355.6500	4.3556	4,491.8800	4.4919	3.128	0	0	0
2019/06/06	R214	06/02/2020	9.72	Call	Bond Future	2,206.2100	2.2062	2,101.7400	2.1017	(4.735)	0	0	0
2019/06/06	R214	06/02/2020	9.72	Put	Bond Future	4,395.3400	4.3953	4,532.4200	4.5324	3.119	0	0	0
2019/06/06	R248	01/08/2019	10.35	Call	Bond Future	4,168.7300	4.1687	3,995.1900	3.9952	(4.163)	0	0	0
2019/06/06	R248	01/08/2019	10.34	Put	Bond Future	736.4900	0.7365	774.1800	0.7742	5.118	0	0	0
2019/06/06	R248	01/08/2019			Bond Future	9.9308	92.6235	9.9556	92.4132	0.249	0.0000	0.0000	102,423

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
2019/06/06	R248	01/08/2019	10.36	Call	Bond Future	4,231.1600	4.2312	4,056.7700	4.0568	(4.122)	0	0	0
2019/06/06	R248	01/08/2019	10.36	Put	Bond Future	702.1600	0.7022	738.1200	0.7381	5.121	0	0	0
2019/06/06	R248	01/08/2019	10.35	Put	Bond Future	719.1400	0.7191	755.9500	0.7559	5.119	0	0	0
2019/06/06	R248	01/08/2019	10.34	Call	Bond Future	4,106.5500	4.1065	3,933.8900	3.9339	(4.205)	0	0	0
2019/06/06	R248	07/11/2019	10.02	Call	Bond Future	3,234.2200	3.2342	3,112.1700	3.1122	(3.774)	0	0	0
2019/06/06	R248	07/11/2019	10.01	Put	Bond Future	3,094.5600	3.0946	3,188.1900	3.1882	3.026	0	0	0
2019/06/06	R248	07/11/2019			Bond Future	9.9987	90.0402	10.0242	89.8254	0.256	0.0000	0.0000	48
2019/06/06	R248	07/11/2019	10.03	Call	Bond Future	3,278.8500	3.2788	3,155.8700	3.1559	(3.751)	0	0	0
2019/06/06	R248	07/11/2019	10.03	Put	Bond Future	3,015.8400	3.0158	3,107.6300	3.1076	3.044	0	0	0
2019/06/06	R248	07/11/2019	10.02	Put	Bond Future	3,054.9800	3.0550	3,147.7000	3.1477	3.035	0	0	0
2019/06/06	R248	07/11/2019	10.01	Call	Bond Future	3,189.8800	3.1899	3,068.7400	3.0687	(3.798)	0	0	0
2019/06/06	R248	06/02/2020	9.71	Put	Bond Future	5,613.3800	5.6134	5,737.6800	5.7377	2.214	0	0	0
2019/06/06	R248	06/02/2020			Bond Future	10.0578	91.7817	10.0841	91.5627	0.262	0.0000	0.0000	0
2019/06/06	R248	06/02/2020	9.71	Call	Bond Future	2,634.6000	2.6346	2,539.8800	2.5399	(3.595)	0	0	0
2019/06/06	R248	06/02/2020	9.70	Put	Bond Future	5,665.7800	5.6658	5,790.8900	5.7909	2.208	0	0	0
2019/06/06	R248	06/02/2020	9.72	Call	Bond Future	2,670.4000	2.6704	2,574.8900	2.5749	(3.577)	0	0	0
2019/06/06	R248	06/02/2020	9.72	Put	Bond Future	5,561.0800	5.5611	5,684.5900	5.6846	2.221	0	0	0
2019/06/06	R248	06/02/2020	9.70	Call	Bond Future	2,598.7600	2.5988	2,504.8500	2.5049	(3.614)	0	0	0

**Total**

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