



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 11/09/2019 TO 11/09/2019

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
2019/09/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	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
2019/09/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	2025	07/11/2019			Bond Future	137.4169	137.4169	137.4127	137.4127	(0.003)	0.0000	0.0000	1,461
2019/09/11	2025	06/02/2020			Bond Future	138.4421	138.4421	138.4381	138.4381	(0.003)	0.0000	0.0000	0
2019/09/11	2025	07/05/2020			Bond Future	141.0194	141.0194	141.0153	141.0153	(0.003)	0.0000	0.0000	0
2019/09/11	2029	07/11/2019			Bond Future	102.0133	102.0133	101.8370	101.8370	(0.173)	0.0000	0.0000	4,260
2019/09/11	2029	06/02/2020			Bond Future	103.8686	103.8686	103.6893	103.6893	(0.173)	0.0000	0.0000	0
2019/09/11	2029	07/05/2020			Bond Future	104.6896	104.6896	104.5070	104.5070	(0.174)	0.0000	0.0000	0
2019/09/11	2030	07/11/2019	9.49	Put	Bond Future	213.8100	0.2138	265.2800	0.2653	24.073	0	0	0
2019/09/11	2030	07/11/2019	9.76	Put	Bond Future	92.3900	0.0924	118.5700	0.1186	28.336	0	0	5,500
2019/09/11	2030	07/11/2019	9.20	Put	Bond Future	510.3800	0.5104	594.2300	0.5942	16.429	0	0	2,750
2019/09/11	2030	07/11/2019	8.40	Put	Bond Future	3,281.3500	3.2813	3,456.3700	3.4564	5.334	0	0	0
2019/09/11	2030	07/11/2019	9.30	Put	Bond Future	379.9200	0.3799	453.1800	0.4532	19.283	0	0	2,750
2019/09/11	2030	07/11/2019			Bond Future	8.8671	96.4905	8.8959	96.3071	0.325	0.0000	0.0000	73,011
2019/09/11	2030	07/11/2019	9.48	Call	Bond Future	4,025.0000	4.0250	3,894.1100	3.8941	(3.252)	0	0	0
2019/09/11	2030	07/11/2019	9.48	Put	Bond Future	220.5300	0.2205	273.0400	0.2730	23.811	0	0	0
2019/09/11	2030	07/11/2019	8.60	Put	Bond Future	2,269.9000	2.2699	2,428.2200	2.4282	6.975	0	0	0
2019/09/11	2030	07/11/2019	8.60	Call	Bond Future	545.6900	0.5457	520.6100	0.5206	(4.596)	0	0	5,500
2019/09/11	2030	07/11/2019	9.10	Put	Bond Future	680.5400	0.6805	772.5600	0.7726	13.522	0	0	0
2019/09/11	2030	07/11/2019	9.10	Call	Bond Future	2,150.6800	2.1507	2,059.3000	2.0593	(4.249)	0	0	5,500
2019/09/11	2030	07/11/2019	9.30	Call	Bond Future	3,088.4700	3.0885	2,978.3300	2.9783	(3.566)	0	0	0
2019/09/11	2030	07/11/2019	9.49	Call	Bond Future	4,078.6600	4.0787	3,946.7300	3.9467	(3.235)	0	0	0
2019/09/11	2030	07/11/2019	9.76	Call	Bond Future	5,567.2600	5.5673	5,410.0400	5.4100	(2.824)	0	0	0
2019/09/11	2030	07/11/2019	9.85	Put	Bond Future	69.1800	0.0692	83.7800	0.0838	21.104	0	0	2,500
2019/09/11	2030	07/11/2019	8.57	Put	Bond Future	2,408.1200	2.4081	2,570.5600	2.5706	6.746	0	0	0
2019/09/11	2030	07/11/2019	9.20	Call	Bond Future	2,602.4800	2.6025	2,502.9300	2.5029	(3.825)	0	0	0
2019/09/11	2030	07/11/2019	9.25	Call	Bond Future	2,840.6200	2.8406	2,736.9400	2.7369	(3.650)	0	0	0
2019/09/11	2030	07/11/2019	8.40	Call	Bond Future	238.8800	0.2389	230.5000	0.2305	(3.508)	0	0	0
2019/09/11	2030	07/11/2019	9.47	Call	Bond Future	3,971.4900	3.9715	3,841.6700	3.8417	(3.269)	0	0	0
2019/09/11	2030	07/11/2019	9.47	Put	Bond Future	227.4400	0.2274	281.0200	0.2810	23.558	0	0	0
2019/09/11	2030	07/11/2019	9.70	Call	Bond Future	5,232.0300	5.2320	5,080.0500	5.0800	(2.905)	0	0	0
2019/09/11	2030	07/11/2019	9.70	Put	Bond Future	111.6300	0.1116	143.0500	0.1430	28.147	0	0	0
2019/09/11	2030	07/11/2019	9.85	Call	Bond Future	6,072.2300	6.0722	5,903.4300	5.9034	(2.780)	0	0	0
2019/09/11	2030	07/11/2019	8.57	Call	Bond Future	487.6800	0.4877	466.7200	0.4667	(4.298)	0	0	0
2019/09/11	2030	07/11/2019	9.12	Put	Bond Future	643.1900	0.6432	733.6900	0.7337	14.070	0	0	0
2019/09/11	2030	07/11/2019	9.12	Call	Bond Future	2,238.1600	2.2382	2,145.2600	2.1453	(4.151)	0	0	0
2019/09/11	2030	07/11/2019	8.95	Call	Bond Future	1,546.2700	1.5463	1,469.5600	1.4696	(4.961)	0	0	0
2019/09/11	2030	07/11/2019	8.95	Put	Bond Future	1,019.5200	1.0195	1,126.2100	1.1262	10.465	0	0	5,000
2019/09/11	2030	07/11/2019	9.35	Call	Bond Future	3,342.3000	3.3423	3,225.8700	3.2259	(3.484)	0	0	0
2019/09/11	2030	07/11/2019	9.35	Put	Bond Future	327.5700	0.3276	394.5400	0.3945	20.444	0	0	2,500
2019/09/11	2030	07/11/2019	9.25	Put	Bond Future	439.6100	0.4396	519.3300	0.5193	18.134	0	0	5,333
2019/09/11	2030	06/02/2020	9.14	Call	Bond Future	2,958.6000	2.9586	2,834.8700	2.8349	(4.182)	0	0	0
2019/09/11	2030	06/02/2020	8.40	Call	Bond Future	818.3800	0.8184	759.2300	0.7592	(7.228)	0	0	5,820
2019/09/11	2030	06/02/2020	9.15	Put	Bond Future	1,603.2500	1.6032	1,665.2200	1.6652	3.865	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/11	2030	06/02/2020			Bond Future	8.9249	94.2132	8.9548	94.0267	0.335	0.0000	0.0000	0
2019/09/11	2030	06/02/2020	9.00	Put	Bond Future	1,977.3600	1.9774	2,051.2200	2.0512	3.735	0	0	0
2019/09/11	2030	06/02/2020	9.00	Call	Bond Future	2,445.4500	2.4454	2,332.8500	2.3328	(4.604)	0	0	5,820
2019/09/11	2030	06/02/2020	9.14	Put	Bond Future	1,626.1800	1.6262	1,688.9100	1.6889	3.858	0	0	0
2019/09/11	2030	06/02/2020	8.40	Put	Bond Future	4,176.9600	4.1770	4,304.2700	4.3043	3.048	0	0	0
2019/09/11	2030	06/02/2020	9.15	Call	Bond Future	2,997.0100	2.9970	2,872.5200	2.8725	(4.154)	0	0	0
2019/09/11	2030	06/02/2020	9.16	Call	Bond Future	3,035.6300	3.0356	2,910.4000	2.9104	(4.125)	0	0	0
2019/09/11	2030	06/02/2020	9.16	Put	Bond Future	1,580.5900	1.5806	1,641.8200	1.6418	3.874	0	0	0
2019/09/11	2030	07/05/2020	8.79	Call	Bond Future	2,185.0900	2.1851	2,089.5100	2.0895	(4.374)	0	0	0
2019/09/11	2030	07/05/2020	8.78	Put	Bond Future	3,401.4700	3.4015	3,496.2700	3.4963	2.787	0	0	0
2019/09/11	2030	07/05/2020			Bond Future	8.9814	95.9451	9.0124	95.7551	0.345	0.0000	0.0000	0
2019/09/11	2030	07/05/2020	8.80	Call	Bond Future	2,214.6000	2.2146	2,117.9900	2.1180	(4.362)	0	0	0
2019/09/11	2030	07/05/2020	8.80	Put	Bond Future	3,335.3400	3.3353	3,428.7000	3.4287	2.799	0	0	0
2019/09/11	2030	07/05/2020	8.79	Put	Bond Future	3,368.1200	3.3681	3,462.5100	3.4625	2.802	0	0	0
2019/09/11	2030	07/05/2020	8.78	Call	Bond Future	2,156.1000	2.1561	2,060.9300	2.0609	(4.414)	0	0	0
2019/09/11	2032	07/11/2019	9.71	Call	Bond Future	3,633.4900	3.6335	3,463.2800	3.4633	(4.684)	0	0	0
2019/09/11	2032	07/11/2019	9.70	Put	Bond Future	452.4300	0.4524	479.3500	0.4794	5.950	0	0	0
2019/09/11	2032	07/11/2019			Bond Future	9.2375	93.7564	9.2660	93.5600	0.308	0.0000	0.0000	47,957
2019/09/11	2032	07/11/2019	9.72	Call	Bond Future	3,687.7100	3.6877	3,516.7700	3.5168	(4.635)	0	0	0
2019/09/11	2032	07/11/2019	9.72	Put	Bond Future	428.8200	0.4288	454.2900	0.4543	5.940	0	0	0
2019/09/11	2032	07/11/2019	9.71	Put	Bond Future	440.5300	0.4405	466.7300	0.4667	5.947	0	0	0
2019/09/11	2032	07/11/2019	9.70	Call	Bond Future	3,579.4000	3.5794	3,409.9100	3.4099	(4.735)	0	0	0
2019/09/11	2032	06/02/2020	9.40	Put	Bond Future	2,203.7300	2.2037	2,273.4700	2.2735	3.165	0	0	0
2019/09/11	2032	06/02/2020			Bond Future	9.3029	95.4387	9.3323	95.2390	0.316	0.0000	0.0000	0
2019/09/11	2032	06/02/2020	9.39	Call	Bond Future	2,823.0900	2.8231	2,693.9500	2.6939	(4.574)	0	0	0
2019/09/11	2032	06/02/2020	9.39	Put	Bond Future	2,233.0400	2.2330	2,303.6000	2.3036	3.160	0	0	0
2019/09/11	2032	06/02/2020	9.40	Call	Bond Future	2,861.2200	2.8612	2,731.2600	2.7313	(4.542)	0	0	0
2019/09/11	2032	06/02/2020	9.38	Call	Bond Future	2,785.4400	2.7854	2,657.1400	2.6571	(4.606)	0	0	0
2019/09/11	2032	06/02/2020	9.38	Put	Bond Future	2,262.9000	2.2629	2,334.3000	2.3343	3.155	0	0	0
2019/09/11	2032	07/05/2020	9.19	Call	Bond Future	2,536.0200	2.5360	2,495.0800	2.4951	(1.614)	0	0	0
2019/09/11	2032	07/05/2020			Bond Future	9.3654	93.0330	9.3959	92.8296	0.325	0.0000	0.0000	0
2019/09/11	2032	07/05/2020	9.17	Call	Bond Future	2,471.9400	2.4719	2,433.5100	2.4335	(1.555)	0	0	0
2019/09/11	2032	07/05/2020	9.17	Put	Bond Future	3,793.0200	3.7930	3,957.9800	3.9580	4.349	0	0	0
2019/09/11	2032	07/05/2020	9.19	Put	Bond Future	3,720.7200	3.7207	3,883.1700	3.8832	4.366	0	0	0
2019/09/11	2032	07/05/2020	9.18	Call	Bond Future	2,503.7300	2.5037	2,464.3400	2.4643	(1.573)	0	0	0
2019/09/11	2032	07/05/2020	9.18	Put	Bond Future	3,756.5800	3.7566	3,920.5800	3.9206	4.366	0	0	0
2019/09/11	2033	07/11/2019			Bond Future	102.7359	102.7359	102.6168	102.6168	(0.116)	0.0000	0.0000	6,260
2019/09/11	2033	06/02/2020			Bond Future	104.6043	104.6043	104.4833	104.4833	(0.116)	0.0000	0.0000	0
2019/09/11	2033	07/05/2020			Bond Future	105.3560	105.3560	105.2328	105.2328	(0.117)	0.0000	0.0000	0
2019/09/11	2037	07/11/2019	9.97	Call	Bond Future	3,174.5700	3.1746	3,056.3000	3.0563	(3.726)	0	0	0
2019/09/11	2037	07/11/2019			Bond Future	9.6490	92.8202	9.6672	92.6804	0.188	0.0000	0.0000	60,745
2019/09/11	2037	07/11/2019	9.95	Call	Bond Future	3,066.5100	3.0665	2,949.4300	2.9494	(3.818)	0	0	0
2019/09/11	2037	07/11/2019	9.95	Put	Bond Future	788.3400	0.7883	811.1500	0.8111	2.893	0	0	0
2019/09/11	2037	07/11/2019	9.97	Put	Bond Future	748.1100	0.7481	769.7300	0.7697	2.890	0	0	0
2019/09/11	2037	07/11/2019	9.96	Call	Bond Future	3,120.3000	3.1203	3,002.6800	3.0027	(3.770)	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
2019/09/11	2037	07/11/2019	9.96	Put	Bond Future	767.9400	0.7679	790.2100	0.7902	2.900	0	0	0
2019/09/11	2037	06/02/2020	9.67	Call	Bond Future	2,655.6800	2.6557	2,564.9000	2.5649	(3.418)	0	0	0
2019/09/11	2037	06/02/2020	9.66	Put	Bond Future	3,056.1600	3.0562	3,108.1900	3.1082	1.702	0	0	0
2019/09/11	2037	06/02/2020			Bond Future	9.7174	90.2265	9.7362	90.0843	0.193	0.0000	0.0000	0
2019/09/11	2037	06/02/2020	9.68	Call	Bond Future	2,694.3300	2.6943	2,602.9100	2.6029	(3.393)	0	0	0
2019/09/11	2037	06/02/2020	9.68	Put	Bond Future	2,979.8700	2.9799	3,030.6300	3.0306	1.703	0	0	0
2019/09/11	2037	06/02/2020	9.67	Put	Bond Future	3,017.7100	3.0177	3,069.1100	3.0691	1.703	0	0	0
2019/09/11	2037	06/02/2020	9.66	Call	Bond Future	2,617.5400	2.6175	2,527.3900	2.5274	(3.444)	0	0	0
2019/09/11	2037	07/05/2020	9.60	Put	Bond Future	4,360.7400	4.3607	4,417.6200	4.4176	1.304	0	0	0
2019/09/11	2037	07/05/2020	9.59	Call	Bond Future	2,922.3900	2.9224	2,834.9300	2.8349	(2.993)	0	0	0
2019/09/11	2037	07/05/2020			Bond Future	9.7847	91.8851	9.8040	91.7403	0.197	0.0000	0.0000	0
2019/09/11	2037	07/05/2020	9.60	Call	Bond Future	2,957.7400	2.9577	2,869.7600	2.8698	(2.975)	0	0	0
2019/09/11	2037	07/05/2020	9.59	Put	Bond Future	4,402.2700	4.4023	4,459.6700	4.4597	1.304	0	0	0
2019/09/11	2037	07/05/2020	9.61	Call	Bond Future	2,993.3200	2.9933	2,904.8200	2.9048	(2.957)	0	0	0
2019/09/11	2037	07/05/2020	9.61	Put	Bond Future	4,319.5300	4.3195	4,375.8900	4.3759	1.305	0	0	0
2019/09/11	2038	07/11/2019			Bond Future	120.8841	120.8841	120.5346	120.5346	(0.289)	0.0000	0.0000	21,859
2019/09/11	2038	06/02/2020			Bond Future	121.4242	121.4242	121.0689	121.0689	(0.293)	0.0000	0.0000	0
2019/09/11	2038	07/05/2020			Bond Future	123.6848	123.6848	123.3228	123.3228	(0.293)	0.0000	0.0000	0
2019/09/11	2040	07/11/2019	10.04	Put	Bond Future	1,081.4000	1.0814	1,058.8300	1.0588	(2.087)	0	0	0
2019/09/11	2040	07/11/2019	10.03	Call	Bond Future	2,804.7600	2.8048	2,801.0700	2.8011	(0.132)	0	0	0
2019/09/11	2040	07/11/2019	9.80	Put	Bond Future	1,875.3600	1.8754	1,848.7400	1.8487	(1.419)	0	0	0
2019/09/11	2040	07/11/2019	9.30	Put	Bond Future	4,758.5100	4.7585	4,733.0800	4.7331	(0.534)	0	0	0
2019/09/11	2040	07/11/2019			Bond Future	9.8205	95.3649	9.8182	95.3840	(0.024)	0.0000	0.0000	40,851
2019/09/11	2040	07/11/2019	10.04	Call	Bond Future	2,859.0400	2.8590	2,855.5500	2.8556	(0.122)	0	0	0
2019/09/11	2040	07/11/2019	10.03	Put	Bond Future	1,106.9200	1.1069	1,084.1500	1.0842	(2.057)	0	0	0
2019/09/11	2040	07/11/2019	9.80	Call	Bond Future	1,706.7100	1.7067	1,699.1700	1.6992	(0.442)	0	0	1,260
2019/09/11	2040	07/11/2019	9.30	Call	Bond Future	317.4500	0.3175	311.1000	0.3111	(2.000)	0	0	1,260
2019/09/11	2040	07/11/2019	10.05	Call	Bond Future	2,913.5900	2.9136	2,910.3100	2.9103	(0.113)	0	0	0
2019/09/11	2040	07/11/2019	10.05	Put	Bond Future	1,056.2700	1.0563	1,033.9100	1.0339	(2.117)	0	0	0
2019/09/11	2040	06/02/2020	9.76	Call	Bond Future	2,483.6700	2.4837	2,480.3700	2.4804	(0.133)	0	0	0
2019/09/11	2040	06/02/2020	9.00	Put	Bond Future	8,154.9900	8.1550	8,131.9300	8.1319	(0.283)	0	0	0
2019/09/11	2040	06/02/2020			Bond Future	9.8912	92.5663	9.8888	92.5858	(0.024)	0.0000	0.0000	0
2019/09/11	2040	06/02/2020	8.40	Put	Bond Future	13,540.1800	13.5402	13,519.2700	13.5193	(0.154)	0	0	0
2019/09/11	2040	06/02/2020	8.40	Call	Bond Future	78.0100	0.0780	76.6500	0.0767	(1.743)	0	0	0
2019/09/11	2040	06/02/2020	9.74	Call	Bond Future	2,406.6800	2.4067	2,403.2600	2.4033	(0.142)	0	0	0
2019/09/11	2040	06/02/2020	9.74	Put	Bond Future	3,646.0900	3.6461	3,623.1200	3.6231	(0.630)	0	0	0
2019/09/11	2040	06/02/2020	9.76	Put	Bond Future	3,557.6400	3.5576	3,534.7900	3.5348	(0.642)	0	0	0
2019/09/11	2040	06/02/2020	9.00	Call	Bond Future	454.8800	0.4549	451.3700	0.4514	(0.772)	0	0	0
2019/09/11	2040	06/02/2020	9.75	Call	Bond Future	2,445.4900	2.4455	2,442.1200	2.4421	(0.138)	0	0	0
2019/09/11	2040	06/02/2020	9.75	Put	Bond Future	3,602.1200	3.6021	3,579.2000	3.5792	(0.636)	0	0	0
2019/09/11	2040	07/05/2020	9.74	Call	Bond Future	3,005.5100	3.0055	3,003.5400	3.0035	(0.066)	0	0	0
2019/09/11	2040	07/05/2020	9.75	Put	Bond Future	4,755.4200	4.7554	4,733.5500	4.7336	(0.460)	0	0	0
2019/09/11	2040	07/05/2020			Bond Future	9.9608	94.2679	9.9583	94.2878	(0.025)	0.0000	0.0000	0
2019/09/11	2040	07/05/2020	9.74	Put	Bond Future	4,800.3200	4.8003	4,778.4100	4.7784	(0.456)	0	0	0
2019/09/11	2040	07/05/2020	9.75	Call	Bond Future	3,043.0900	3.0431	3,041.1600	3.0412	(0.063)	0	0	0
2019/09/11	2040	07/05/2020	9.73	Call	Bond Future	2,968.1700	2.9682	2,966.1400	2.9661	(0.068)	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
2019/09/11	2040	07/05/2020	9.73	Put	Bond Future	4,845.5800	4.8456	4,823.6100	4.8236	(0.453)	0	0	0
2019/09/11	2044	07/11/2019	10.07	Put	Bond Future	1,152.3400	1.1523	1,144.0800	1.1441	(0.717)	0	0	0
2019/09/11	2044	07/11/2019	9.74	Put	Bond Future	2,388.5200	2.3885	2,385.7100	2.3857	(0.118)	0	0	0
2019/09/11	2044	07/11/2019	10.52	Call	Bond Future	5,614.2600	5.6143	5,582.8000	5.5828	(0.560)	0	0	0
2019/09/11	2044	07/11/2019			Bond Future	9.8640	92.2505	9.8668	92.2267	0.029	0.0000	0.0000	38,111
2019/09/11	2044	07/11/2019	10.06	Call	Bond Future	2,796.4400	2.7964	2,764.4000	2.7644	(1.146)	0	0	0
2019/09/11	2044	07/11/2019	10.06	Put	Bond Future	1,179.2800	1.1793	1,171.1000	1.1711	(0.694)	0	0	0
2019/09/11	2044	07/11/2019	10.52	Put	Bond Future	388.7300	0.3887	381.1300	0.3811	(1.955)	0	0	328
2019/09/11	2044	07/11/2019	10.07	Call	Bond Future	2,850.6900	2.8507	2,818.5700	2.8186	(1.127)	0	0	0
2019/09/11	2044	07/11/2019	9.19	Call	Bond Future	153.7000	0.1537	145.8200	0.1458	(5.127)	0	0	328
2019/09/11	2044	07/11/2019	9.74	Call	Bond Future	1,340.2300	1.3402	1,313.5600	1.3136	(1.990)	0	0	328
2019/09/11	2044	07/11/2019	10.05	Call	Bond Future	2,742.6100	2.7426	2,710.6400	2.7106	(1.166)	0	0	0
2019/09/11	2044	07/11/2019	10.05	Put	Bond Future	1,206.7600	1.2068	1,198.6500	1.1986	(0.672)	0	0	0
2019/09/11	2044	07/11/2019	9.19	Put	Bond Future	6,107.4100	6.1074	6,123.3900	6.1234	0.262	0	0	0
2019/09/11	2044	06/02/2020	9.74	Call	Bond Future	2,311.2300	2.3112	2,288.5400	2.2885	(0.982)	0	0	328
2019/09/11	2044	06/02/2020	10.78	Put	Bond Future	1,015.4600	1.0155	1,010.5600	1.0106	(0.483)	0	0	328
2019/09/11	2044	06/02/2020	9.77	Put	Bond Future	3,783.3700	3.7834	3,784.4000	3.7844	0.027	0	0	0
2019/09/11	2044	06/02/2020			Bond Future	9.9322	89.5213	9.9351	89.4972	0.029	0.0000	0.0000	0
2019/09/11	2044	06/02/2020	9.09	Put	Bond Future	7,987.1700	7.9872	8,000.6600	8.0007	0.169	0	0	0
2019/09/11	2044	06/02/2020	9.09	Call	Bond Future	545.7600	0.5458	535.1100	0.5351	(1.951)	0	0	328
2019/09/11	2044	06/02/2020	9.74	Put	Bond Future	3,924.2900	3.9243	3,925.7400	3.9257	0.037	0	0	0
2019/09/11	2044	06/02/2020	9.77	Call	Bond Future	2,425.2500	2.4253	2,402.1400	2.4021	(0.953)	0	0	0
2019/09/11	2044	06/02/2020	10.78	Call	Bond Future	7,589.8300	7.5898	7,560.7900	7.5608	(0.383)	0	0	0
2019/09/11	2044	06/02/2020	9.78	Call	Bond Future	2,463.5900	2.4636	2,440.3400	2.4403	(0.944)	0	0	0
2019/09/11	2044	06/02/2020	9.76	Put	Bond Future	3,830.1900	3.8302	3,831.3600	3.8314	0.031	0	0	0
2019/09/11	2044	06/02/2020	9.78	Put	Bond Future	3,736.9900	3.7370	3,737.8800	3.7379	0.024	0	0	0
2019/09/11	2044	06/02/2020	9.76	Call	Bond Future	2,387.2200	2.3872	2,364.2500	2.3643	(0.962)	0	0	0
2019/09/11	2044	07/05/2020	9.81	Call	Bond Future	3,201.8200	3.2018	3,177.2200	3.1772	(0.768)	0	0	0
2019/09/11	2044	07/05/2020	9.79	Put	Bond Future	4,862.0400	4.8620	4,862.2300	4.8622	0.004	0	0	0
2019/09/11	2044	07/05/2020	9.26	Call	Bond Future	1,422.4200	1.4224	1,407.1600	1.4072	(1.073)	0	0	556
2019/09/11	2044	07/05/2020	9.33	Call	Bond Future	1,607.0100	1.6070	1,590.7400	1.5907	(1.012)	0	0	100
2019/09/11	2044	07/05/2020	9.98	Call	Bond Future	3,886.1800	3.8862	3,862.0300	3.8620	(0.621)	0	0	100
2019/09/11	2044	07/05/2020			Bond Future	9.9992	91.1670	10.0022	91.1424	0.030	0.0000	0.0000	0
2019/09/11	2044	07/05/2020	9.81	Put	Bond Future	4,770.1200	4.7701	4,770.1000	4.7701	0.000	0	0	0
2019/09/11	2044	07/05/2020	9.79	Call	Bond Future	3,125.3100	3.1253	3,100.9200	3.1009	(0.780)	0	0	0
2019/09/11	2044	07/05/2020	9.33	Put	Bond Future	7,365.6300	7.3656	7,373.9400	7.3739	0.113	0	0	0
2019/09/11	2044	07/05/2020	9.80	Put	Bond Future	4,815.9000	4.8159	4,815.9800	4.8160	0.002	0	0	0
2019/09/11	2044	07/05/2020	9.26	Put	Bond Future	7,818.7800	7.8188	7,828.1000	7.8281	0.119	0	0	0
2019/09/11	2044	07/05/2020	9.91	Put	Bond Future	4,330.6300	4.3306	4,330.8000	4.3308	0.004	0	0	0
2019/09/11	2044	07/05/2020	9.98	Put	Bond Future	4,043.4800	4.0435	4,043.9100	4.0439	0.011	0	0	0
2019/09/11	2044	07/05/2020	11.09	Call	Bond Future	9,571.0400	9.5710	9,540.6700	9.5407	(0.317)	0	0	0
2019/09/11	2044	07/05/2020	9.80	Call	Bond Future	3,163.4500	3.1635	3,138.9500	3.1389	(0.774)	0	0	0
2019/09/11	2044	07/05/2020	9.91	Call	Bond Future	3,596.7900	3.5968	3,572.3800	3.5724	(0.679)	0	0	556
2019/09/11	2044	07/05/2020	11.02	Call	Bond Future	9,203.8800	9.2039	9,173.4300	9.1734	(0.331)	0	0	0
2019/09/11	2044	07/05/2020	11.02	Put	Bond Future	1,478.3300	1.4783	1,472.4600	1.4725	(0.397)	0	0	556
2019/09/11	2044	07/05/2020	11.09	Put	Bond Future	1,357.6200	1.3576	1,351.8300	1.3518	(0.426)	0	0	100

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
2019/09/11	2046	07/11/2019			Bond Future	111.3200	111.3200	111.0145	111.0145	(0.274)	0.0000	0.0000	17,994
2019/09/11	2046	06/02/2020			Bond Future	113.3445	113.3445	113.0338	113.0338	(0.274)	0.0000	0.0000	0
2019/09/11	2046	07/05/2020			Bond Future	113.7064	113.7064	113.3897	113.3897	(0.279)	0.0000	0.0000	0
2019/09/11	2050	07/11/2019			Bond Future	115.8214	115.8214	115.8211	115.8211	0.000	0.0000	0.0000	12,916
2019/09/11	2050	06/02/2020			Bond Future	116.0921	116.0921	116.0923	116.0923	0.000	0.0000	0.0000	0
2019/09/11	2050	07/05/2020			Bond Future	118.2534	118.2534	118.2534	118.2534	0.000	0.0000	0.0000	0
2019/09/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	AL37	07/11/2019			Index Future	668.3170	668.3170	668.1420	668.1420	(0.026)	0.0000	0.0000	0
2019/09/11	AL37	06/02/2020			Index Future	680.3100	680.3100	680.1320	680.1320	(0.026)	0.0000	0.0000	0
2019/09/11	AL37	07/05/2020			Index Future	692.8150	692.8150	692.6340	692.6340	(0.026)	0.0000	0.0000	0
2019/09/11	AL7T	07/11/2019			Index Future	780.2370	780.2370	778.8620	778.8620	(0.176)	0.0000	0.0000	120
2019/09/11	AL7T	06/02/2020			Index Future	794.2380	794.2380	792.8390	792.8390	(0.176)	0.0000	0.0000	0
2019/09/11	AL7T	07/05/2020			Index Future	808.8370	808.8370	807.4120	807.4120	(0.176)	0.0000	0.0000	0
2019/09/11	ALBI	07/11/2019			Index Future	698.0370	698.0370	697.2630	697.2630	(0.111)	0.0000	0.0000	220
2019/09/11	ALBI	06/02/2020			Index Future	710.5630	710.5630	709.7760	709.7760	(0.111)	0.0000	0.0000	0
2019/09/11	ALBI	07/05/2020			Index Future	723.6240	723.6240	722.8220	722.8220	(0.111)	0.0000	0.0000	0
2019/09/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C048	28/02/2048			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
2019/09/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/11	ES33	07/11/2019			Bond Future	10.7886	77.8108	10.8054	77.7123	0.156	0.0000	0.0000	350
2019/09/11	ES33	06/02/2020			Bond Future	10.9049	79.2070	10.9222	79.1068	0.159	0.0000	0.0000	0
2019/09/11	ES33	07/05/2020			Bond Future	11.0171	76.8691	11.0352	76.7671	0.164	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
2019/09/11	ES42	07/11/2019			Bond Future	11.1589	78.6616	11.1602	78.6528	0.012	0.0000	0.0000	4,919
2019/09/11	ES42	06/02/2020			Bond Future	11.2710	80.0728	11.2723	80.0641	0.012	0.0000	0.0000	0
2019/09/11	ES42	07/05/2020			Bond Future	11.3840	77.2802	11.3854	77.2713	0.012	0.0000	0.0000	0
2019/09/11	GOVI	07/11/2019	672.90	Call	GOVI	181,540.0000	18.1540	173,690.0000	17.3690	(4.324)	0	0	0
2019/09/11	GOVI	07/11/2019			GOVI	691.0540	691.0540	690.2690	690.2690	(0.114)	0.0000	0.0000	1,198
2019/09/11	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	GOVI	07/11/2019	672.91	Call	GOVI	181,440.0000	18.1440	173,590.0000	17.3590	(4.326)	0	0	0
2019/09/11	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	GOVI	07/11/2019	672.92	Call	GOVI	181,340.0000	18.1340	173,490.0000	17.3490	(4.329)	0	0	0
2019/09/11	GOVI	06/02/2020	703.14	Call	GOVI	3,140.0000	0.3140	0.0000	0.0000	(100.000)	0	0	0
2019/09/11	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	4,940.0000	0.4940	100.000	0	0	0
2019/09/11	GOVI	06/02/2020			GOVI	703.4540	703.4540	702.6560	702.6560	(0.113)	0.0000	0.0000	0
2019/09/11	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	4,840.0000	0.4840	100.000	0	0	0
2019/09/11	GOVI	06/02/2020	703.15	Call	GOVI	3,040.0000	0.3040	0.0000	0.0000	(100.000)	0	0	0
2019/09/11	GOVI	06/02/2020	703.13	Call	GOVI	3,240.0000	0.3240	0.0000	0.0000	(100.000)	0	0	0
2019/09/11	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	4,740.0000	0.4740	100.000	0	0	0
2019/09/11	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	GOVI	07/05/2020			GOVI	716.3850	716.3850	715.5720	715.5720	(0.113)	0.0000	0.0000	0
2019/09/11	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	GOVI	07/05/2020	720.00	Put	GOVI	36,150.0000	3.6150	44,280.0000	4.4280	22.490	0	0	0
2019/09/11	GOVI	07/05/2020	719.98	Put	GOVI	35,950.0000	3.5950	44,080.0000	4.4080	22.615	0	0	0
2019/09/11	GOVI	07/05/2020	719.99	Put	GOVI	36,050.0000	3.6050	44,180.0000	4.4180	22.552	0	0	0
2019/09/11	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/11	IGOV	07/11/2019			Index Future	262.3990	262.3990	262.1700	262.1700	(0.087)	0.0000	0.0000	1,017
2019/09/11	IGOV	06/02/2020			Index Future	267.1720	267.1720	266.9380	266.9380	(0.088)	0.0000	0.0000	0
2019/09/11	IGOV	07/05/2020			Index Future	272.1460	272.1460	271.9080	271.9080	(0.087)	0.0000	0.0000	0
2019/09/11	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/11	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/11	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/11	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/11	IS02	22/06/2020			Interest Rate Swap	101.9300	101.9300	101.9200	101.9200	(0.010)	0.0000	0.0000	0
2019/09/11	IS02	21/09/2020			Interest Rate Swap	98.7100	98.7100	98.7000	98.7000	(0.010)	0.0000	0.0000	0
2019/09/11	IS05	17/12/2020			Interest Rate Swap	95.2800	95.2800	95.2600	95.2600	(0.021)	0.0000	0.0000	0
2019/09/11	IS05	16/03/2021			Interest Rate Swap	94.2200	94.2200	94.2000	94.2000	(0.021)	0.0000	0.0000	0
2019/09/11	IS05	15/06/2021			Interest Rate Swap	93.1100	93.1100	93.0800	93.0800	(0.032)	0.0000	0.0000	0
2019/09/11	IS05	21/09/2021			Interest Rate Swap	92.9800	92.9800	92.9500	92.9500	(0.032)	0.0000	0.0000	0
2019/09/11	IS05	21/12/2021			Interest Rate Swap	94.9200	94.9200	94.8800	94.8800	(0.042)	0.0000	0.0000	51
2019/09/11	IS05	15/03/2022			Interest Rate Swap	94.8100	94.8100	94.7700	94.7700	(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
2019/09/11	IS05	21/06/2022			Interest Rate Swap	95.7400	95.7400	95.7100	95.7100	(0.031)	0.0000	0.0000	0
2019/09/11	IS05	20/09/2022			Interest Rate Swap	99.4500	99.4500	99.4200	99.4200	(0.030)	0.0000	0.0000	0
2019/09/11	IS05	20/12/2022			Interest Rate Swap	100.4900	100.4900	100.4700	100.4700	(0.020)	0.0000	0.0000	0
2019/09/11	IS05	22/03/2023			Interest Rate Swap	93.5600	93.5600	93.5500	93.5500	(0.011)	0.0000	0.0000	0
2019/09/11	IS05	20/06/2023			Interest Rate Swap	99.4600	99.4600	99.4600	99.4600	0.000	0.0000	0.0000	0
2019/09/11	IS05	19/09/2023			Interest Rate Swap	94.6900	94.6900	94.7000	94.7000	0.011	0.0000	0.0000	0
2019/09/11	IS10	17/12/2025			Interest Rate Swap	89.7700	89.7700	89.8000	89.8000	0.033	0.0000	0.0000	0
2019/09/11	IS10	16/03/2026			Interest Rate Swap	86.5600	86.5600	86.6000	86.6000	0.046	0.0000	0.0000	0
2019/09/11	IS10	15/06/2026			Interest Rate Swap	85.1400	85.1400	85.1900	85.1900	0.059	0.0000	0.0000	0
2019/09/11	IS10	21/09/2026			Interest Rate Swap	87.2400	87.2400	87.3100	87.3100	0.080	0.0000	0.0000	0
2019/09/11	IS10	21/12/2026			Interest Rate Swap	91.0500	91.0500	91.1200	91.1200	0.077	0.0000	0.0000	0
2019/09/11	IS10	15/03/2027			Interest Rate Swap	89.5000	89.5000	89.5600	89.5600	0.067	0.0000	0.0000	0
2019/09/11	IS10	21/06/2027			Interest Rate Swap	91.5600	91.5600	91.6200	91.6200	0.066	0.0000	0.0000	0
2019/09/11	IS10	20/09/2027			Interest Rate Swap	97.0900	97.0900	97.1400	97.1400	0.051	0.0000	0.0000	0
2019/09/11	IS10	20/12/2027			Interest Rate Swap	97.4100	97.4100	97.4700	97.4700	0.062	0.0000	0.0000	0
2019/09/11	IS10	22/03/2028			Interest Rate Swap	90.6900	90.6900	90.7700	90.7700	0.088	0.0000	0.0000	0
2019/09/11	IS10	20/06/2028			Interest Rate Swap	98.0600	98.0600	98.1500	98.1500	0.092	0.0000	0.0000	0
2019/09/11	IS10	19/09/2028			Interest Rate Swap	91.3900	91.3900	91.4900	91.4900	0.109	0.0000	0.0000	0
2019/09/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/11	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/11	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/11	R023	07/11/2019	7.98	Call	Bond Future	2,088.5900	2.0886	2,092.3900	2.0924	0.182	0	0	0
2019/09/11	R023	07/11/2019			Bond Future	7.2666	102.9417	7.2661	102.9431	(0.006)	0.0000	0.0000	53,397
2019/09/11	R023	07/11/2019	7.99	Call	Bond Future	2,115.8700	2.1159	2,119.6000	2.1196	0.176	0	0	0
2019/09/11	R023	07/11/2019	7.98	Put	Bond Future	35.8300	0.0358	38.3200	0.0383	6.949	0	0	0
2019/09/11	R023	07/11/2019	7.99	Put	Bond Future	34.7100	0.0347	37.1300	0.0371	6.972	0	0	0
2019/09/11	R023	07/11/2019	8.00	Call	Bond Future	2,143.1400	2.1431	2,146.8100	2.1468	0.171	0	0	0
2019/09/11	R023	07/11/2019	8.00	Put	Bond Future	33.5800	0.0336	35.9400	0.0359	7.028	0	0	0
2019/09/11	R023	06/02/2020	7.54	Call	Bond Future	1,182.0600	1.1821	1,183.1400	1.1831	0.091	0	0	0
2019/09/11	R023	06/02/2020			Bond Future	7.2727	104.7888	7.2721	104.7904	(0.008)	0.0000	0.0000	0
2019/09/11	R023	06/02/2020	7.52	Call	Bond Future	1,143.2600	1.1433	1,144.3500	1.1444	0.095	0	0	0
2019/09/11	R023	06/02/2020	7.52	Put	Bond Future	475.4300	0.4754	474.9500	0.4749	(0.101)	0	0	0
2019/09/11	R023	06/02/2020	7.54	Put	Bond Future	460.4500	0.4605	459.9600	0.4600	(0.106)	0	0	0
2019/09/11	R023	06/02/2020	7.53	Call	Bond Future	1,162.6000	1.1626	1,163.6900	1.1637	0.094	0	0	0
2019/09/11	R023	06/02/2020	7.53	Put	Bond Future	467.8800	0.4679	467.4000	0.4674	(0.103)	0	0	0
2019/09/11	R023	07/05/2020	6.91	Put	Bond Future	1,313.6900	1.3137	1,314.1900	1.3142	0.038	0	0	0
2019/09/11	R023	07/05/2020			Bond Future	7.2492	102.7822	7.2486	102.7837	(0.008)	0.0000	0.0000	0
2019/09/11	R023	07/05/2020	6.90	Call	Bond Future	445.1800	0.4452	447.1800	0.4472	0.449	0	0	0
2019/09/11	R023	07/05/2020	6.90	Put	Bond Future	1,328.2700	1.3283	1,328.7600	1.3288	0.037	0	0	0
2019/09/11	R023	07/05/2020	6.91	Call	Bond Future	456.0300	0.4560	458.0400	0.4580	0.441	0	0	0
2019/09/11	R023	07/05/2020	6.89	Call	Bond Future	434.4700	0.4345	436.4600	0.4365	0.458	0	0	0
2019/09/11	R023	07/05/2020	6.89	Put	Bond Future	1,342.9800	1.3430	1,343.4600	1.3435	0.036	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
2019/09/11	R035	07/11/2019	9.88	Call	Bond Future	3,440.9700	3.4410	3,317.8100	3.3178	(3.579)	0	0	0
2019/09/11	R035	07/11/2019	9.89	Call	Bond Future	3,497.6500	3.4976	3,373.9500	3.3739	(3.537)	0	0	0
2019/09/11	R035	07/11/2019	9.87	Put	Bond Future	688.1700	0.6882	704.0300	0.7040	2.305	0	0	0
2019/09/11	R035	07/11/2019	10.21	Put	Bond Future	284.1700	0.2842	287.6900	0.2877	1.239	0	0	3,500
2019/09/11	R035	07/11/2019			Bond Future	9.5115	96.6883	9.5295	96.5499	0.190	0.0000	0.0000	93,932
2019/09/11	R035	07/11/2019	9.89	Put	Bond Future	654.1300	0.6541	668.9200	0.6689	2.261	0	0	0
2019/09/11	R035	07/11/2019	9.87	Call	Bond Future	3,384.6100	3.3846	3,261.9800	3.2620	(3.623)	0	0	0
2019/09/11	R035	07/11/2019	8.92	Put	Bond Future	4,901.6900	4.9017	5,015.7200	5.0157	2.326	0	0	0
2019/09/11	R035	07/11/2019	8.92	Call	Bond Future	195.3300	0.1953	170.8700	0.1709	(12.522)	0	0	3,500
2019/09/11	R035	07/11/2019	9.52	Put	Bond Future	1,607.4100	1.6074	1,652.2100	1.6522	2.787	0	0	0
2019/09/11	R035	07/11/2019	9.52	Call	Bond Future	1,672.9700	1.6730	1,579.2800	1.5793	(5.600)	0	0	3,500
2019/09/11	R035	07/11/2019	9.88	Put	Bond Future	670.9500	0.6709	686.2800	0.6863	2.285	0	0	0
2019/09/11	R035	07/11/2019	10.21	Call	Bond Future	5,434.7200	5.4347	5,299.7500	5.2998	(2.483)	0	0	0
2019/09/11	R035	06/02/2020	9.60	Call	Bond Future	2,819.0000	2.8190	2,790.3700	2.7904	(1.016)	0	0	0
2019/09/11	R035	06/02/2020	9.61	Put	Bond Future	2,662.2200	2.6622	2,773.9800	2.7740	4.198	0	0	0
2019/09/11	R035	06/02/2020			Bond Future	9.5839	98.4233	9.6026	98.2825	0.194	0.0000	0.0000	0
2019/09/11	R035	06/02/2020	9.60	Put	Bond Future	2,697.5400	2.6975	2,809.6900	2.8097	4.157	0	0	0
2019/09/11	R035	06/02/2020	9.61	Call	Bond Future	2,859.1000	2.8591	2,830.0800	2.8301	(1.015)	0	0	0
2019/09/11	R035	06/02/2020	9.59	Call	Bond Future	2,779.1900	2.7792	2,750.9400	2.7509	(1.016)	0	0	0
2019/09/11	R035	06/02/2020	9.59	Put	Bond Future	2,733.2400	2.7332	2,845.7700	2.8458	4.117	0	0	0
2019/09/11	R035	07/05/2020	9.75	Call	Bond Future	3,948.0500	3.9481	3,843.5000	3.8435	(2.648)	0	0	5,000
2019/09/11	R035	07/05/2020	10.75	Put	Bond Future	1,164.5400	1.1645	1,169.9000	1.1699	0.460	0	0	5,000
2019/09/11	R035	07/05/2020	9.48	Put	Bond Future	4,173.4500	4.1735	4,225.6000	4.2256	1.250	0	0	0
2019/09/11	R035	07/05/2020	9.47	Call	Bond Future	2,877.7300	2.8777	2,786.6900	2.7867	(3.164)	0	0	0
2019/09/11	R035	07/05/2020			Bond Future	9.6474	95.7288	9.6667	95.5853	0.200	0.0000	0.0000	0
2019/09/11	R035	07/05/2020	9.11	Put	Bond Future	5,872.2000	5.8722	5,944.3500	5.9443	1.229	0	0	0
2019/09/11	R035	07/05/2020	9.11	Call	Bond Future	1,739.0700	1.7391	1,667.8100	1.6678	(4.098)	0	0	5,000
2019/09/11	R035	07/05/2020	9.75	Put	Bond Future	3,188.0100	3.1880	3,226.8700	3.2269	1.219	0	0	0
2019/09/11	R035	07/05/2020	10.75	Call	Bond Future	8,884.9300	8.8849	8,746.8800	8.7469	(1.554)	0	0	0
2019/09/11	R035	07/05/2020	9.48	Call	Bond Future	2,913.3100	2.9133	2,822.0500	2.8220	(3.133)	0	0	0
2019/09/11	R035	07/05/2020	9.47	Put	Bond Future	4,213.9100	4.2139	4,266.2800	4.2663	1.243	0	0	0
2019/09/11	R035	07/05/2020	9.49	Call	Bond Future	2,949.4200	2.9494	2,857.6300	2.8576	(3.112)	0	0	0
2019/09/11	R035	07/05/2020	9.49	Put	Bond Future	4,133.6100	4.1336	4,185.2300	4.1852	1.249	0	0	0
2019/09/11	R035	06/08/2020	9.00	Put	Bond Future	7,947.8200	7.9478	8,013.5500	8.0136	0.827	0	0	0
2019/09/11	R035	06/08/2020	9.92	Put	Bond Future	4,178.9800	4.1790	4,209.7500	4.2098	0.736	0	0	0
2019/09/11	R035	06/08/2020			Bond Future	9.7100	97.5116	9.7299	97.3656	0.205	0.0000	0.0000	0
2019/09/11	R035	06/08/2020	9.00	Call	Bond Future	2,514.3300	2.5143	2,434.0400	2.4340	(3.193)	0	0	24,761
2019/09/11	R035	06/08/2020	9.92	Call	Bond Future	5,703.3200	5.7033	5,588.0700	5.5881	(2.021)	0	0	0
2019/09/11	R035	06/08/2020	9.93	Call	Bond Future	5,744.2500	5.7442	5,629.0600	5.6291	(2.005)	0	0	0
2019/09/11	R035	06/08/2020	9.91	Put	Bond Future	4,209.9400	4.2099	4,241.0200	4.2410	0.738	0	0	0
2019/09/11	R035	06/08/2020	9.93	Put	Bond Future	4,148.2200	4.1482	4,179.0500	4.1790	0.743	0	0	0
2019/09/11	R035	06/08/2020	9.91	Call	Bond Future	5,662.5100	5.6625	5,547.5700	5.5476	(2.030)	0	0	0
2019/09/11	R186	07/11/2019	8.23	Call	Bond Future	1,275.3900	1.2754	1,170.6500	1.1706	(8.212)	0	0	4,955
2019/09/11	R186	07/11/2019	8.94	Call	Bond Future	4,472.1100	4.4721	4,310.6800	4.3107	(3.610)	0	0	0
2019/09/11	R186	07/11/2019	8.20	Call	Bond Future	1,178.2900	1.1783	1,077.8800	1.0779	(8.522)	0	0	0
2019/09/11	R186	07/11/2019			Bond Future	8.1539	116.5812	8.1833	116.4128	0.361	0.0000	0.0000	127,439

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
2019/09/11	R186	07/11/2019	8.25	Put	Bond Future	793.3700	0.7934	854.2100	0.8542	7.669	0	0	3,750
2019/09/11	R186	07/11/2019	8.25	Call	Bond Future	1,342.3900	1.3424	1,234.8100	1.2348	(8.014)	0	0	3,750
2019/09/11	R186	07/11/2019	8.73	Call	Bond Future	3,409.0800	3.4091	3,254.7300	3.2547	(4.528)	0	0	0
2019/09/11	R186	07/11/2019	8.73	Put	Bond Future	168.2700	0.1683	182.3400	0.1823	8.362	0	0	4,955
2019/09/11	R186	07/11/2019	8.94	Put	Bond Future	79.8600	0.0799	86.8500	0.0869	8.753	0	0	0
2019/09/11	R186	07/11/2019	8.23	Put	Bond Future	840.3700	0.8404	904.0500	0.9041	7.578	0	0	0
2019/09/11	R186	07/11/2019	8.20	Put	Bond Future	914.5500	0.9145	982.5600	0.9826	7.436	0	0	7,500
2019/09/11	R186	07/11/2019	8.95	Call	Bond Future	4,523.7100	4.5237	4,362.0300	4.3620	(3.574)	0	0	0
2019/09/11	R186	07/11/2019	8.96	Put	Bond Future	74.3000	0.0743	80.8000	0.0808	8.748	0	0	0
2019/09/11	R186	07/11/2019	8.95	Put	Bond Future	77.0300	0.0770	83.7700	0.0838	8.750	0	0	0
2019/09/11	R186	07/11/2019	8.96	Call	Bond Future	4,575.3900	4.5754	4,413.4700	4.4135	(3.539)	0	0	0
2019/09/11	R186	06/02/2020	8.11	Put	Bond Future	2,054.7800	2.0548	2,135.9600	2.1360	3.951	0	0	0
2019/09/11	R186	06/02/2020	8.50	Call	Bond Future	2,821.8700	2.8219	2,701.0000	2.7010	(4.283)	0	0	0
2019/09/11	R186	06/02/2020	8.57	Call	Bond Future	3,089.6300	3.0896	2,964.1700	2.9642	(4.061)	0	0	0
2019/09/11	R186	06/02/2020			Bond Future	8.1974	113.3690	8.2283	113.1979	0.376	0.0000	0.0000	0
2019/09/11	R186	06/02/2020	8.11	Call	Bond Future	1,567.8200	1.5678	1,477.8500	1.4778	(5.739)	0	0	1,007
2019/09/11	R186	06/02/2020	8.55	Call	Bond Future	3,012.2200	3.0122	2,888.0400	2.8880	(4.123)	0	0	0
2019/09/11	R186	06/02/2020	8.55	Put	Bond Future	1,075.4000	1.0754	1,122.3700	1.1224	4.368	0	0	0
2019/09/11	R186	06/02/2020	9.00	Put	Bond Future	554.5800	0.5546	579.0200	0.5790	4.407	0	0	1,007
2019/09/11	R186	06/02/2020	8.50	Put	Bond Future	1,157.0900	1.1571	1,207.3700	1.2074	4.345	0	0	1,007
2019/09/11	R186	06/02/2020	8.57	Put	Bond Future	1,044.2400	1.0442	1,089.9300	1.0899	4.375	0	0	0
2019/09/11	R186	06/02/2020	9.00	Call	Bond Future	4,901.3700	4.9014	4,754.6600	4.7547	(2.993)	0	0	0
2019/09/11	R186	06/02/2020	8.56	Call	Bond Future	3,050.8300	3.0508	2,926.0100	2.9260	(4.091)	0	0	0
2019/09/11	R186	06/02/2020	8.56	Put	Bond Future	1,059.7100	1.0597	1,106.0400	1.1060	4.372	0	0	0
2019/09/11	R186	07/05/2020	8.93	Call	Bond Future	4,773.2700	4.7733	4,636.4500	4.6364	(2.866)	0	0	0
2019/09/11	R186	07/05/2020	8.28	Put	Bond Future	2,153.5700	2.1536	2,225.0100	2.2250	3.317	0	0	0
2019/09/11	R186	07/05/2020	8.09	Put	Bond Future	2,627.2900	2.6273	2,714.4000	2.7144	3.316	0	0	0
2019/09/11	R186	07/05/2020			Bond Future	8.2352	115.4531	8.2676	115.2787	0.394	0.0000	0.0000	0
2019/09/11	R186	07/05/2020	8.08	Call	Bond Future	1,816.2200	1.8162	1,729.6400	1.7296	(4.767)	0	0	0
2019/09/11	R186	07/05/2020	8.08	Put	Bond Future	2,654.7700	2.6548	2,742.5900	2.7426	3.308	0	0	0
2019/09/11	R186	07/05/2020	8.93	Put	Bond Future	1,115.0100	1.1150	1,152.5900	1.1526	3.370	0	0	6,000
2019/09/11	R186	07/05/2020	8.28	Call	Bond Future	2,394.3500	2.3944	2,291.3900	2.2914	(4.300)	0	0	6,000
2019/09/11	R186	07/05/2020	8.09	Call	Bond Future	1,843.0300	1.8430	1,755.7400	1.7557	(4.736)	0	0	0
2019/09/11	R186	07/05/2020	8.07	Call	Bond Future	1,789.2400	1.7892	1,703.3900	1.7034	(4.798)	0	0	0
2019/09/11	R186	07/05/2020	8.07	Put	Bond Future	2,682.1000	2.6821	2,770.6500	2.7706	3.302	0	0	0
2019/09/11	R186	07/05/2020	7.60	Put	Bond Future	4,232.6400	4.2326	4,357.5100	4.3575	2.950	0	0	0
2019/09/11	R186	07/05/2020	7.60	Call	Bond Future	748.7000	0.7487	699.1700	0.6992	(6.615)	0	0	6,000
2019/09/11	R197	07/11/2019			Bond Future	309.0061	309.0061	308.8698	308.8698	(0.044)	0.0000	0.0000	2,507
2019/09/11	R197	06/02/2020			Bond Future	306.9678	306.9678	306.8298	306.8298	(0.045)	0.0000	0.0000	40
2019/09/11	R197	07/05/2020			Bond Future	312.6825	312.6825	312.5417	312.5417	(0.045)	0.0000	0.0000	0
2019/09/11	R202	07/11/2019			Bond Future	233.5480	233.5480	233.1593	233.1593	(0.166)	0.0000	0.0000	9,089
2019/09/11	R202	06/02/2020			Bond Future	233.7277	233.7277	233.3328	233.3328	(0.169)	0.0000	0.0000	0
2019/09/11	R202	07/05/2020			Bond Future	238.0789	238.0789	237.6765	237.6765	(0.169)	0.0000	0.0000	0
2019/09/11	R207	07/11/2019	2.08	Put	Bond Future	812.0500	0.8120	814.5400	0.8145	0.307	0	0	0
2019/09/11	R207	07/11/2019			Bond Future	6.6176	102.4364	6.6315	102.4339	0.211	0.0000	0.0000	3,884

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
2019/09/11	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	R207	07/11/2019	2.07	Put	Bond Future	813.8500	0.8139	816.3400	0.8163	0.306	0	0	0
2019/09/11	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/11	R207	07/11/2019	2.06	Put	Bond Future	815.6600	0.8157	818.1500	0.8181	0.305	0	0	0
2019/09/11	R208	07/11/2019	6.83	Call	Bond Future	379.7300	0.3797	378.4200	0.3784	(0.345)	0	0	0
2019/09/11	R208	07/11/2019	6.82	Put	Bond Future	40.0300	0.0400	43.3200	0.0433	8.219	0	0	0
2019/09/11	R208	07/11/2019			Bond Future	6.5677	101.0205	6.5711	101.0160	0.053	0.0000	0.0000	10,069
2019/09/11	R208	07/11/2019	6.84	Call	Bond Future	390.8900	0.3909	389.4800	0.3895	(0.361)	0	0	0
2019/09/11	R208	07/11/2019	6.84	Put	Bond Future	36.4100	0.0364	39.5000	0.0395	8.487	0	0	0
2019/09/11	R208	07/11/2019	6.83	Put	Bond Future	38.2300	0.0382	41.4200	0.0414	8.344	0	0	0
2019/09/11	R208	07/11/2019	6.82	Call	Bond Future	368.5400	0.3685	367.3300	0.3673	(0.328)	0	0	0
2019/09/11	R208	06/02/2020	6.13	Put	Bond Future	349.1600	0.3492	352.1100	0.3521	0.845	0	0	0
2019/09/11	R208	06/02/2020	6.12	Call	Bond Future	48.8700	0.0489	47.5500	0.0475	(2.701)	0	0	0
2019/09/11	R208	06/02/2020			Bond Future	6.4044	102.8331	6.4084	102.8288	0.062	0.0000	0.0000	0
2019/09/11	R208	06/02/2020	6.13	Call	Bond Future	51.6600	0.0517	50.3000	0.0503	(2.633)	0	0	0
2019/09/11	R208	06/02/2020	6.12	Put	Bond Future	357.2400	0.3572	360.2300	0.3602	0.837	0	0	0
2019/09/11	R208	06/02/2020	6.14	Call	Bond Future	54.7600	0.0548	53.3400	0.0533	(2.593)	0	0	0
2019/09/11	R208	06/02/2020	6.14	Put	Bond Future	341.4000	0.3414	344.2900	0.3443	0.847	0	0	0
2019/09/11	R208	07/05/2020	4.81	Call	Bond Future	0.3700	0.0004	0.4300	0.0004	16.216	0	0	0
2019/09/11	R208	07/05/2020	4.80	Put	Bond Future	1,118.6600	1.1187	1,123.1900	1.1232	0.405	0	0	0
2019/09/11	R208	07/05/2020			Bond Future	6.0975	101.3197	6.1028	101.3153	0.086	0.0000	0.0000	0
2019/09/11	R208	07/05/2020	4.82	Call	Bond Future	0.4000	0.0004	0.4600	0.0005	15.000	0	0	0
2019/09/11	R208	07/05/2020	4.82	Put	Bond Future	1,101.3200	1.1013	1,105.8600	1.1059	0.412	0	0	0
2019/09/11	R208	07/05/2020	4.81	Put	Bond Future	1,109.9800	1.1100	1,114.5200	1.1145	0.409	0	0	0
2019/09/11	R208	07/05/2020	4.80	Call	Bond Future	0.3500	0.0004	0.4000	0.0004	14.286	0	0	0
2019/09/11	R209	07/11/2019	9.82	Call	Bond Future	2,647.5700	2.6476	2,548.4500	2.5484	(3.744)	0	0	0
2019/09/11	R209	07/11/2019	9.77	Put	Bond Future	774.0000	0.7740	797.8600	0.7979	3.083	0	0	8,000
2019/09/11	R209	07/11/2019	9.33	Call	Bond Future	866.1300	0.8661	806.8900	0.8069	(6.840)	0	0	8,000
2019/09/11	R209	07/11/2019			Bond Future	9.5153	73.8886	9.5336	73.7689	0.192	0.0000	0.0000	89,254
2019/09/11	R209	07/11/2019	9.80	Call	Bond Future	2,555.5300	2.5555	2,457.6800	2.4577	(3.829)	0	0	0
2019/09/11	R209	07/11/2019	9.80	Put	Bond Future	719.3200	0.7193	741.2200	0.7412	3.045	0	0	0
2019/09/11	R209	07/11/2019	9.50	Put	Bond Future	1,466.4600	1.4665	1,510.4700	1.5105	3.001	0	0	0
2019/09/11	R209	07/11/2019	9.50	Call	Bond Future	1,365.8600	1.3659	1,290.1200	1.2901	(5.545)	0	0	5,000
2019/09/11	R209	07/11/2019	8.92	Put	Bond Future	4,246.0100	4.2460	4,345.0100	4.3450	2.332	0	0	0
2019/09/11	R209	07/11/2019	8.92	Call	Bond Future	179.7700	0.1798	159.0200	0.1590	(11.543)	0	0	8,000
2019/09/11	R209	07/11/2019	9.82	Put	Bond Future	684.9000	0.6849	705.5300	0.7055	3.012	0	0	0
2019/09/11	R209	07/11/2019	9.77	Call	Bond Future	2,419.8900	2.4199	2,324.0000	2.3240	(3.963)	0	0	0
2019/09/11	R209	07/11/2019	9.33	Put	Bond Future	2,098.1700	2.0982	2,158.6800	2.1587	2.884	0	0	0
2019/09/11	R209	07/11/2019	9.81	Call	Bond Future	2,601.4000	2.6014	2,502.9700	2.5030	(3.784)	0	0	0
2019/09/11	R209	07/11/2019	9.81	Put	Bond Future	701.9200	0.7019	723.2400	0.7232	3.037	0	0	0
2019/09/11	R209	06/02/2020	9.52	Put	Bond Future	2,654.9100	2.6549	2,701.1300	2.7011	1.741	0	0	0
2019/09/11	R209	06/02/2020			Bond Future	9.5770	75.2144	9.5957	75.0927	0.196	0.0000	0.0000	0
2019/09/11	R209	06/02/2020	9.51	Call	Bond Future	2,250.9600	2.2510	2,176.1400	2.1761	(3.324)	0	0	0
2019/09/11	R209	06/02/2020	9.51	Put	Bond Future	2,687.5200	2.6875	2,734.4700	2.7345	1.747	0	0	0
2019/09/11	R209	06/02/2020	9.52	Call	Bond Future	2,283.7800	2.2838	2,208.2300	2.2082	(3.308)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/09/11	R209	06/02/2020	9.50	Call	Bond Future	2,218.5600	2.2186	2,144.2800	2.1443	(3.348)	0	0	0
2019/09/11	R209	06/02/2020	9.50	Put	Bond Future	2,720.6400	2.7206	2,768.1300	2.7681	1.746	0	0	0
2019/09/11	R209	07/05/2020	9.47	Call	Bond Future	2,547.0700	2.5471	2,472.2600	2.4723	(2.937)	0	0	0
2019/09/11	R209	07/05/2020			Bond Future	9.6360	73.4455	9.6553	73.3215	0.201	0.0000	0.0000	0
2019/09/11	R209	07/05/2020	9.45	Call	Bond Future	2,484.5600	2.4846	2,410.6700	2.4107	(2.974)	0	0	0
2019/09/11	R209	07/05/2020	9.45	Put	Bond Future	3,692.1500	3.6921	3,742.2800	3.7423	1.358	0	0	0
2019/09/11	R209	07/05/2020	9.47	Put	Bond Future	3,623.4200	3.6234	3,672.6300	3.6726	1.358	0	0	0
2019/09/11	R209	07/05/2020	9.46	Call	Bond Future	2,515.8400	2.5158	2,441.2500	2.4413	(2.965)	0	0	0
2019/09/11	R209	07/05/2020	9.46	Put	Bond Future	3,657.7700	3.6578	3,707.2000	3.7072	1.351	0	0	0
2019/09/11	R210	07/11/2019			Bond Future	189.4464	189.4464	189.4419	189.4419	(0.002)	0.0000	0.0000	2,132
2019/09/11	R210	06/02/2020			Bond Future	192.8917	192.8917	192.8877	192.8877	(0.002)	0.0000	0.0000	0
2019/09/11	R210	07/05/2020			Bond Future	193.8324	193.8324	193.8283	193.8283	(0.002)	0.0000	0.0000	0
2019/09/11	R212	07/11/2019			Bond Future	162.5875	162.5875	162.6122	162.6122	0.015	0.0000	0.0000	7,384
2019/09/11	R212	06/02/2020			Bond Future	163.2984	163.2984	163.3242	163.3242	0.016	0.0000	0.0000	0
2019/09/11	R212	07/05/2020			Bond Future	166.3385	166.3385	166.3646	166.3646	0.016	0.0000	0.0000	0
2019/09/11	R213	07/11/2019	9.59	Put	Bond Future	337.1400	0.3371	357.5400	0.3575	6.051	0	0	0
2019/09/11	R213	07/11/2019	9.58	Call	Bond Future	3,500.3000	3.5003	3,341.8800	3.3419	(4.526)	0	0	0
2019/09/11	R213	07/11/2019			Bond Future	9.0664	86.9707	9.0949	86.7913	0.315	0.0000	0.0000	21,564
2019/09/11	R213	07/11/2019	9.59	Call	Bond Future	3,550.8100	3.5508	3,391.7900	3.3918	(4.478)	0	0	0
2019/09/11	R213	07/11/2019	9.58	Put	Bond Future	346.4900	0.3465	367.4900	0.3675	6.061	0	0	0
2019/09/11	R213	07/11/2019	9.60	Call	Bond Future	3,601.4900	3.6015	3,441.8900	3.4419	(4.431)	0	0	0
2019/09/11	R213	07/11/2019	9.60	Put	Bond Future	328.0300	0.3280	347.8500	0.3478	6.042	0	0	0
2019/09/11	R213	06/02/2020	9.27	Call	Bond Future	2,692.7300	2.6927	2,570.7800	2.5708	(4.529)	0	0	0
2019/09/11	R213	06/02/2020	9.26	Put	Bond Future	1,862.9000	1.8629	1,924.1500	1.9241	3.288	0	0	0
2019/09/11	R213	06/02/2020			Bond Future	9.1308	88.5312	9.1604	88.3488	0.324	0.0000	0.0000	0
2019/09/11	R213	06/02/2020	9.28	Call	Bond Future	2,728.9400	2.7289	2,606.2400	2.6062	(4.496)	0	0	0
2019/09/11	R213	06/02/2020	9.28	Put	Bond Future	1,812.8200	1.8128	1,872.5700	1.8726	3.296	0	0	0
2019/09/11	R213	06/02/2020	9.27	Put	Bond Future	1,837.6100	1.8376	1,898.1100	1.8981	3.292	0	0	0
2019/09/11	R213	06/02/2020	9.26	Call	Bond Future	2,656.9600	2.6570	2,535.7600	2.5358	(4.562)	0	0	0
2019/09/11	R213	07/05/2020	9.01	Put	Bond Future	3,346.5300	3.3465	3,429.4500	3.4294	2.478	0	0	0
2019/09/11	R213	07/05/2020	9.00	Call	Bond Future	2,238.3500	2.2384	2,136.1800	2.1362	(4.565)	0	0	0
2019/09/11	R213	07/05/2020			Bond Future	9.1858	86.6063	9.2164	86.4205	0.333	0.0000	0.0000	0
2019/09/11	R213	07/05/2020	9.01	Call	Bond Future	2,267.7400	2.2677	2,164.8700	2.1649	(4.536)	0	0	0
2019/09/11	R213	07/05/2020	9.00	Put	Bond Future	3,379.0300	3.3790	3,462.6500	3.4626	2.475	0	0	0
2019/09/11	R213	07/05/2020	9.02	Call	Bond Future	2,297.6000	2.2976	2,194.0300	2.1940	(4.508)	0	0	0
2019/09/11	R213	07/05/2020	9.02	Put	Bond Future	3,314.5600	3.3146	3,396.7800	3.3968	2.481	0	0	0
2019/09/11	R214	07/11/2019	10.02	Put	Bond Future	919.9700	0.9200	911.9300	0.9119	(0.874)	0	0	0
2019/09/11	R214	07/11/2019			Bond Future	9.7990	72.0136	9.8019	71.9943	0.029	0.0000	0.0000	15,477
2019/09/11	R214	07/11/2019	10.01	Call	Bond Future	2,348.7900	2.3488	2,321.5900	2.3216	(1.158)	0	0	0
2019/09/11	R214	07/11/2019	10.01	Put	Bond Future	941.1800	0.9412	933.3000	0.9333	(0.837)	0	0	0
2019/09/11	R214	07/11/2019	10.02	Call	Bond Future	2,393.2000	2.3932	2,365.8400	2.3658	(1.143)	0	0	0
2019/09/11	R214	07/11/2019	10.00	Call	Bond Future	2,304.7200	2.3047	2,277.5600	2.2776	(1.178)	0	0	0
2019/09/11	R214	07/11/2019	10.00	Put	Bond Future	962.8200	0.9628	954.9800	0.9550	(0.814)	0	0	0
2019/09/11	R214	06/02/2020	9.73	Call	Bond Future	2,098.6000	2.0986	2,143.6500	2.1437	2.147	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
2019/09/11	R214	06/02/2020			Bond Future	9.8675	73.3057	9.8704	73.2863	0.029	0.0000	0.0000	0
2019/09/11	R214	06/02/2020	9.71	Call	Bond Future	2,034.4900	2.0345	2,080.8800	2.0809	2.280	0	0	0
2019/09/11	R214	06/02/2020	9.71	Put	Bond Future	3,101.9400	3.1019	3,167.8200	3.1678	2.124	0	0	0
2019/09/11	R214	06/02/2020	9.73	Put	Bond Future	3,029.0700	3.0291	3,093.6100	3.0936	2.131	0	0	0
2019/09/11	R214	06/02/2020	9.72	Call	Bond Future	2,066.3300	2.0663	2,112.1400	2.1121	2.217	0	0	0
2019/09/11	R214	06/02/2020	9.72	Put	Bond Future	3,065.2400	3.0652	3,130.5400	3.1305	2.130	0	0	0
2019/09/11	R214	07/05/2020	9.77	Put	Bond Future	3,823.6700	3.8237	3,820.6000	3.8206	(0.080)	0	0	0
2019/09/11	R214	07/05/2020			Bond Future	9.9279	71.3548	9.9309	71.3348	0.030	0.0000	0.0000	0
2019/09/11	R214	07/05/2020	9.76	Call	Bond Future	2,732.6700	2.7327	2,709.7200	2.7097	(0.840)	0	0	0
2019/09/11	R214	07/05/2020	9.76	Put	Bond Future	3,859.7800	3.8598	3,856.7800	3.8568	(0.078)	0	0	0
2019/09/11	R214	07/05/2020	9.77	Call	Bond Future	2,764.4900	2.7645	2,741.4700	2.7415	(0.833)	0	0	0
2019/09/11	R214	07/05/2020	9.75	Call	Bond Future	2,701.0200	2.7010	2,678.1600	2.6782	(0.846)	0	0	0
2019/09/11	R214	07/05/2020	9.75	Put	Bond Future	3,896.1600	3.8962	3,893.2500	3.8932	(0.075)	0	0	0
2019/09/11	R248	07/11/2019	10.02	Call	Bond Future	2,745.8800	2.7459	2,710.7600	2.7108	(1.279)	0	0	0
2019/09/11	R248	07/11/2019	10.01	Put	Bond Future	1,283.0700	1.2831	1,272.4600	1.2725	(0.827)	0	0	0
2019/09/11	R248	07/11/2019			Bond Future	9.8446	91.3531	9.8475	91.3287	0.029	0.0000	0.0000	86,334
2019/09/11	R248	07/11/2019	10.03	Call	Bond Future	2,800.8700	2.8009	2,765.8200	2.7658	(1.251)	0	0	0
2019/09/11	R248	07/11/2019	10.03	Put	Bond Future	1,224.9300	1.2249	1,214.3100	1.2143	(0.867)	0	0	0
2019/09/11	R248	07/11/2019	10.02	Put	Bond Future	1,253.7100	1.2537	1,243.0200	1.2430	(0.853)	0	0	0
2019/09/11	R248	07/11/2019	10.01	Call	Bond Future	2,691.3200	2.6913	2,656.2800	2.6563	(1.302)	0	0	0
2019/09/11	R248	06/02/2020	9.71	Put	Bond Future	4,075.7900	4.0758	4,075.1000	4.0751	(0.017)	0	0	0
2019/09/11	R248	06/02/2020			Bond Future	9.9140	92.9923	9.9169	92.9677	0.029	0.0000	0.0000	100
2019/09/11	R248	06/02/2020	9.71	Call	Bond Future	2,307.6000	2.3076	2,282.2900	2.2823	(1.097)	0	0	0
2019/09/11	R248	06/02/2020	9.70	Put	Bond Future	4,125.2400	4.1252	4,124.7200	4.1247	(0.013)	0	0	0
2019/09/11	R248	06/02/2020	9.72	Call	Bond Future	2,346.5000	2.3465	2,321.0300	2.3210	(1.085)	0	0	0
2019/09/11	R248	06/02/2020	9.72	Put	Bond Future	4,026.5900	4.0266	4,025.7400	4.0257	(0.021)	0	0	0
2019/09/11	R248	06/02/2020	9.70	Call	Bond Future	2,268.8100	2.2688	2,243.6700	2.2437	(1.108)	0	0	0
2019/09/11	R248	07/05/2020	9.79	Call	Bond Future	3,284.1000	3.2841	3,257.8800	3.2579	(0.798)	0	0	0
2019/09/11	R248	07/05/2020	9.77	Put	Bond Future	4,964.8000	4.9648	4,964.2800	4.9643	(0.010)	0	0	0
2019/09/11	R248	07/05/2020			Bond Future	9.9753	90.2614	9.9783	90.2362	0.030	0.0000	0.0000	0
2019/09/11	R248	07/05/2020	9.79	Put	Bond Future	4,869.7900	4.8698	4,868.7600	4.8688	(0.021)	0	0	0
2019/09/11	R248	07/05/2020	9.77	Call	Bond Future	3,205.0400	3.2050	3,179.3300	3.1793	(0.802)	0	0	0
2019/09/11	R248	07/05/2020	9.78	Put	Bond Future	4,916.9600	4.9170	4,916.3300	4.9163	(0.013)	0	0	0
2019/09/11	R248	07/05/2020	9.78	Call	Bond Future	3,244.3000	3.2443	3,218.4800	3.2185	(0.796)	0	0	0
2019/09/11	R248	06/08/2020	10.20	Call	Bond Future	6,293.5300	6.2935	6,265.4500	6.2654	(0.446)	0	0	0
2019/09/11	R248	06/08/2020			Bond Future	10.0358	91.9424	10.0388	91.9168	0.031	0.0000	0.0000	0
2019/09/11	R248	06/08/2020	10.18	Call	Bond Future	6,203.8500	6.2038	6,175.5300	6.1755	(0.456)	0	0	0
2019/09/11	R248	06/08/2020	10.18	Put	Bond Future	5,016.4900	5.0165	5,013.7300	5.0137	(0.055)	0	0	0
2019/09/11	R248	06/08/2020	9.25	Put	Bond Future	9,638.1000	9.6381	9,641.7200	9.6417	0.038	0	0	0
2019/09/11	R248	06/08/2020	9.25	Call	Bond Future	2,646.0200	2.6460	2,624.0800	2.6241	(0.829)	0	0	20,640
2019/09/11	R248	06/08/2020	10.20	Put	Bond Future	4,943.7200	4.9437	4,941.2000	4.9412	(0.051)	0	0	0
2019/09/11	R248	06/08/2020	10.19	Call	Bond Future	6,248.6300	6.2486	6,220.2600	6.2203	(0.454)	0	0	0
2019/09/11	R248	06/08/2020	10.19	Put	Bond Future	4,979.9800	4.9800	4,977.1700	4.9772	(0.056)	0	0	0

Total

1057163