



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 29/10/2019 TO 29/10/2019

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
2019/10/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2019/10/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	2025	07/11/2019			Bond Future	137.6369	137.6369	137.5022	137.5022	(0.098)	0.0000	0.0000	731
2019/10/29	2025	06/02/2020			Bond Future	138.6797	138.6797	138.5434	138.5434	(0.098)	0.0000	0.0000	1,363
2019/10/29	2025	07/05/2020			Bond Future	141.2357	141.2357	141.0927	141.0927	(0.101)	0.0000	0.0000	0
2019/10/29	2025	06/08/2020			Bond Future	142.3895	142.3895	142.2381	142.2381	(0.106)	0.0000	0.0000	0
2019/10/29	2029	07/11/2019			Bond Future	101.8428	101.8428	101.7145	101.7145	(0.126)	0.0000	0.0000	1,851
2019/10/29	2029	06/02/2020			Bond Future	103.7050	103.7050	103.5750	103.5750	(0.125)	0.0000	0.0000	3,860
2019/10/29	2029	07/05/2020			Bond Future	104.5039	104.5039	104.3684	104.3684	(0.130)	0.0000	0.0000	0
2019/10/29	2029	06/08/2020			Bond Future	106.4715	106.4715	106.3291	106.3291	(0.134)	0.0000	0.0000	0
2019/10/29	2030	07/11/2019	9.49	Put	Bond Future	2.6900	0.0027	2.6500	0.0027	(1.487)	0	0	0
2019/10/29	2030	07/11/2019	9.76	Put	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	5,500
2019/10/29	2030	07/11/2019	9.30	Put	Bond Future	19.6500	0.0197	21.4500	0.0215	9.160	0	0	2,750
2019/10/29	2030	07/11/2019	9.20	Put	Bond Future	50.3400	0.0503	56.8700	0.0569	12.972	0	0	2,750
2019/10/29	2030	07/11/2019	8.40	Put	Bond Future	3,052.2900	3.0523	3,269.2200	3.2692	7.107	0	0	0
2019/10/29	2030	07/11/2019			Bond Future	8.8677	96.4865	8.9024	96.2660	0.390	0.0000	0.0000	26,351
2019/10/29	2030	07/11/2019	9.48	Call	Bond Future	3,803.4500	3.8035	3,582.9600	3.5830	(5.797)	0	0	0
2019/10/29	2030	07/11/2019	9.48	Put	Bond Future	3.0000	0.0030	2.9800	0.0030	(0.667)	0	0	0
2019/10/29	2030	07/11/2019	9.10	Put	Bond Future	118.0100	0.1180	136.0600	0.1361	15.295	0	0	0
2019/10/29	2030	07/11/2019	9.10	Call	Bond Future	1,584.1300	1.5841	1,381.7100	1.3817	(12.778)	0	0	5,500
2019/10/29	2030	07/11/2019	8.60	Put	Bond Future	1,797.9200	1.7979	1,988.0400	1.9880	10.574	0	0	0
2019/10/29	2030	07/11/2019	8.60	Call	Bond Future	69.6900	0.0697	39.3400	0.0393	(43.550)	0	0	5,500
2019/10/29	2030	07/11/2019	9.30	Call	Bond Future	2,724.1800	2.7242	2,505.5100	2.5055	(8.027)	0	0	0
2019/10/29	2030	07/11/2019	9.05	Call	Bond Future	1,326.6200	1.3266	1,133.7900	1.1338	(14.535)	0	0	0
2019/10/29	2030	07/11/2019	9.05	Put	Bond Future	173.5600	0.1736	201.2000	0.2012	15.925	0	0	5,403
2019/10/29	2030	07/11/2019	9.49	Call	Bond Future	3,863.5200	3.8635	3,643.0100	3.6430	(5.707)	0	0	0
2019/10/29	2030	07/11/2019	9.76	Call	Bond Future	5,470.9500	5.4710	5,250.4600	5.2505	(4.030)	0	0	0
2019/10/29	2030	07/11/2019	9.85	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	2,500
2019/10/29	2030	07/11/2019	8.57	Put	Bond Future	1,975.1200	1.9751	2,172.1900	2.1722	9.978	0	0	0
2019/10/29	2030	07/11/2019	9.20	Call	Bond Future	2,138.4200	2.1384	1,924.4800	1.9245	(10.005)	0	0	0
2019/10/29	2030	07/11/2019	9.25	Call	Bond Future	2,428.5900	2.4286	2,211.6800	2.2117	(8.932)	0	0	0
2019/10/29	2030	07/11/2019	8.40	Call	Bond Future	5.8000	0.0058	2.2600	0.0023	(61.034)	0	0	0
2019/10/29	2030	07/11/2019	9.47	Call	Bond Future	3,743.3900	3.7434	3,522.9100	3.5229	(5.890)	0	0	0
2019/10/29	2030	07/11/2019	9.47	Put	Bond Future	3.3600	0.0034	3.3500	0.0034	(0.298)	0	0	0
2019/10/29	2030	07/11/2019	9.12	Put	Bond Future	100.3600	0.1004	115.3700	0.1154	14.956	0	0	0
2019/10/29	2030	07/11/2019	9.12	Call	Bond Future	1,691.3100	1.6913	1,485.8500	1.4859	(12.148)	0	0	0
2019/10/29	2030	07/11/2019	9.70	Call	Bond Future	5,116.6000	5.1166	4,896.1000	4.8961	(4.310)	0	0	0
2019/10/29	2030	07/11/2019	9.70	Put	Bond Future	0.2200	0.0002	0.1900	0.0002	(13.636)	0	0	0
2019/10/29	2030	07/11/2019	9.35	Call	Bond Future	3,022.6800	3.0227	2,803.0100	2.8030	(7.267)	0	0	0
2019/10/29	2030	07/11/2019	9.35	Put	Bond Future	11.9700	0.0120	12.7700	0.0128	6.683	0	0	2,500
2019/10/29	2030	07/11/2019	9.85	Call	Bond Future	5,999.0600	5.9991	5,778.5800	5.7786	(3.675)	0	0	0
2019/10/29	2030	07/11/2019	8.57	Call	Bond Future	50.6600	0.0507	27.2600	0.0273	(46.190)	0	0	0
2019/10/29	2030	07/11/2019	8.95	Call	Bond Future	869.5300	0.8695	705.0900	0.7051	(18.911)	0	0	0
2019/10/29	2030	07/11/2019	8.95	Put	Bond Future	346.8000	0.3468	402.8300	0.4028	16.156	0	0	5,070

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2019/10/29	2030	07/11/2019	9.25	Put	Bond Future	31.6000	0.0316	35.1600	0.0352	11.266	0	0	0
2019/10/29	2030	06/02/2020	8.40	Call	Bond Future	541.7100	0.5417	486.9100	0.4869	(10.116)	0	0	5,820
2019/10/29	2030	06/02/2020	9.25	Call	Bond Future	3,029.3600	3.0294	2,871.3700	2.8714	(5.215)	0	0	0
2019/10/29	2030	06/02/2020	9.14	Call	Bond Future	2,584.8600	2.5849	2,438.4800	2.4385	(5.663)	0	0	0
2019/10/29	2030	06/02/2020	9.15	Put	Bond Future	1,225.2300	1.2252	1,301.6200	1.3016	6.235	0	0	0
2019/10/29	2030	06/02/2020			Bond Future	8.9241	94.2182	8.9600	93.9943	0.402	0.0000	0.0000	75,002
2019/10/29	2030	06/02/2020	9.00	Put	Bond Future	1,593.4500	1.5934	1,687.1700	1.6872	5.882	0	0	0
2019/10/29	2030	06/02/2020	9.00	Call	Bond Future	2,066.5400	2.0665	1,936.3800	1.9364	(6.298)	0	0	5,820
2019/10/29	2030	06/02/2020	8.40	Put	Bond Future	3,895.2900	3.8953	4,064.3700	4.0644	4.341	0	0	0
2019/10/29	2030	06/02/2020	9.25	Put	Bond Future	1,020.1900	1.0202	1,086.0800	1.0861	6.459	0	0	5,000
2019/10/29	2030	06/02/2020	9.14	Put	Bond Future	1,247.4400	1.2474	1,324.9400	1.3249	6.213	0	0	0
2019/10/29	2030	06/02/2020	9.15	Call	Bond Future	2,623.9900	2.6240	2,476.5000	2.4765	(5.621)	0	0	0
2019/10/29	2030	06/02/2020	9.16	Call	Bond Future	2,663.3700	2.6634	2,514.8000	2.5148	(5.578)	0	0	0
2019/10/29	2030	06/02/2020	9.16	Put	Bond Future	1,203.3300	1.2033	1,278.6400	1.2786	6.258	0	0	0
2019/10/29	2030	07/05/2020	8.78	Put	Bond Future	3,157.4600	3.1575	3,283.9200	3.2839	4.005	0	0	0
2019/10/29	2030	07/05/2020	8.79	Call	Bond Future	1,927.1500	1.9272	1,821.8400	1.8218	(5.465)	0	0	0
2019/10/29	2030	07/05/2020			Bond Future	8.9836	95.9319	9.0213	95.7011	0.420	0.0000	0.0000	0
2019/10/29	2030	07/05/2020	8.80	Call	Bond Future	1,955.3500	1.9553	1,849.1000	1.8491	(5.434)	0	0	0
2019/10/29	2030	07/05/2020	8.80	Put	Bond Future	3,089.2700	3.0893	3,213.8400	3.2138	4.032	0	0	0
2019/10/29	2030	07/05/2020	8.78	Call	Bond Future	1,898.9100	1.8989	1,794.5500	1.7946	(5.496)	0	0	0
2019/10/29	2030	07/05/2020	8.79	Put	Bond Future	3,123.3600	3.1234	3,248.8700	3.2489	4.018	0	0	0
2019/10/29	2030	06/08/2020	9.11	Call	Bond Future	3,397.7000	3.3977	3,265.0100	3.2650	(3.905)	0	0	0
2019/10/29	2030	06/08/2020			Bond Future	9.0405	93.7069	9.0803	93.4679	0.441	0.0000	0.0000	0
2019/10/29	2030	06/08/2020	9.09	Call	Bond Future	3,329.3500	3.3294	3,198.0900	3.1981	(3.943)	0	0	0
2019/10/29	2030	06/08/2020	9.09	Put	Bond Future	3,032.6200	3.0326	3,140.3100	3.1403	3.551	0	0	0
2019/10/29	2030	06/08/2020	9.11	Put	Bond Future	2,981.5000	2.9815	3,087.7600	3.0878	3.564	0	0	0
2019/10/29	2030	06/08/2020	9.10	Call	Bond Future	3,363.4500	3.3635	3,231.4700	3.2315	(3.924)	0	0	0
2019/10/29	2030	06/08/2020	9.10	Put	Bond Future	3,006.9600	3.0070	3,113.9300	3.1139	3.557	0	0	0
2019/10/29	2032	07/11/2019	9.71	Call	Bond Future	3,512.2000	3.5122	3,205.1300	3.2051	(8.743)	0	0	0
2019/10/29	2032	07/11/2019	9.70	Put	Bond Future	15.0700	0.0151	17.5400	0.0175	16.390	0	0	0
2019/10/29	2032	07/11/2019			Bond Future	9.1935	94.0619	9.2381	93.7527	0.485	0.0000	0.0000	20,850
2019/10/29	2032	07/11/2019	9.72	Call	Bond Future	3,576.9000	3.5769	3,269.5800	3.2696	(8.592)	0	0	0
2019/10/29	2032	07/11/2019	9.72	Put	Bond Future	12.4900	0.0125	14.4300	0.0144	15.532	0	0	0
2019/10/29	2032	07/11/2019	9.71	Put	Bond Future	13.7200	0.0137	15.9100	0.0159	15.962	0	0	0
2019/10/29	2032	07/11/2019	9.70	Call	Bond Future	3,447.5600	3.4476	3,140.7700	3.1408	(8.899)	0	0	0
2019/10/29	2032	06/02/2020	9.40	Put	Bond Future	1,640.4900	1.6405	1,764.4200	1.7644	7.554	0	0	0
2019/10/29	2032	06/02/2020			Bond Future	9.2561	95.7586	9.3021	95.4443	0.498	0.0000	0.0000	55,116
2019/10/29	2032	06/02/2020	9.39	Call	Bond Future	2,577.7700	2.5778	2,388.9600	2.3890	(7.325)	0	0	0
2019/10/29	2032	06/02/2020	9.39	Put	Bond Future	1,667.7600	1.6678	1,793.2600	1.7933	7.525	0	0	0
2019/10/29	2032	06/02/2020	9.40	Call	Bond Future	2,617.9400	2.6179	2,427.5600	2.4276	(7.272)	0	0	0
2019/10/29	2032	06/02/2020	9.38	Call	Bond Future	2,537.9000	2.5379	2,350.6700	2.3507	(7.377)	0	0	0
2019/10/29	2032	06/02/2020	9.38	Put	Bond Future	1,695.4000	1.6954	1,822.4800	1.8225	7.496	0	0	0
2019/10/29	2032	07/05/2020	9.19	Call	Bond Future	2,412.6100	2.4126	2,257.8900	2.2579	(6.413)	0	0	0
2019/10/29	2032	07/05/2020			Bond Future	9.3196	93.3409	9.3677	93.0180	0.516	0.0000	0.0000	0
2019/10/29	2032	07/05/2020	9.17	Call	Bond Future	2,348.3100	2.3483	2,196.1100	2.1961	(6.481)	0	0	0
2019/10/29	2032	07/05/2020	9.17	Put	Bond Future	3,361.5000	3.3615	3,532.1800	3.5322	5.077	0	0	0
2019/10/29	2032	07/05/2020	9.19	Put	Bond Future	3,289.4200	3.2894	3,457.5800	3.4576	5.112	0	0	0

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2019/10/29	2032	07/05/2020	9.18	Call	Bond Future	2,380.3500	2.3803	2,226.8800	2.2269	(6.447)	0	0	0
2019/10/29	2032	07/05/2020	9.18	Put	Bond Future	3,325.3100	3.3253	3,494.7200	3.4947	5.095	0	0	0
2019/10/29	2032	06/08/2020	9.46	Put	Bond Future	3,314.5000	3.3145	3,462.9800	3.4630	4.480	0	0	0
2019/10/29	2032	06/08/2020	9.45	Call	Bond Future	3,804.3700	3.8044	3,621.1200	3.6211	(4.817)	0	0	0
2019/10/29	2032	06/08/2020			Bond Future	9.3802	95.0767	9.4307	94.7440	0.538	0.0000	0.0000	0
2019/10/29	2032	06/08/2020	9.46	Call	Bond Future	3,840.0500	3.8400	3,655.8200	3.6558	(4.798)	0	0	0
2019/10/29	2032	06/08/2020	9.45	Put	Bond Future	3,344.4600	3.3445	3,493.9200	3.4939	4.469	0	0	0
2019/10/29	2032	06/08/2020	9.47	Call	Bond Future	3,876.2200	3.8762	3,691.0200	3.6910	(4.778)	0	0	0
2019/10/29	2032	06/08/2020	9.47	Put	Bond Future	3,285.0900	3.2851	3,432.6000	3.4326	4.490	0	0	0
2019/10/29	2033	07/11/2019			Bond Future	102.0231	102.0231	102.0824	102.0824	0.058	0.0000	0.0000	490
2019/10/29	2033	06/02/2020			Bond Future	103.8887	103.8887	103.9497	103.9497	0.059	0.0000	0.0000	5,770
2019/10/29	2033	07/05/2020			Bond Future	104.6079	104.6079	104.6670	104.6670	0.056	0.0000	0.0000	0
2019/10/29	2033	06/08/2020			Bond Future	106.5774	106.5774	106.6333	106.6333	0.052	0.0000	0.0000	0
2019/10/29	2037	07/11/2019	9.97	Call	Bond Future	2,946.0900	2.9461	2,576.0300	2.5760	(12.561)	0	0	0
2019/10/29	2037	07/11/2019			Bond Future	9.5888	93.2864	9.6384	92.9024	0.517	0.0000	0.0000	31,981
2019/10/29	2037	07/11/2019	9.95	Call	Bond Future	2,807.6400	2.8076	2,440.3400	2.4403	(13.082)	0	0	0
2019/10/29	2037	07/11/2019	9.95	Put	Bond Future	63.3300	0.0633	80.0200	0.0800	26.354	0	0	0
2019/10/29	2037	07/11/2019	9.97	Put	Bond Future	53.4900	0.0535	67.4200	0.0674	26.042	0	0	0
2019/10/29	2037	07/11/2019	9.96	Call	Bond Future	2,876.7300	2.8767	2,507.9900	2.5080	(12.818)	0	0	0
2019/10/29	2037	07/11/2019	9.96	Put	Bond Future	58.2300	0.0582	73.4800	0.0735	26.189	0	0	0
2019/10/29	2037	06/02/2020	9.67	Call	Bond Future	2,408.4200	2.4084	2,198.5000	2.1985	(8.716)	0	0	0
2019/10/29	2037	06/02/2020	9.66	Put	Bond Future	2,323.3200	2.3233	2,505.8800	2.5059	7.858	0	0	0
2019/10/29	2037	06/02/2020			Bond Future	9.6542	90.7098	9.7052	90.3194	0.529	0.0000	0.0000	65,957
2019/10/29	2037	06/02/2020	9.68	Call	Bond Future	2,449.3500	2.4494	2,237.3800	2.2374	(8.654)	0	0	0
2019/10/29	2037	06/02/2020	9.68	Put	Bond Future	2,251.5700	2.2516	2,430.0300	2.4300	7.926	0	0	0
2019/10/29	2037	06/02/2020	9.67	Put	Bond Future	2,287.1300	2.2871	2,467.6400	2.4676	7.892	0	0	0
2019/10/29	2037	06/02/2020	9.66	Call	Bond Future	2,368.0200	2.3680	2,160.1500	2.1601	(8.778)	0	0	0
2019/10/29	2037	07/05/2020	9.60	Put	Bond Future	3,710.0900	3.7101	3,917.2600	3.9173	5.584	0	0	0
2019/10/29	2037	07/05/2020	9.59	Call	Bond Future	2,744.9500	2.7450	2,553.4500	2.5534	(6.976)	0	0	0
2019/10/29	2037	07/05/2020			Bond Future	9.7218	92.3597	9.7748	91.9594	0.546	0.0000	0.0000	0
2019/10/29	2037	07/05/2020	9.60	Call	Bond Future	2,781.6000	2.7816	2,588.5500	2.5886	(6.940)	0	0	0
2019/10/29	2037	07/05/2020	9.59	Put	Bond Future	3,750.3200	3.7503	3,959.0400	3.9590	5.565	0	0	0
2019/10/29	2037	07/05/2020	9.61	Call	Bond Future	2,818.5100	2.8185	2,623.9100	2.6239	(6.904)	0	0	0
2019/10/29	2037	07/05/2020	9.61	Put	Bond Future	3,670.2100	3.6702	3,875.8300	3.8758	5.602	0	0	0
2019/10/29	2037	06/08/2020	9.88	Put	Bond Future	3,843.3900	3.8434	4,024.6700	4.0247	4.717	0	0	0
2019/10/29	2037	06/08/2020			Bond Future	9.7878	89.8177	9.8432	89.4063	0.565	0.0000	0.0000	0
2019/10/29	2037	06/08/2020	9.87	Call	Bond Future	4,487.0600	4.4871	4,258.0900	4.2581	(5.103)	0	0	0
2019/10/29	2037	06/08/2020	9.87	Put	Bond Future	3,877.0700	3.8771	4,059.5100	4.0595	4.706	0	0	0
2019/10/29	2037	06/08/2020	9.88	Call	Bond Future	4,527.2000	4.5272	4,297.0700	4.2971	(5.083)	0	0	0
2019/10/29	2037	06/08/2020	9.86	Call	Bond Future	4,447.4000	4.4474	4,219.5900	4.2196	(5.122)	0	0	0
2019/10/29	2037	06/08/2020	9.86	Put	Bond Future	3,911.3200	3.9113	4,094.9200	4.0949	4.694	0	0	0
2019/10/29	2038	07/11/2019			Bond Future	120.3135	120.3135	119.9711	119.9711	(0.285)	0.0000	0.0000	11,584
2019/10/29	2038	06/02/2020			Bond Future	120.8552	120.8552	120.5073	120.5073	(0.288)	0.0000	0.0000	10,425
2019/10/29	2038	07/05/2020			Bond Future	123.0826	123.0826	122.7246	122.7246	(0.291)	0.0000	0.0000	0
2019/10/29	2038	06/08/2020			Bond Future	123.7066	123.7066	123.3368	123.3368	(0.299)	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
2019/10/29	2040	07/11/2019	10.04	Put	Bond Future	119.8300	0.1198	150.6400	0.1506	25.711	0	0	0
2019/10/29	2040	07/11/2019	10.03	Call	Bond Future	2,500.3400	2.5003	2,123.1500	2.1231	(15.086)	0	0	0
2019/10/29	2040	07/11/2019	9.80	Put	Bond Future	578.7700	0.5788	716.8900	0.7169	23.864	0	0	0
2019/10/29	2040	07/11/2019	9.30	Put	Bond Future	3,784.9100	3.7849	4,184.3700	4.1844	10.554	0	0	0
2019/10/29	2040	07/11/2019			Bond Future	9.7390	96.0384	9.7886	95.6280	0.508	0.0000	0.0000	7,805
2019/10/29	2040	07/11/2019	10.04	Call	Bond Future	2,571.0000	2.5710	2,191.3500	2.1913	(14.767)	0	0	0
2019/10/29	2040	07/11/2019	10.03	Put	Bond Future	128.9700	0.1290	162.2400	0.1622	25.797	0	0	0
2019/10/29	2040	07/11/2019	9.80	Call	Bond Future	1,083.6500	1.0836	811.3100	0.8113	(25.132)	0	0	1,260
2019/10/29	2040	07/11/2019	9.30	Call	Bond Future	17.3800	0.0174	6.3800	0.0064	(63.291)	0	0	1,260
2019/10/29	2040	07/11/2019	10.05	Call	Bond Future	2,642.1200	2.6421	2,260.1600	2.2602	(14.457)	0	0	0
2019/10/29	2040	07/11/2019	10.05	Put	Bond Future	111.2700	0.1113	139.7700	0.1398	25.613	0	0	0
2019/10/29	2040	06/02/2020	9.76	Call	Bond Future	2,364.8000	2.3648	2,153.2600	2.1533	(8.945)	0	0	0
2019/10/29	2040	06/02/2020	9.00	Put	Bond Future	7,325.4900	7.3255	7,690.9400	7.6909	4.989	0	0	0
2019/10/29	2040	06/02/2020			Bond Future	9.8061	93.2610	9.8571	92.8437	0.520	0.0000	0.0000	40,297
2019/10/29	2040	06/02/2020	8.40	Put	Bond Future	12,794.2300	12.7942	13,205.2900	13.2053	3.213	0	0	0
2019/10/29	2040	06/02/2020	8.40	Call	Bond Future	26.7500	0.0267	20.5300	0.0205	(23.252)	0	0	0
2019/10/29	2040	06/02/2020	9.74	Call	Bond Future	2,283.2200	2.2832	2,076.0900	2.0761	(9.072)	0	0	0
2019/10/29	2040	06/02/2020	9.74	Put	Bond Future	2,827.9400	2.8279	3,038.0900	3.0381	7.431	0	0	0
2019/10/29	2040	06/02/2020	9.76	Put	Bond Future	2,744.0800	2.7441	2,949.8200	2.9498	7.498	0	0	0
2019/10/29	2040	06/02/2020	9.00	Call	Bond Future	320.0700	0.3201	268.2400	0.2682	(16.193)	0	0	0
2019/10/29	2040	06/02/2020	9.75	Call	Bond Future	2,323.8200	2.3238	2,114.4800	2.1145	(9.008)	0	0	0
2019/10/29	2040	06/02/2020	9.75	Put	Bond Future	2,785.7600	2.7858	2,993.7000	2.9937	7.464	0	0	0
2019/10/29	2040	07/05/2020	9.74	Call	Bond Future	2,899.5600	2.8996	2,695.4800	2.6955	(7.038)	0	0	0
2019/10/29	2040	07/05/2020	9.75	Put	Bond Future	3,962.6000	3.9626	4,184.5600	4.1846	5.601	0	0	0
2019/10/29	2040	07/05/2020			Bond Future	9.8752	94.9573	9.9282	94.5296	0.537	0.0000	0.0000	0
2019/10/29	2040	07/05/2020	9.74	Put	Bond Future	4,004.9900	4.0050	4,228.6300	4.2286	5.584	0	0	0
2019/10/29	2040	07/05/2020	9.75	Call	Bond Future	2,939.6500	2.9396	2,733.8900	2.7339	(6.999)	0	0	0
2019/10/29	2040	07/05/2020	9.73	Call	Bond Future	2,860.0100	2.8600	2,657.6200	2.6576	(7.077)	0	0	0
2019/10/29	2040	07/05/2020	9.73	Put	Bond Future	4,048.0400	4.0480	4,273.3700	4.2734	5.566	0	0	0
2019/10/29	2040	06/08/2020	10.02	Put	Bond Future	4,159.4100	4.1594	4,354.5100	4.3545	4.691	0	0	0
2019/10/29	2040	06/08/2020	10.03	Call	Bond Future	4,814.7600	4.8148	4,569.1000	4.5691	(5.102)	0	0	0
2019/10/29	2040	06/08/2020	10.04	Call	Bond Future	4,857.5700	4.8576	4,610.6800	4.6107	(5.083)	0	0	0
2019/10/29	2040	06/08/2020			Bond Future	9.9429	92.2130	9.9981	91.7735	0.555	0.0000	0.0000	0
2019/10/29	2040	06/08/2020	10.02	Call	Bond Future	4,772.1000	4.7721	4,527.6800	4.5277	(5.122)	0	0	0
2019/10/29	2040	06/08/2020	10.04	Put	Bond Future	4,086.9000	4.0869	4,279.5300	4.2795	4.713	0	0	0
2019/10/29	2040	06/08/2020	10.03	Put	Bond Future	4,123.0200	4.1230	4,316.8800	4.3169	4.702	0	0	0
2019/10/29	2044	07/11/2019	10.07	Put	Bond Future	164.0400	0.1640	205.4400	0.2054	25.238	0	0	0
2019/10/29	2044	07/11/2019	9.74	Put	Bond Future	1,119.0200	1.1190	1,347.9300	1.3479	20.456	0	0	0
2019/10/29	2044	07/11/2019	10.52	Call	Bond Future	5,735.5500	5.7355	5,318.8600	5.3189	(7.265)	0	0	0
2019/10/29	2044	07/11/2019			Bond Future	9.8038	92.7567	9.8533	92.3396	0.505	0.0000	0.0000	9,398
2019/10/29	2044	07/11/2019	10.06	Call	Bond Future	2,299.1500	2.2991	1,926.4800	1.9265	(16.209)	0	0	0
2019/10/29	2044	07/11/2019	10.06	Put	Bond Future	175.8500	0.1759	220.3000	0.2203	25.277	0	0	0
2019/10/29	2044	07/11/2019	10.52	Put	Bond Future	3.8800	0.0039	4.3100	0.0043	11.082	0	0	328
2019/10/29	2044	07/11/2019	10.07	Call	Bond Future	2,368.5300	2.3685	1,992.8100	1.9928	(15.863)	0	0	0
2019/10/29	2044	07/11/2019	9.19	Call	Bond Future	1.3500	0.0014	0.3200	0.0003	(76.296)	0	0	328
2019/10/29	2044	07/11/2019	9.74	Call	Bond Future	576.8700	0.5769	388.6600	0.3887	(32.626)	0	0	328

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2019/10/29	2044	07/11/2019	10.05	Call	Bond Future	2,230.3700		2.2304	1,860.9100	1.8609	(16.565)	0	0	0
2019/10/29	2044	07/11/2019	10.05	Put	Bond Future	188.3800		0.1884	236.0400	0.2360	25.300	0	0	0
2019/10/29	2044	07/11/2019	9.19	Put	Bond Future	5,448.9200		5.4489	5,865.0100	5.8650	7.636	0	0	0
2019/10/29	2044	06/02/2020	9.74	Call	Bond Future	2,018.1500		2.0181	1,822.7400	1.8227	(9.683)	0	0	328
2019/10/29	2044	06/02/2020	10.78	Put	Bond Future	567.7200		0.5677	623.7300	0.6237	9.866	0	0	328
2019/10/29	2044	06/02/2020	9.77	Put	Bond Future	2,971.4500		2.9714	3,193.0900	3.1931	7.459	0	0	0
2019/10/29	2044	06/02/2020			Bond Future	9.8691		90.0452	9.9201	89.6212	0.517	0.0000	0.0000	34,244
2019/10/29	2044	06/02/2020	9.09	Put	Bond Future	7,244.8000		7.2448	7,615.1900	7.6152	5.112	0	0	0
2019/10/29	2044	06/02/2020	9.09	Call	Bond Future	327.3200		0.3273	273.6700	0.2737	(16.391)	0	0	328
2019/10/29	2044	06/02/2020	9.74	Put	Bond Future	3,107.2800		3.1073	3,335.9100	3.3359	7.358	0	0	0
2019/10/29	2044	06/02/2020	9.77	Call	Bond Future	2,137.2600		2.1373	1,934.8600	1.9349	(9.470)	0	0	0
2019/10/29	2044	06/02/2020	10.78	Call	Bond Future	7,666.0200		7.6660	7,297.9900	7.2980	(4.801)	0	0	0
2019/10/29	2044	06/02/2020	9.78	Call	Bond Future	2,177.2500		2.1772	1,972.5400	1.9725	(9.402)	0	0	0
2019/10/29	2044	06/02/2020	9.76	Put	Bond Future	3,016.5100		3.0165	3,240.4700	3.2405	7.424	0	0	0
2019/10/29	2044	06/02/2020	9.78	Put	Bond Future	2,926.7200		2.9267	3,146.0500	3.1461	7.494	0	0	0
2019/10/29	2044	06/02/2020	9.76	Call	Bond Future	2,097.4700		2.0975	1,897.3900	1.8974	(9.539)	0	0	0
2019/10/29	2044	07/05/2020	9.81	Call	Bond Future	3,016.3700		3.0164	2,806.7700	2.8068	(6.949)	0	0	0
2019/10/29	2044	07/05/2020	9.79	Put	Bond Future	4,157.7300		4.1577	4,386.0200	4.3860	5.491	0	0	0
2019/10/29	2044	07/05/2020	9.26	Call	Bond Future	1,194.1600		1.1942	1,080.2800	1.0803	(9.536)	0	0	556
2019/10/29	2044	07/05/2020	9.33	Call	Bond Future	1,378.1700		1.3782	1,252.3000	1.2523	(9.133)	0	0	100
2019/10/29	2044	07/05/2020	9.98	Call	Bond Future	3,732.3800		3.7324	3,494.7200	3.4947	(6.368)	0	0	100
2019/10/29	2044	07/05/2020			Bond Future	9.9363		91.6831	9.9892	91.2486	0.532	0.0000	0.0000	0
2019/10/29	2044	07/05/2020	9.81	Put	Bond Future	4,068.5800		4.0686	4,293.4900	4.2935	5.528	0	0	0
2019/10/29	2044	07/05/2020	9.79	Call	Bond Future	2,937.0900		2.9371	2,730.8700	2.7309	(7.021)	0	0	0
2019/10/29	2044	07/05/2020	9.33	Put	Bond Future	6,620.7000		6.6207	6,929.3400	6.9293	4.662	0	0	0
2019/10/29	2044	07/05/2020	9.80	Put	Bond Future	4,112.9600		4.1130	4,339.5500	4.3395	5.509	0	0	0
2019/10/29	2044	07/05/2020	9.26	Put	Bond Future	7,074.4300		7.0744	7,395.0600	7.3951	4.532	0	0	0
2019/10/29	2044	07/05/2020	9.91	Put	Bond Future	3,646.5600		3.6466	3,854.7700	3.8548	5.710	0	0	0
2019/10/29	2044	07/05/2020	9.98	Put	Bond Future	3,373.5900		3.3736	3,570.4400	3.5704	5.835	0	0	0
2019/10/29	2044	07/05/2020	11.09	Call	Bond Future	9,704.2400		9.7042	9,338.9200	9.3389	(3.765)	0	0	0
2019/10/29	2044	07/05/2020	9.80	Call	Bond Future	2,976.6000		2.9766	2,768.6800	2.7687	(6.985)	0	0	0
2019/10/29	2044	07/05/2020	9.91	Call	Bond Future	3,428.8100		3.4288	3,202.5100	3.2025	(6.600)	0	0	556
2019/10/29	2044	07/05/2020	11.02	Call	Bond Future	9,317.3100		9.3173	8,957.7200	8.9577	(3.859)	0	0	0
2019/10/29	2044	07/05/2020	11.02	Put	Bond Future	1,075.6700		1.0757	1,150.5900	1.1506	6.965	0	0	556
2019/10/29	2044	07/05/2020	11.09	Put	Bond Future	974.7300		0.9747	1,043.9200	1.0439	7.098	0	0	100
2019/10/29	2044	06/08/2020	9.01	Call	Bond Future	1,328.8500		1.3288	1,223.3200	1.2233	(7.941)	0	0	140
2019/10/29	2044	06/08/2020	9.66	Call	Bond Future	3,224.4800		3.2245	3,030.8800	3.0309	(6.004)	0	0	140
2019/10/29	2044	06/08/2020	9.88	Call	Bond Future	4,058.7000		4.0587	3,835.4700	3.8355	(5.500)	0	0	0
2019/10/29	2044	06/08/2020			Bond Future	10.0022		89.0032	10.0572	88.5569	0.550	0.0000	0.0000	0
2019/10/29	2044	06/08/2020	9.86	Call	Bond Future	3,979.5400		3.9795	3,758.9400	3.7589	(5.543)	0	0	0
2019/10/29	2044	06/08/2020	9.86	Put	Bond Future	5,150.4000		5.1504	5,376.1300	5.3761	4.383	0	0	0
2019/10/29	2044	06/08/2020	9.01	Put	Bond Future	10,060.8300		10.0608	10,401.6300	10.4016	3.387	0	0	0
2019/10/29	2044	06/08/2020	9.66	Put	Bond Future	6,085.8800		6.0859	6,338.6100	6.3386	4.153	0	0	0
2019/10/29	2044	06/08/2020	9.88	Put	Bond Future	5,063.3400		5.0633	5,286.4400	5.2864	4.406	0	0	0
2019/10/29	2044	06/08/2020	10.93	Call	Bond Future	9,123.4800		9.1235	8,786.6100	8.7866	(3.692)	0	0	0
2019/10/29	2044	06/08/2020	10.93	Put	Bond Future	2,071.2800		2.0713	2,180.7400	2.1807	5.285	0	0	140
2019/10/29	2044	06/08/2020	9.87	Call	Bond Future	4,019.1800		4.0192	3,797.2700	3.7973	(5.521)	0	0	0
2019/10/29	2044	06/08/2020	9.87	Put	Bond Future	5,106.8700		5.1069	5,331.2900	5.3313	4.394	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
2019/10/29	2046	07/11/2019			Bond Future	110.5348	110.5348	110.4357	110.4357	(0.090)	0.0000	0.0000	12,374
2019/10/29	2046	06/02/2020			Bond Future	112.5560	112.5560	112.4557	112.4557	(0.089)	0.0000	0.0000	4,591
2019/10/29	2046	07/05/2020			Bond Future	112.8823	112.8823	112.7768	112.7768	(0.093)	0.0000	0.0000	0
2019/10/29	2046	06/08/2020			Bond Future	115.0075	115.0075	114.8955	114.8955	(0.097)	0.0000	0.0000	0
2019/10/29	2050	07/11/2019			Bond Future	115.3735	115.3735	115.4892	115.4892	0.100	0.0000	0.0000	5,298
2019/10/29	2050	06/02/2020			Bond Future	115.6475	115.6475	115.7662	115.7662	0.103	0.0000	0.0000	8,757
2019/10/29	2050	07/05/2020			Bond Future	117.7790	117.7790	117.8964	117.8964	0.100	0.0000	0.0000	0
2019/10/29	2050	06/08/2020			Bond Future	118.1165	118.1165	118.2314	118.2314	0.097	0.0000	0.0000	0
2019/10/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	AL37	07/11/2019			Index Future	669.5580	669.5580	668.7560	668.7560	(0.120)	0.0000	0.0000	0
2019/10/29	AL37	06/02/2020			Index Future	681.6330	681.6330	680.8210	680.8210	(0.119)	0.0000	0.0000	0
2019/10/29	AL37	07/05/2020			Index Future	694.0350	694.0350	693.1870	693.1870	(0.122)	0.0000	0.0000	0
2019/10/29	AL37	06/08/2020			Index Future	706.9420	706.9420	706.0500	706.0500	(0.126)	0.0000	0.0000	0
2019/10/29	AL7T	07/11/2019			Index Future	780.1560	780.1560	778.3740	778.3740	(0.228)	0.0000	0.0000	0
2019/10/29	AL7T	06/02/2020			Index Future	794.2260	794.2260	792.4160	792.4160	(0.228)	0.0000	0.0000	0
2019/10/29	AL7T	07/05/2020			Index Future	808.6760	808.6760	806.8090	806.8090	(0.231)	0.0000	0.0000	0
2019/10/29	AL7T	06/08/2020			Index Future	823.7150	823.7150	821.7810	821.7810	(0.235)	0.0000	0.0000	0
2019/10/29	ALBI	07/11/2019			Index Future	700.3660	700.3660	698.1440	698.1440	(0.317)	0.0000	0.0000	202
2019/10/29	ALBI	06/02/2020			Index Future	712.9970	712.9970	710.7390	710.7390	(0.317)	0.0000	0.0000	371
2019/10/29	ALBI	07/05/2020			Index Future	725.9690	725.9690	723.6480	723.6480	(0.320)	0.0000	0.0000	0
2019/10/29	ALBI	06/08/2020			Index Future	739.4700	739.4700	737.0770	737.0770	(0.324)	0.0000	0.0000	0
2019/10/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C040	06/10/2015			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
2019/10/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	CS26	02/04/2026			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
2019/10/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/29	ES33	07/11/2019			Bond Future	10.6445	78.6644	10.6936	78.3721	0.461	0.0000	0.0000	0
2019/10/29	ES33	06/02/2020			Bond Future	10.7542	80.0833	10.8050	79.7862	0.472	0.0000	0.0000	350
2019/10/29	ES33	07/05/2020			Bond Future	10.8636	77.7465	10.9167	77.4416	0.488	0.0000	0.0000	0
2019/10/29	ES33	06/08/2020			Bond Future	10.9716	79.1923	11.0271	78.8786	0.506	0.0000	0.0000	0
2019/10/29	ES42	07/11/2019			Bond Future	10.9939	79.7760	11.0430	79.4414	0.447	0.0000	0.0000	0
2019/10/29	ES42	06/02/2020			Bond Future	11.0990	81.2149	11.1498	80.8748	0.458	0.0000	0.0000	4,919
2019/10/29	ES42	07/05/2020			Bond Future	11.2081	78.4279	11.2611	78.0792	0.473	0.0000	0.0000	0
2019/10/29	ES42	06/08/2020			Bond Future	11.3145	79.8864	11.3699	79.5279	0.489	0.0000	0.0000	0
2019/10/29	GOVI	07/11/2019	672.90	Call	GOVI	203,180.0000	20.3180	180,390.0000	18.0390	(11.217)	0	0	0
2019/10/29	GOVI	07/11/2019			GOVI	693.2180	693.2180	690.9390	690.9390	(0.329)	0.0000	0.0000	289
2019/10/29	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	07/11/2019	672.91	Call	GOVI	203,080.0000	20.3080	180,290.0000	18.0290	(11.222)	0	0	0
2019/10/29	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	07/11/2019	672.92	Call	GOVI	202,980.0000	20.2980	180,190.0000	18.0190	(11.228)	0	0	0
2019/10/29	GOVI	06/02/2020	703.14	Call	GOVI	25,800.0000	2.5800	2,630.0000	0.2630	(89.806)	0	0	0
2019/10/29	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	06/02/2020			GOVI	705.7200	705.7200	703.4030	703.4030	(0.328)	0.0000	0.0000	1,149
2019/10/29	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	06/02/2020	703.15	Call	GOVI	25,700.0000	2.5700	2,530.0000	0.2530	(90.156)	0	0	0
2019/10/29	GOVI	06/02/2020	703.13	Call	GOVI	25,900.0000	2.5900	2,730.0000	0.2730	(89.459)	0	0	0
2019/10/29	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	07/05/2020			GOVI	718.5600	718.5600	716.1800	716.1800	(0.331)	0.0000	0.0000	0
2019/10/29	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	07/05/2020	720.00	Put	GOVI	14,400.0000	1.4400	38,200.0000	3.8200	165.278	0	0	0
2019/10/29	GOVI	07/05/2020	719.98	Put	GOVI	14,200.0000	1.4200	38,000.0000	3.8000	167.606	0	0	0
2019/10/29	GOVI	07/05/2020	719.99	Put	GOVI	14,300.0000	1.4300	38,100.0000	3.8100	166.434	0	0	0
2019/10/29	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	06/08/2020	728.13	Call	GOVI	37,930.0000	3.7930	13,400.0000	1.3400	(64.672)	0	0	0
2019/10/29	GOVI	06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	06/08/2020			GOVI	731.9230	731.9230	729.4700	729.4700	(0.335)	0.0000	0.0000	0
2019/10/29	GOVI	06/08/2020	728.14	Call	GOVI	37,830.0000	3.7830	13,300.0000	1.3300	(64.843)	0	0	0
2019/10/29	GOVI	06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	GOVI	06/08/2020	728.12	Call	GOVI	38,030.0000	3.8030	13,500.0000	1.3500	(64.502)	0	0	0
2019/10/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/29	IGOV	07/11/2019			Index Future	261.2000	261.2000	261.0770	261.0770	(0.047)	0.0000	0.0000	318
2019/10/29	IGOV	06/02/2020			Index Future	265.9760	265.9760	265.8510	265.8510	(0.047)	0.0000	0.0000	1,011
2019/10/29	IGOV	07/05/2020			Index Future	270.8780	270.8780	270.7440	270.7440	(0.049)	0.0000	0.0000	0
2019/10/29	IGOV	06/08/2020			Index Future	275.9780	275.9780	275.8310	275.8310	(0.053)	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
2019/10/29	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/29	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/29	IS02	22/06/2020			Interest Rate Swap	101.9600	101.9600	101.9700	101.9700	0.010	0.0000	0.0000	0
2019/10/29	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/10/29	IS05	17/12/2020			Interest Rate Swap	95.3500	95.3500	95.3600	95.3600	0.010	0.0000	0.0000	0
2019/10/29	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.3000	94.3000	0.011	0.0000	0.0000	0
2019/10/29	IS05	15/06/2021			Interest Rate Swap	93.1900	93.1900	93.2000	93.2000	0.011	0.0000	0.0000	0
2019/10/29	IS05	21/09/2021			Interest Rate Swap	93.0400	93.0400	93.0600	93.0600	0.021	0.0000	0.0000	0
2019/10/29	IS05	21/12/2021			Interest Rate Swap	94.9800	94.9800	95.0000	95.0000	0.021	0.0000	0.0000	51
2019/10/29	IS05	15/03/2022			Interest Rate Swap	94.8800	94.8800	94.9000	94.9000	0.021	0.0000	0.0000	0
2019/10/29	IS05	21/06/2022			Interest Rate Swap	95.8000	95.8000	95.8300	95.8300	0.031	0.0000	0.0000	0
2019/10/29	IS05	20/09/2022			Interest Rate Swap	99.5100	99.5100	99.5400	99.5400	0.030	0.0000	0.0000	0
2019/10/29	IS05	20/12/2022			Interest Rate Swap	100.5500	100.5500	100.5800	100.5800	0.030	0.0000	0.0000	0
2019/10/29	IS05	22/03/2023			Interest Rate Swap	93.6100	93.6100	93.6400	93.6400	0.032	0.0000	0.0000	0
2019/10/29	IS05	20/06/2023			Interest Rate Swap	99.5100	99.5100	99.5500	99.5500	0.040	0.0000	0.0000	0
2019/10/29	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/10/29	IS10	17/12/2025			Interest Rate Swap	89.9100	89.9100	89.9800	89.9800	0.078	0.0000	0.0000	0
2019/10/29	IS10	16/03/2026			Interest Rate Swap	86.7100	86.7100	86.7900	86.7900	0.092	0.0000	0.0000	0
2019/10/29	IS10	15/06/2026			Interest Rate Swap	85.3100	85.3100	85.3800	85.3800	0.082	0.0000	0.0000	0
2019/10/29	IS10	21/09/2026			Interest Rate Swap	87.4200	87.4200	87.4900	87.4900	0.080	0.0000	0.0000	0
2019/10/29	IS10	21/12/2026			Interest Rate Swap	91.2500	91.2500	91.3100	91.3100	0.066	0.0000	0.0000	0
2019/10/29	IS10	15/03/2027			Interest Rate Swap	89.7100	89.7100	89.7800	89.7800	0.078	0.0000	0.0000	0
2019/10/29	IS10	21/06/2027			Interest Rate Swap	91.7800	91.7800	91.8500	91.8500	0.076	0.0000	0.0000	0
2019/10/29	IS10	20/09/2027			Interest Rate Swap	97.3200	97.3200	97.4000	97.4000	0.082	0.0000	0.0000	0
2019/10/29	IS10	20/12/2027			Interest Rate Swap	97.6500	97.6500	97.7300	97.7300	0.082	0.0000	0.0000	0
2019/10/29	IS10	22/03/2028			Interest Rate Swap	90.9500	90.9500	91.0300	91.0300	0.088	0.0000	0.0000	0
2019/10/29	IS10	20/06/2028			Interest Rate Swap	98.3300	98.3300	98.4100	98.4100	0.081	0.0000	0.0000	0
2019/10/29	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/10/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/29	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/29	R023	07/11/2019	7.98	Call	Bond Future	2,125.9200	2.1259	2,007.7200	2.0077	(5.560)	0	0	0
2019/10/29	R023	07/11/2019			Bond Future	7.2415	103.0149	7.2821	102.8967	0.560	0.0000	0.0000	13,519
2019/10/29	R023	07/11/2019	7.99	Call	Bond Future	2,154.3100	2.1543	2,036.1100	2.0361	(5.487)	0	0	0
2019/10/29	R023	07/11/2019	7.98	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2019/10/29	R023	07/11/2019	7.99	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2019/10/29	R023	07/11/2019	8.00	Call	Bond Future	2,182.7100	2.1827	2,064.5100	2.0645	(5.415)	0	0	0
2019/10/29	R023	07/11/2019	8.00	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2019/10/29	R023	06/02/2020	7.54	Call	Bond Future	1,095.0300	1.0950	1,009.7200	1.0097	(7.791)	0	0	0
2019/10/29	R023	06/02/2020			Bond Future	7.2417	104.8730	7.2858	104.7533	0.609	0.0000	0.0000	39,862

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
2019/10/29	R023	06/02/2020	7.52	Call	Bond Future	1,053.1400	1.0531	969.1500	0.9692	(7.975)	0	0	0
2019/10/29	R023	06/02/2020	7.52	Put	Bond Future	301.1500	0.3011	336.8400	0.3368	11.851	0	0	0
2019/10/29	R023	06/02/2020	7.54	Put	Bond Future	289.2600	0.2893	323.6300	0.3236	11.882	0	0	0
2019/10/29	R023	06/02/2020	7.53	Call	Bond Future	1,074.0200	1.0740	989.3700	0.9894	(7.882)	0	0	0
2019/10/29	R023	06/02/2020	7.53	Put	Bond Future	295.1400	0.2951	330.1700	0.3302	11.869	0	0	0
2019/10/29	R023	07/05/2020	6.91	Put	Bond Future	1,184.7400	1.1847	1,267.8900	1.2679	7.018	0	0	0
2019/10/29	R023	07/05/2020			Bond Future	7.2230	102.8483	7.2726	102.7233	0.688	0.0000	0.0000	16,047
2019/10/29	R023	07/05/2020	6.90	Call	Bond Future	382.9600	0.3830	341.8600	0.3419	(10.732)	0	0	0
2019/10/29	R023	07/05/2020	6.90	Put	Bond Future	1,200.0200	1.2000	1,283.8800	1.2839	6.988	0	0	0
2019/10/29	R023	07/05/2020	6.91	Call	Bond Future	393.1100	0.3931	351.3000	0.3513	(10.636)	0	0	0
2019/10/29	R023	07/05/2020	6.89	Call	Bond Future	373.2300	0.3732	332.8300	0.3328	(10.824)	0	0	0
2019/10/29	R023	07/05/2020	6.89	Put	Bond Future	1,215.7100	1.2157	1,300.2700	1.3003	6.956	0	0	0
2019/10/29	R023	06/08/2020	7.26	Call	Bond Future	1,058.5500	1.0586	987.8800	0.9879	(6.676)	0	0	0
2019/10/29	R023	06/08/2020			Bond Future	7.1789	104.7609	7.2357	104.6294	0.791	0.0000	0.0000	0
2019/10/29	R023	06/08/2020	7.26	Put	Bond Future	870.9200	0.8709	931.6900	0.9317	6.978	0	0	0
2019/10/29	R023	06/08/2020	7.27	Call	Bond Future	1,072.5900	1.0726	1,001.4200	1.0014	(6.635)	0	0	0
2019/10/29	R023	06/08/2020	7.28	Put	Bond Future	853.2400	0.8532	913.0100	0.9130	7.005	0	0	0
2019/10/29	R023	06/08/2020	7.27	Put	Bond Future	861.8500	0.8619	922.1200	0.9221	6.993	0	0	0
2019/10/29	R023	06/08/2020	7.28	Call	Bond Future	1,087.0700	1.0871	1,015.4000	1.0154	(6.593)	0	0	0
2019/10/29	R035	07/11/2019	9.88	Call	Bond Future	3,210.8000	3.2108	2,875.2000	2.8752	(10.452)	0	0	0
2019/10/29	R035	07/11/2019	9.89	Call	Bond Future	3,281.0800	3.2811	2,944.7700	2.9448	(10.250)	0	0	0
2019/10/29	R035	07/11/2019	9.87	Put	Bond Future	42.8400	0.0428	51.0500	0.0511	19.164	0	0	0
2019/10/29	R035	07/11/2019	10.21	Put	Bond Future	1.7000	0.0017	1.7500	0.0018	2.941	0	0	3,500
2019/10/29	R035	07/11/2019			Bond Future	9.4594	97.0898	9.5039	96.7467	0.470	0.0000	0.0000	10,307
2019/10/29	R035	07/11/2019	9.89	Put	Bond Future	36.1400	0.0361	42.8500	0.0429	18.567	0	0	0
2019/10/29	R035	07/11/2019	9.87	Call	Bond Future	3,140.7000	3.1407	2,805.8900	2.8059	(10.660)	0	0	0
2019/10/29	R035	07/11/2019	8.92	Put	Bond Future	4,308.3200	4.3083	4,648.9800	4.6490	7.907	0	0	0
2019/10/29	R035	07/11/2019	8.92	Call	Bond Future	3.3800	0.0034	1.0200	0.0010	(69.822)	0	0	3,500
2019/10/29	R035	07/11/2019	9.52	Put	Bond Future	525.5400	0.5255	636.3600	0.6364	21.087	0	0	0
2019/10/29	R035	07/11/2019	9.52	Call	Bond Future	992.5200	0.9925	760.3200	0.7603	(23.395)	0	0	3,500
2019/10/29	R035	07/11/2019	9.88	Put	Bond Future	39.3600	0.0394	46.7800	0.0468	18.852	0	0	0
2019/10/29	R035	07/11/2019	10.21	Call	Bond Future	5,553.6700	5.5537	5,210.7000	5.2107	(6.176)	0	0	0
2019/10/29	R035	06/02/2020	9.60	Call	Bond Future	2,623.2200	2.6232	2,424.5800	2.4246	(7.572)	0	0	0
2019/10/29	R035	06/02/2020	9.61	Put	Bond Future	2,051.0800	2.0511	2,199.2200	2.1992	7.223	0	0	0
2019/10/29	R035	06/02/2020			Bond Future	9.5288	98.8410	9.5748	98.4924	0.482	0.0000	0.0000	107,647
2019/10/29	R035	06/02/2020	9.60	Put	Bond Future	2,084.0600	2.0841	2,233.9800	2.2340	7.194	0	0	0
2019/10/29	R035	06/02/2020	9.61	Call	Bond Future	2,665.6600	2.6657	2,465.2400	2.4652	(7.519)	0	0	0
2019/10/29	R035	06/02/2020	9.59	Call	Bond Future	2,581.1100	2.5811	2,384.2600	2.3843	(7.627)	0	0	0
2019/10/29	R035	06/02/2020	9.59	Put	Bond Future	2,117.4600	2.1175	2,269.1700	2.2692	7.165	0	0	0
2019/10/29	R035	07/05/2020	9.75	Call	Bond Future	3,785.0600	3.7851	3,574.3900	3.5744	(5.566)	0	0	5,000
2019/10/29	R035	07/05/2020	10.75	Put	Bond Future	826.8000	0.8268	881.1200	0.8811	6.570	0	0	5,000
2019/10/29	R035	07/05/2020	9.48	Put	Bond Future	3,560.1600	3.5602	3,744.1200	3.7441	5.167	0	0	0
2019/10/29	R035	07/05/2020	9.47	Call	Bond Future	2,669.6900	2.6697	2,497.3200	2.4973	(6.457)	0	0	0
2019/10/29	R035	07/05/2020			Bond Future	9.5930	96.1357	9.6408	95.7779	0.499	0.0000	0.0000	0
2019/10/29	R035	07/05/2020	9.11	Put	Bond Future	5,226.8500	5.2268	5,465.0500	5.4650	4.557	0	0	0
2019/10/29	R035	07/05/2020	9.11	Call	Bond Future	1,500.6300	1.5006	1,381.0600	1.3811	(7.968)	0	0	5,000
2019/10/29	R035	07/05/2020	9.75	Put	Bond Future	2,618.1100	2.6181	2,765.2100	2.7652	5.619	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/29	R035	07/05/2020	10.75	Call	Bond Future	8,954.1000		8.9541	8,650.6500	8.6507	(3.389)	0	0	0
2019/10/29	R035	07/05/2020	9.48	Call	Bond Future	2,706.9300		2.7069	2,533.1200	2.5331	(6.421)	0	0	0
2019/10/29	R035	07/05/2020	9.47	Put	Bond Future	3,598.9600		3.5990	3,784.3600	3.7844	5.151	0	0	0
2019/10/29	R035	07/05/2020	9.49	Call	Bond Future	2,744.1400		2.7441	2,568.9100	2.5689	(6.386)	0	0	0
2019/10/29	R035	07/05/2020	9.49	Put	Bond Future	3,521.4200		3.5214	3,703.9600	3.7040	5.184	0	0	0
2019/10/29	R035	06/08/2020	9.00	Put	Bond Future	7,546.9600		7.5470	7,780.2300	7.7802	3.091	0	0	0
2019/10/29	R035	06/08/2020	9.92	Put	Bond Future	3,740.3300		3.7403	3,885.6900	3.8857	3.886	0	0	0
2019/10/29	R035	06/08/2020			Bond Future	9.6541		97.9235	9.7041	97.5551	0.518	0.0000	0.0000	0
2019/10/29	R035	06/08/2020	9.00	Call	Bond Future	2,525.3600		2.5254	2,390.2400	2.3902	(5.351)	0	0	24,761
2019/10/29	R035	06/08/2020	9.92	Call	Bond Future	5,676.5600		5.6766	5,453.5300	5.4535	(3.929)	0	0	0
2019/10/29	R035	06/08/2020	9.93	Call	Bond Future	5,718.5400		5.7185	5,494.6300	5.4946	(3.916)	0	0	0
2019/10/29	R035	06/08/2020	9.91	Put	Bond Future	3,769.9200		3.7699	3,916.1600	3.9162	3.879	0	0	0
2019/10/29	R035	06/08/2020	8.75	Put	Bond Future	8,761.1000		8.7611	9,023.1700	9.0232	2.991	0	0	0
2019/10/29	R035	06/08/2020	8.75	Call	Bond Future	1,718.2300		1.7182	1,611.9100	1.6119	(6.188)	0	0	3,000
2019/10/29	R035	06/08/2020	9.93	Put	Bond Future	3,710.6200		3.7106	3,855.1000	3.8551	3.894	0	0	0
2019/10/29	R035	06/08/2020	9.91	Call	Bond Future	5,634.3800		5.6344	5,412.2300	5.4122	(3.943)	0	0	0
2019/10/29	R186	07/11/2019	8.94	Call	Bond Future	4,350.5900		4.3506	4,122.4600	4.1225	(5.244)	0	0	0
2019/10/29	R186	07/11/2019	8.20	Call	Bond Future	589.0500		0.5891	442.1300	0.4421	(24.942)	0	0	0
2019/10/29	R186	07/11/2019	8.23	Call	Bond Future	693.3000		0.6933	533.5900	0.5336	(23.036)	0	0	4,955
2019/10/29	R186	07/11/2019			Bond Future	8.1612		116.5394	8.2011	116.3113	0.489	0.0000	0.0000	56,149
2019/10/29	R186	07/11/2019	8.94	Put	Bond Future	0.1200		0.0001	0.1200	0.0001	0.000	0	0	0
2019/10/29	R186	07/11/2019	8.25	Put	Bond Future	260.6300		0.2606	321.0900	0.3211	23.198	0	0	3,750
2019/10/29	R186	07/11/2019	8.25	Call	Bond Future	767.8700		0.7679	600.2000	0.6002	(21.836)	0	0	3,750
2019/10/29	R186	07/11/2019	8.73	Call	Bond Future	3,201.1000		3.2011	2,973.2100	2.9732	(7.119)	0	0	0
2019/10/29	R186	07/11/2019	8.73	Put	Bond Future	2.0700		0.0021	2.3100	0.0023	11.594	0	0	4,955
2019/10/29	R186	07/11/2019	8.95	Call	Bond Future	4,405.0100		4.4050	4,176.8700	4.1769	(5.179)	0	0	0
2019/10/29	R186	07/11/2019	8.96	Put	Bond Future	0.0900		0.0001	0.0900	0.0001	0.000	0	0	0
2019/10/29	R186	07/11/2019	8.20	Put	Bond Future	367.0900		0.3671	448.3000	0.4483	22.123	0	0	7,500
2019/10/29	R186	07/11/2019	8.23	Put	Bond Future	300.0600		0.3001	368.4800	0.3685	22.802	0	0	0
2019/10/29	R186	07/11/2019	8.95	Put	Bond Future	0.1100		0.0001	0.1000	0.0001	(9.091)	0	0	0
2019/10/29	R186	07/11/2019	8.96	Call	Bond Future	4,459.4000		4.4594	4,231.2700	4.2313	(5.116)	0	0	0
2019/10/29	R186	06/02/2020	8.11	Put	Bond Future	1,753.3500		1.7534	1,876.1600	1.8762	7.004	0	0	0
2019/10/29	R186	06/02/2020	8.50	Call	Bond Future	2,474.6700		2.4747	2,314.5900	2.3146	(6.469)	0	0	0
2019/10/29	R186	06/02/2020	8.57	Call	Bond Future	2,746.4100		2.7464	2,578.6100	2.5786	(6.110)	0	0	0
2019/10/29	R186	06/02/2020			Bond Future	8.2031		113.3374	8.2449	113.1059	0.509	0.0000	0.0000	99,433
2019/10/29	R186	06/02/2020	8.11	Call	Bond Future	1,234.7800		1.2348	1,126.0600	1.1261	(8.805)	0	0	821
2019/10/29	R186	06/02/2020	8.55	Call	Bond Future	2,667.6700		2.6677	2,502.0100	2.5020	(6.210)	0	0	0
2019/10/29	R186	06/02/2020	8.55	Put	Bond Future	762.4600		0.7625	828.3300	0.8283	8.639	0	0	0
2019/10/29	R186	06/02/2020	9.00	Put	Bond Future	301.8900		0.3019	331.0200	0.3310	9.649	0	0	821
2019/10/29	R186	06/02/2020	8.50	Put	Bond Future	841.5000		0.8415	912.9500	0.9130	8.491	0	0	821
2019/10/29	R186	06/02/2020	8.57	Put	Bond Future	732.6300		0.7326	796.3600	0.7964	8.699	0	0	0
2019/10/29	R186	06/02/2020	9.00	Call	Bond Future	4,617.0700		4.6171	4,414.6700	4.4147	(4.384)	0	0	0
2019/10/29	R186	06/02/2020	8.56	Call	Bond Future	2,707.0300		2.7070	2,540.3000	2.5403	(6.159)	0	0	0
2019/10/29	R186	06/02/2020	8.56	Put	Bond Future	747.5200		0.7475	812.3200	0.8123	8.669	0	0	0
2019/10/29	R186	07/05/2020	8.28	Put	Bond Future	1,977.6100		1.9776	2,088.4600	2.0885	5.605	0	0	0
2019/10/29	R186	07/05/2020	8.93	Call	Bond Future	4,506.3100		4.5063	4,324.6200	4.3246	(4.032)	0	0	0
2019/10/29	R186	07/05/2020	8.09	Put	Bond Future	2,478.8500		2.4788	2,609.0700	2.6091	5.253	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
2019/10/29	R186	07/05/2020			Bond Future	8.2452	115.3991	8.2898	115.1599	0.541	0.0000	0.0000	0
2019/10/29	R186	07/05/2020	8.50	Call	Bond Future	2,865.9300	2.8659	2,716.7000	2.7167	(5.207)	0	0	0
2019/10/29	R186	07/05/2020	8.50	Put	Bond Future	1,507.1300	1.5071	1,597.1300	1.5971	5.972	0	0	23,208
2019/10/29	R186	07/05/2020	8.08	Call	Bond Future	1,615.2900	1.6153	1,507.3200	1.5073	(6.684)	0	0	0
2019/10/29	R186	07/05/2020	8.08	Put	Bond Future	2,507.8200	2.5078	2,639.0800	2.6391	5.234	0	0	0
2019/10/29	R186	07/05/2020	8.28	Call	Bond Future	2,164.4100	2.1644	2,036.0300	2.0360	(5.931)	0	0	6,000
2019/10/29	R186	07/05/2020	8.93	Put	Bond Future	902.0300	0.9020	959.5700	0.9596	6.379	0	0	6,000
2019/10/29	R186	07/05/2020	8.09	Call	Bond Future	1,640.6100	1.6406	1,531.6000	1.5316	(6.644)	0	0	0
2019/10/29	R186	07/05/2020	8.07	Call	Bond Future	1,589.8600	1.5899	1,482.9300	1.4829	(6.726)	0	0	0
2019/10/29	R186	07/05/2020	8.07	Put	Bond Future	2,536.7000	2.5367	2,669.0000	2.6690	5.215	0	0	0
2019/10/29	R186	07/05/2020	7.60	Put	Bond Future	4,188.1100	4.1881	4,368.6000	4.3686	4.310	0	0	0
2019/10/29	R186	07/05/2020	7.60	Call	Bond Future	650.1900	0.6502	591.4500	0.5915	(9.034)	0	0	6,000
2019/10/29	R186	06/08/2020	8.38	Put	Bond Future	2,320.6800	2.3207	2,431.5300	2.4315	4.777	0	0	0
2019/10/29	R186	06/08/2020			Bond Future	8.2819	112.2403	8.3297	111.9921	0.577	0.0000	0.0000	0
2019/10/29	R186	06/08/2020	8.37	Call	Bond Future	2,797.6100	2.7976	2,661.0100	2.6610	(4.883)	0	0	0
2019/10/29	R186	06/08/2020	8.37	Put	Bond Future	2,340.8700	2.3409	2,452.5100	2.4525	4.769	0	0	0
2019/10/29	R186	06/08/2020	8.38	Call	Bond Future	2,829.1200	2.8291	2,691.7300	2.6917	(4.856)	0	0	0
2019/10/29	R186	06/08/2020	8.36	Call	Bond Future	2,765.8500	2.7658	2,630.0600	2.6301	(4.910)	0	0	0
2019/10/29	R186	06/08/2020	8.36	Put	Bond Future	2,360.8400	2.3608	2,473.2900	2.4733	4.763	0	0	0
2019/10/29	R197	07/11/2019			Bond Future	307.6249	307.6249	307.3994	307.3994	(0.073)	0.0000	0.0000	1,557
2019/10/29	R197	06/02/2020			Bond Future	305.5950	305.5950	305.3675	305.3675	(0.074)	0.0000	0.0000	2,390
2019/10/29	R197	07/05/2020			Bond Future	311.2274	311.2274	310.9865	310.9865	(0.077)	0.0000	0.0000	0
2019/10/29	R197	06/08/2020			Bond Future	309.2939	309.2939	309.0360	309.0360	(0.083)	0.0000	0.0000	0
2019/10/29	R202	07/11/2019			Bond Future	232.3758	232.3758	232.3778	232.3778	0.001	0.0000	0.0000	7,999
2019/10/29	R202	06/02/2020			Bond Future	232.5590	232.5590	232.5625	232.5625	0.002	0.0000	0.0000	3,022
2019/10/29	R202	07/05/2020			Bond Future	236.8454	236.8454	236.8419	236.8419	(0.001)	0.0000	0.0000	0
2019/10/29	R202	06/08/2020			Bond Future	237.1650	237.1650	237.1520	237.1520	(0.005)	0.0000	0.0000	0
2019/10/29	R207	07/11/2019	2.08	Put	Bond Future	854.3500	0.8544	855.7700	0.8558	0.166	0	0	0
2019/10/29	R207	07/11/2019			Bond Future	6.8559	102.3941	6.8639	102.3927	0.118	0.0000	0.0000	3,123
2019/10/29	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	R207	07/11/2019	2.07	Put	Bond Future	856.1500	0.8561	857.5700	0.8576	0.166	0	0	0
2019/10/29	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/29	R207	07/11/2019	2.06	Put	Bond Future	857.9600	0.8580	859.3800	0.8594	0.166	0	0	0
2019/10/29	R208	07/11/2019	6.83	Call	Bond Future	274.0700	0.2741	271.2600	0.2713	(1.025)	0	0	0
2019/10/29	R208	07/11/2019	6.82	Put	Bond Future	3.2600	0.0033	2.5800	0.0026	(20.859)	0	0	0
2019/10/29	R208	07/11/2019			Bond Future	6.6214	100.9504	6.6231	100.9482	0.026	0.0000	0.0000	2,194
2019/10/29	R208	07/11/2019	6.84	Call	Bond Future	286.5600	0.2866	283.8200	0.2838	(0.956)	0	0	0
2019/10/29	R208	07/11/2019	6.84	Put	Bond Future	2.1700	0.0022	1.6600	0.0017	(23.502)	0	0	0
2019/10/29	R208	07/11/2019	6.83	Put	Bond Future	2.6600	0.0027	2.0800	0.0021	(21.805)	0	0	0
2019/10/29	R208	07/11/2019	6.82	Call	Bond Future	261.6800	0.2617	258.7700	0.2588	(1.112)	0	0	0
2019/10/29	R208	06/02/2020	6.13	Put	Bond Future	384.0800	0.3841	385.1100	0.3851	0.268	0	0	0
2019/10/29	R208	06/02/2020	6.12	Call	Bond Future	23.7600	0.0238	23.1700	0.0232	(2.483)	0	0	0
2019/10/29	R208	06/02/2020			Bond Future	6.4616	102.7713	6.4631	102.7697	0.023	0.0000	0.0000	11,354

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
2019/10/29	R208	06/02/2020	6.13	Call	Bond Future	24.8000	0.0248	24.2000	0.0242	(2.419)	0	0	0
2019/10/29	R208	06/02/2020	6.12	Put	Bond Future	393.9100	0.3939	394.9500	0.3949	0.264	0	0	0
2019/10/29	R208	06/02/2020	6.14	Call	Bond Future	26.0200	0.0260	25.3900	0.0254	(2.421)	0	0	0
2019/10/29	R208	06/02/2020	6.14	Put	Bond Future	374.4400	0.3744	375.4400	0.3754	0.267	0	0	0
2019/10/29	R208	07/05/2020	4.81	Call	Bond Future	0.4100	0.0004	0.3900	0.0004	(4.878)	0	0	0
2019/10/29	R208	07/05/2020	4.80	Put	Bond Future	1,200.9800	1.2010	1,205.6800	1.2057	0.391	0	0	0
2019/10/29	R208	07/05/2020			Bond Future	6.1939	101.2375	6.1995	101.2327	0.089	0.0000	0.0000	0
2019/10/29	R208	07/05/2020	4.82	Call	Bond Future	0.4400	0.0004	0.4100	0.0004	(6.818)	0	0	0
2019/10/29	R208	07/05/2020	4.82	Put	Bond Future	1,183.6400	1.1836	1,188.3400	1.1883	0.397	0	0	0
2019/10/29	R208	07/05/2020	4.81	Put	Bond Future	1,192.3000	1.1923	1,197.0100	1.1970	0.395	0	0	0
2019/10/29	R208	07/05/2020	4.80	Call	Bond Future	0.3900	0.0004	0.3600	0.0004	(7.692)	0	0	0
2019/10/29	R208	06/08/2020	5.57	Put	Bond Future	193.0500	0.1930	197.7000	0.1977	2.409	0	0	0
2019/10/29	R208	06/08/2020			Bond Future	5.6530	103.1201	5.6673	103.1112	0.254	0.0000	0.0000	0
2019/10/29	R208	06/08/2020	5.56	Call	Bond Future	138.2600	0.1383	134.0300	0.1340	(3.059)	0	0	0
2019/10/29	R208	06/08/2020	5.56	Put	Bond Future	196.1300	0.1961	200.8400	0.2008	2.401	0	0	0
2019/10/29	R208	06/08/2020	5.57	Call	Bond Future	141.4100	0.1414	137.1200	0.1371	(3.034)	0	0	0
2019/10/29	R208	06/08/2020	5.55	Call	Bond Future	135.1600	0.1352	130.9800	0.1310	(3.093)	0	0	0
2019/10/29	R208	06/08/2020	5.55	Put	Bond Future	199.2600	0.1993	204.0200	0.2040	2.389	0	0	0
2019/10/29	R209	07/11/2019	9.82	Call	Bond Future	2,397.7800	2.3978	2,085.2300	2.0852	(13.035)	0	0	0
2019/10/29	R209	07/11/2019	9.77	Put	Bond Future	84.4700	0.0845	106.5800	0.1066	26.175	0	0	0
2019/10/29	R209	07/11/2019	9.33	Call	Bond Future	291.5200	0.2915	181.6900	0.1817	(37.675)	0	0	8,000
2019/10/29	R209	07/11/2019			Bond Future	9.4580	74.2665	9.5076	73.9394	0.524	0.0000	0.0000	74,652
2019/10/29	R209	07/11/2019	9.80	Call	Bond Future	2,281.1100	2.2811	1,971.2600	1.9713	(13.583)	0	0	0
2019/10/29	R209	07/11/2019	9.80	Put	Bond Future	67.0200	0.0670	84.3100	0.0843	25.798	0	0	0
2019/10/29	R209	07/11/2019	9.50	Put	Bond Future	507.2800	0.5073	627.6000	0.6276	23.719	0	0	0
2019/10/29	R209	07/11/2019	9.50	Call	Bond Future	784.5600	0.7846	577.7400	0.5777	(26.361)	0	0	5,000
2019/10/29	R209	07/11/2019	8.92	Put	Bond Future	3,691.9700	3.6920	4,016.5600	4.0166	8.792	0	0	0
2019/10/29	R209	07/11/2019	8.92	Call	Bond Future	3.6100	0.0036	1.0600	0.0011	(70.637)	0	0	8,000
2019/10/29	R209	07/11/2019	9.82	Put	Bond Future	57.2300	0.0572	71.8200	0.0718	25.494	0	0	0
2019/10/29	R209	07/11/2019	9.77	Call	Bond Future	2,108.2400	2.1082	1,803.2100	1.8032	(14.468)	0	0	0
2019/10/29	R209	07/11/2019	9.33	Put	Bond Future	1,145.6800	1.1457	1,362.9900	1.3630	18.968	0	0	0
2019/10/29	R209	07/11/2019	9.81	Call	Bond Future	2,339.3200	2.3393	2,028.0700	2.0281	(13.305)	0	0	0
2019/10/29	R209	07/11/2019	9.81	Put	Bond Future	61.9600	0.0620	77.8500	0.0779	25.646	0	0	0
2019/10/29	R209	06/02/2020	9.52	Put	Bond Future	2,026.2000	2.0262	2,181.7100	2.1817	7.675	0	0	0
2019/10/29	R209	06/02/2020			Bond Future	9.5169	75.6061	9.5679	75.2735	0.536	0.0000	0.0000	96,625
2019/10/29	R209	06/02/2020	9.40	Put	Bond Future	2,429.2200	2.4292	2,605.7800	2.6058	7.268	0	0	0
2019/10/29	R209	06/02/2020	9.40	Call	Bond Future	1,658.9500	1.6590	1,502.9600	1.5030	(9.403)	0	0	7,500
2019/10/29	R209	06/02/2020	9.51	Call	Bond Future	2,012.5800	2.0126	1,837.2700	1.8373	(8.711)	0	0	0
2019/10/29	R209	06/02/2020	9.51	Put	Bond Future	2,057.4800	2.0575	2,214.7200	2.2147	7.642	0	0	0
2019/10/29	R209	06/02/2020	9.52	Call	Bond Future	2,046.7300	2.0467	1,869.6900	1.8697	(8.650)	0	0	0
2019/10/29	R209	06/02/2020	9.50	Call	Bond Future	1,978.8700	1.9789	1,805.3000	1.8053	(8.771)	0	0	0
2019/10/29	R209	06/02/2020	9.50	Put	Bond Future	2,089.2900	2.0893	2,248.2700	2.2483	7.609	0	0	0
2019/10/29	R209	07/05/2020	9.47	Call	Bond Future	2,482.4600	2.4825	2,314.9200	2.3149	(6.749)	0	0	0
2019/10/29	R209	07/05/2020			Bond Future	9.5763	73.8302	9.6291	73.4893	0.552	0.0000	0.0000	0
2019/10/29	R209	07/05/2020	9.45	Call	Bond Future	2,419.3700	2.4194	2,254.4200	2.2544	(6.818)	0	0	0
2019/10/29	R209	07/05/2020	9.45	Put	Bond Future	3,242.2700	3.2423	3,418.2200	3.4182	5.427	0	0	0
2019/10/29	R209	07/05/2020	9.47	Put	Bond Future	3,174.1200	3.1741	3,347.4800	3.3475	5.462	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
2019/10/29	R209	07/05/2020	9.46	Call	Bond Future	2,450.8100	2.4508	2,284.5700	2.2846	(6.783)	0	0	0
2019/10/29	R209	07/05/2020	9.46	Put	Bond Future	3,208.0500	3.2081	3,382.7100	3.3827	5.444	0	0	0
2019/10/29	R209	06/08/2020	5.56	Call	Bond Future	0.4700	0.0005	0.3800	0.0004	(19.149)	0	0	0
2019/10/29	R209	06/08/2020	5.55	Put	Bond Future	34,314.0800	34.3141	34,664.2300	34.6642	1.020	0	0	0
2019/10/29	R209	06/08/2020			Bond Future	9.6330	75.2031	9.6880	74.8529	0.571	0.0000	0.0000	0
2019/10/29	R209	06/08/2020	5.57	Call	Bond Future	0.4800	0.0005	0.3900	0.0004	(18.750)	0	0	0
2019/10/29	R209	06/08/2020	5.57	Put	Bond Future	34,097.2700	34.0973	34,447.4100	34.4474	1.027	0	0	0
2019/10/29	R209	06/08/2020	5.56	Put	Bond Future	34,205.6100	34.2056	34,555.7500	34.5557	1.024	0	0	0
2019/10/29	R209	06/08/2020	5.55	Call	Bond Future	0.4500	0.0005	0.3700	0.0004	(17.778)	0	0	0
2019/10/29	R210	07/11/2019			Bond Future	188.2525	188.2525	188.2534	188.2534	0.000	0.0000	0.0000	1,055
2019/10/29	R210	06/02/2020			Bond Future	191.6948	191.6948	191.6969	191.6969	0.001	0.0000	0.0000	1,772
2019/10/29	R210	07/05/2020			Bond Future	192.5779	192.5779	192.5742	192.5742	(0.002)	0.0000	0.0000	0
2019/10/29	R210	06/08/2020			Bond Future	196.2035	196.2035	196.1921	196.1921	(0.006)	0.0000	0.0000	0
2019/10/29	R212	07/11/2019			Bond Future	161.8064	161.8064	161.7702	161.7702	(0.022)	0.0000	0.0000	7,384
2019/10/29	R212	06/02/2020			Bond Future	162.5192	162.5192	162.4834	162.4834	(0.022)	0.0000	0.0000	4,109
2019/10/29	R212	07/05/2020			Bond Future	165.5145	165.5145	165.4731	165.4731	(0.025)	0.0000	0.0000	0
2019/10/29	R212	06/08/2020			Bond Future	166.3371	166.3371	166.2882	166.2882	(0.029)	0.0000	0.0000	0
2019/10/29	R213	07/11/2019	9.59	Put	Bond Future	10.2900	0.0103	11.8900	0.0119	15.549	0	0	0
2019/10/29	R213	07/11/2019	9.58	Call	Bond Future	3,214.4400	3.2144	2,936.0000	2.9360	(8.662)	0	0	0
2019/10/29	R213	07/11/2019			Bond Future	9.0586	87.0200	9.1031	86.7398	0.492	0.0000	0.0000	10,269
2019/10/29	R213	07/11/2019	9.59	Call	Bond Future	3,273.2700	3.2733	2,994.6200	2.9946	(8.513)	0	0	0
2019/10/29	R213	07/11/2019	9.58	Put	Bond Future	11.3200	0.0113	13.1300	0.0131	15.989	0	0	0
2019/10/29	R213	07/11/2019	9.60	Call	Bond Future	3,332.1100	3.3321	3,053.2700	3.0533	(8.368)	0	0	0
2019/10/29	R213	07/11/2019	9.60	Put	Bond Future	9.3400	0.0093	10.7500	0.0107	15.096	0	0	0
2019/10/29	R213	06/02/2020	9.27	Call	Bond Future	2,333.1600	2.3332	2,159.9100	2.1599	(7.426)	0	0	0
2019/10/29	R213	06/02/2020	9.26	Put	Bond Future	1,444.1500	1.4441	1,557.1200	1.5571	7.823	0	0	0
2019/10/29	R213	06/02/2020			Bond Future	9.1214	88.5896	9.1675	88.3049	0.505	0.0000	0.0000	16,825
2019/10/29	R213	06/02/2020	9.28	Call	Bond Future	2,369.7900	2.3698	2,195.0900	2.1951	(7.372)	0	0	0
2019/10/29	R213	06/02/2020	9.28	Put	Bond Future	1,395.2600	1.3953	1,505.3200	1.5053	7.888	0	0	0
2019/10/29	R213	06/02/2020	9.27	Put	Bond Future	1,419.6300	1.4196	1,531.1400	1.5311	7.855	0	0	0
2019/10/29	R213	06/02/2020	9.26	Call	Bond Future	2,296.6200	2.2966	2,124.8300	2.1248	(7.480)	0	0	0
2019/10/29	R213	07/05/2020	9.01	Put	Bond Future	3,061.0500	3.0611	3,218.6200	3.2186	5.148	0	0	0
2019/10/29	R213	07/05/2020	9.00	Call	Bond Future	1,996.6000	1.9966	1,862.7800	1.8628	(6.702)	0	0	0
2019/10/29	R213	07/05/2020			Bond Future	9.1788	86.6493	9.2269	86.3567	0.525	0.0000	0.0000	0
2019/10/29	R213	07/05/2020	9.01	Call	Bond Future	2,025.2300	2.0252	1,890.2400	1.8902	(6.665)	0	0	0
2019/10/29	R213	07/05/2020	9.00	Put	Bond Future	3,094.3100	3.0943	3,253.0500	3.2531	5.130	0	0	0
2019/10/29	R213	07/05/2020	9.02	Call	Bond Future	2,053.8400	2.0538	1,917.6700	1.9177	(6.630)	0	0	0
2019/10/29	R213	07/05/2020	9.02	Put	Bond Future	3,027.8300	3.0278	3,184.2200	3.1842	5.165	0	0	0
2019/10/29	R213	06/08/2020	9.31	Call	Bond Future	3,458.0700	3.4581	3,291.4700	3.2915	(4.818)	0	0	0
2019/10/29	R213	06/08/2020			Bond Future	9.2325	88.2606	9.2830	87.9591	0.547	0.0000	0.0000	0
2019/10/29	R213	06/08/2020	9.29	Call	Bond Future	3,389.7500	3.3898	3,224.9400	3.2249	(4.862)	0	0	0
2019/10/29	R213	06/08/2020	9.29	Put	Bond Future	3,046.5200	3.0465	3,183.2500	3.1832	4.488	0	0	0
2019/10/29	R213	06/08/2020	9.31	Put	Bond Future	2,995.8600	2.9959	3,130.8000	3.1308	4.504	0	0	0
2019/10/29	R213	06/08/2020	9.30	Call	Bond Future	3,423.8400	3.4238	3,258.1400	3.2581	(4.840)	0	0	0
2019/10/29	R213	06/08/2020	9.30	Put	Bond Future	3,021.0900	3.0211	3,156.9300	3.1569	4.496	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
2019/10/29	R214	07/11/2019	10.02	Put	Bond Future	98.5200	0.0985	122.7300	0.1227	24.574	0	0	0
2019/10/29	R214	07/11/2019			Bond Future	9.7087	72.6303	9.7582	72.2912	0.510	0.0000	0.0000	4,316
2019/10/29	R214	07/11/2019	10.01	Call	Bond Future	2,130.1700	2.1302	1,817.1400	1.8171	(14.695)	0	0	0
2019/10/29	R214	07/11/2019	10.01	Put	Bond Future	105.8600	0.1059	131.9900	0.1320	24.684	0	0	0
2019/10/29	R214	07/11/2019	10.02	Call	Bond Future	2,188.4500	2.1884	1,873.5000	1.8735	(14.391)	0	0	0
2019/10/29	R214	07/11/2019	10.00	Call	Bond Future	2,072.2800	2.0723	1,761.2800	1.7613	(15.008)	0	0	0
2019/10/29	R214	07/11/2019	10.00	Put	Bond Future	113.6800	0.1137	141.8400	0.1418	24.771	0	0	0
2019/10/29	R214	06/02/2020	9.73	Call	Bond Future	2,020.4900	2.0205	1,844.2900	1.8443	(8.721)	0	0	0
2019/10/29	R214	06/02/2020			Bond Future	9.7734	73.9404	9.8243	73.5956	0.521	0.0000	0.0000	16,130
2019/10/29	R214	06/02/2020	9.71	Call	Bond Future	1,952.8500	1.9528	1,780.2000	1.7802	(8.841)	0	0	0
2019/10/29	R214	06/02/2020	9.71	Put	Bond Future	2,385.6700	2.3857	2,557.8000	2.5578	7.215	0	0	0
2019/10/29	R214	06/02/2020	9.73	Put	Bond Future	2,316.3300	2.3163	2,484.9100	2.4849	7.278	0	0	0
2019/10/29	R214	06/02/2020	9.72	Call	Bond Future	1,986.4400	1.9864	1,812.0100	1.8120	(8.781)	0	0	0
2019/10/29	R214	06/02/2020	9.72	Put	Bond Future	2,350.7200	2.3507	2,521.0700	2.5211	7.247	0	0	0
2019/10/29	R214	07/05/2020	9.77	Put	Bond Future	3,145.5000	3.1455	3,319.0100	3.3190	5.516	0	0	0
2019/10/29	R214	07/05/2020			Bond Future	9.8332	71.9872	9.8859	71.6340	0.536	0.0000	0.0000	0
2019/10/29	R214	07/05/2020	9.76	Call	Bond Future	2,684.9900	2.6850	2,506.5400	2.5065	(6.646)	0	0	0
2019/10/29	R214	07/05/2020	9.76	Put	Bond Future	3,179.6200	3.1796	3,354.4600	3.3545	5.499	0	0	0
2019/10/29	R214	07/05/2020	9.77	Call	Bond Future	2,718.8000	2.7188	2,539.0200	2.5390	(6.612)	0	0	0
2019/10/29	R214	07/05/2020	9.75	Call	Bond Future	2,651.3900	2.6514	2,474.2700	2.4743	(6.680)	0	0	0
2019/10/29	R214	07/05/2020	9.75	Put	Bond Future	3,214.0500	3.2140	3,390.2200	3.3902	5.481	0	0	0
2019/10/29	R214	06/08/2020	9.98	Put	Bond Future	3,493.7800	3.4938	3,652.8400	3.6528	4.553	0	0	0
2019/10/29	R214	06/08/2020	9.97	Call	Bond Future	4,051.9000	4.0519	3,849.1900	3.8492	(5.003)	0	0	0
2019/10/29	R214	06/08/2020			Bond Future	9.8902	73.3260	9.9449	72.9632	0.553	0.0000	0.0000	0
2019/10/29	R214	06/08/2020	9.98	Call	Bond Future	4,087.6700	4.0877	3,883.9600	3.8840	(4.984)	0	0	0
2019/10/29	R214	06/08/2020	9.97	Put	Bond Future	3,523.7300	3.5237	3,683.7900	3.6838	4.542	0	0	0
2019/10/29	R214	06/08/2020	9.99	Call	Bond Future	4,123.3200	4.1233	3,918.6100	3.9186	(4.965)	0	0	0
2019/10/29	R214	06/08/2020	9.99	Put	Bond Future	3,463.8100	3.4638	3,621.8700	3.6219	4.563	0	0	0
2019/10/29	R248	07/11/2019	10.02	Call	Bond Future	2,184.2700	2.1843	1,808.5000	1.8085	(17.203)	0	0	0
2019/10/29	R248	07/11/2019	10.01	Put	Bond Future	223.9200	0.2239	281.6900	0.2817	25.799	0	0	0
2019/10/29	R248	07/11/2019			Bond Future	9.7889	91.8360	9.8385	91.4063	0.506	0.0000	0.0000	73,546
2019/10/29	R248	07/11/2019	10.03	Call	Bond Future	2,254.1700	2.2542	1,874.8100	1.8748	(16.829)	0	0	0
2019/10/29	R248	07/11/2019	10.03	Put	Bond Future	195.3500	0.1954	245.7500	0.2457	25.800	0	0	0
2019/10/29	R248	07/11/2019	10.02	Put	Bond Future	209.2200	0.2092	263.2100	0.2632	25.805	0	0	0
2019/10/29	R248	07/11/2019	10.01	Call	Bond Future	2,115.0500	2.1150	1,743.0600	1.7431	(17.588)	0	0	0
2019/10/29	R248	06/02/2020	9.71	Put	Bond Future	3,252.8000	3.2528	3,493.0600	3.4931	7.386	0	0	0
2019/10/29	R248	06/02/2020			Bond Future	9.8556	93.4925	9.9066	93.0556	0.517	0.0000	0.0000	88,671
2019/10/29	R248	06/02/2020	9.71	Call	Bond Future	1,984.7700	1.9848	1,788.1400	1.7881	(9.907)	0	0	0
2019/10/29	R248	06/02/2020	9.70	Put	Bond Future	3,300.7700	3.3008	3,543.5000	3.5435	7.354	0	0	0
2019/10/29	R248	06/02/2020	9.72	Call	Bond Future	2,025.4700	2.0255	1,826.3700	1.8264	(9.830)	0	0	0
2019/10/29	R248	06/02/2020	9.72	Put	Bond Future	3,205.4000	3.2054	3,443.1900	3.4432	7.418	0	0	0
2019/10/29	R248	06/02/2020	9.70	Call	Bond Future	1,944.5000	1.9445	1,750.3400	1.7503	(9.985)	0	0	0
2019/10/29	R248	07/05/2020	9.79	Call	Bond Future	3,074.4800	3.0745	2,858.7800	2.8588	(7.016)	0	0	0
2019/10/29	R248	07/05/2020	9.77	Put	Bond Future	4,260.6900	4.2607	4,496.0700	4.4961	5.524	0	0	0
2019/10/29	R248	07/05/2020			Bond Future	9.9172	90.7533	9.9701	90.3057	0.533	0.0000	0.0000	0
2019/10/29	R248	07/05/2020	9.79	Put	Bond Future	4,168.2700	4.1683	4,400.1300	4.4001	5.562	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
2019/10/29	R248	07/05/2020	9.77	Call	Bond Future	2,992.8300	2.9928	2,780.6500	2.7806	(7.090)	0	0	0
2019/10/29	R248	07/05/2020	9.78	Put	Bond Future	4,214.4100	4.2144	4,448.0200	4.4480	5.543	0	0	0
2019/10/29	R248	07/05/2020	9.78	Call	Bond Future	3,033.6500	3.0337	2,819.7000	2.8197	(7.053)	0	0	0
2019/10/29	R248	06/08/2020	9.00	Put	Bond Future	10,712.2400	10.7122	11,047.8300	11.0478	3.133	0	0	0
2019/10/29	R248	06/08/2020	10.20	Call	Bond Future	6,368.0800	6.3681	6,093.5100	6.0935	(4.312)	0	0	0
2019/10/29	R248	06/08/2020			Bond Future	9.9762	92.4410	10.0311	91.9813	0.550	0.0000	0.0000	0
2019/10/29	R248	06/08/2020	9.25	Put	Bond Future	8,991.0000	8.9910	9,294.4400	9.2944	3.375	0	0	0
2019/10/29	R248	06/08/2020	9.25	Call	Bond Future	2,497.5000	2.4975	2,341.2800	2.3413	(6.255)	0	0	20,640
2019/10/29	R248	06/08/2020	10.18	Call	Bond Future	6,273.3200	6.2733	6,000.9200	6.0009	(4.342)	0	0	0
2019/10/29	R248	06/08/2020	10.18	Put	Bond Future	4,587.3800	4.5874	4,774.6400	4.7746	4.082	0	0	0
2019/10/29	R248	06/08/2020	9.00	Call	Bond Future	1,792.7100	1.7927	1,668.6400	1.6686	(6.921)	0	0	3,000
2019/10/29	R248	06/08/2020	10.20	Put	Bond Future	4,519.6900	4.5197	4,704.7800	4.7048	4.095	0	0	0
2019/10/29	R248	06/08/2020	10.19	Call	Bond Future	6,320.8000	6.3208	6,047.3100	6.0473	(4.327)	0	0	0
2019/10/29	R248	06/08/2020	10.19	Put	Bond Future	4,553.5700	4.5536	4,739.7400	4.7397	4.088	0	0	0

Total

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