



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 04/11/2019 TO 04/11/2019

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
2019/11/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	2025	07/11/2019			Bond Future	136.8209	136.8209	136.7854	136.7854	(0.026)	0.0000	0.0000	731
2019/11/04	2025	06/02/2020			Bond Future	137.8481	137.8481	137.8117	137.8117	(0.026)	0.0000	0.0000	1,933
2019/11/04	2025	07/05/2020			Bond Future	140.3853	140.3853	140.3484	140.3484	(0.026)	0.0000	0.0000	0
2019/11/04	2025	06/08/2020			Bond Future	141.5176	141.5176	141.4801	141.4801	(0.027)	0.0000	0.0000	0
2019/11/04	2029	07/11/2019			Bond Future	101.0677	101.0677	101.0667	101.0667	(0.001)	0.0000	0.0000	1,301
2019/11/04	2029	06/02/2020			Bond Future	102.9155	102.9155	102.9142	102.9142	(0.001)	0.0000	0.0000	3,860
2019/11/04	2029	07/05/2020			Bond Future	103.6972	103.6972	103.6961	103.6961	(0.001)	0.0000	0.0000	0
2019/11/04	2029	06/08/2020			Bond Future	105.6454	105.6454	105.6443	105.6443	(0.001)	0.0000	0.0000	0
2019/11/04	2030	07/11/2019	9.49	Put	Bond Future	65.8900	0.0659	0.4900	0.0005	(99.256)	0	0	0
2019/11/04	2030	07/11/2019	9.76	Put	Bond Future	2.2900	0.0023	0.0000	0.0000	(100.000)	0	0	5,500
2019/11/04	2030	07/11/2019	9.30	Put	Bond Future	358.2300	0.3582	25.6900	0.0257	(92.829)	0	0	2,750
2019/11/04	2030	07/11/2019	9.20	Put	Bond Future	689.7400	0.6897	115.5200	0.1155	(83.252)	0	0	2,750
2019/11/04	2030	07/11/2019	8.40	Put	Bond Future	5,566.2300	5.5662	4,598.6400	4.5986	(17.383)	0	0	0
2019/11/04	2030	07/11/2019			Bond Future	9.2699	93.9668	9.1138	94.9344	(1.684)	0.0000	0.0000	24,837
2019/11/04	2030	07/11/2019	9.48	Call	Bond Future	1,353.8500	1.3538	2,248.9300	2.2489	66.114	0	0	0
2019/11/04	2030	07/11/2019	9.48	Put	Bond Future	73.1400	0.0731	0.6300	0.0006	(99.139)	0	0	0
2019/11/04	2030	07/11/2019	9.10	Put	Bond Future	1,151.7800	1.1518	355.5800	0.3556	(69.128)	0	0	0
2019/11/04	2030	07/11/2019	9.10	Call	Bond Future	98.1600	0.0982	269.5500	0.2695	174.603	0	0	5,500
2019/11/04	2030	07/11/2019	8.60	Put	Bond Future	4,247.9800	4.2480	3,280.3800	3.2804	(22.778)	0	0	0
2019/11/04	2030	07/11/2019	8.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	5,500
2019/11/04	2030	07/11/2019	9.30	Call	Bond Future	543.0200	0.5430	1,178.0700	1.1781	116.948	0	0	0
2019/11/04	2030	07/11/2019	9.05	Call	Bond Future	54.9100	0.0549	149.9400	0.1499	173.065	0	0	0
2019/11/04	2030	07/11/2019	9.05	Put	Bond Future	1,421.5900	1.4216	549.0300	0.5490	(61.379)	0	0	5,403
2019/11/04	2030	07/11/2019	9.49	Call	Bond Future	1,406.9800	1.4070	2,309.1700	2.3092	64.122	0	0	0
2019/11/04	2030	07/11/2019	9.76	Call	Bond Future	2,953.4000	2.9534	3,918.7000	3.9187	32.684	0	0	0
2019/11/04	2030	07/11/2019	9.85	Put	Bond Future	0.6000	0.0006	0.0000	0.0000	(100.000)	0	0	2,500
2019/11/04	2030	07/11/2019	8.57	Put	Bond Future	4,444.2000	4.4442	3,476.6100	3.4766	(21.772)	0	0	0
2019/11/04	2030	07/11/2019	9.20	Call	Bond Future	258.0800	0.2581	651.4500	0.6514	152.422	0	0	0
2019/11/04	2030	07/11/2019	9.25	Call	Bond Future	383.8000	0.3838	902.0200	0.9020	135.023	0	0	0
2019/11/04	2030	07/11/2019	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	2030	07/11/2019	9.47	Call	Bond Future	1,301.3400	1.3013	2,188.6800	2.1887	68.187	0	0	0
2019/11/04	2030	07/11/2019	9.47	Put	Bond Future	81.0500	0.0811	0.8000	0.0008	(99.013)	0	0	0
2019/11/04	2030	07/11/2019	9.12	Put	Bond Future	1,050.2900	1.0503	292.1800	0.2922	(72.181)	0	0	0
2019/11/04	2030	07/11/2019	9.12	Call	Bond Future	121.5000	0.1215	330.9800	0.3310	172.412	0	0	0
2019/11/04	2030	07/11/2019	9.70	Call	Bond Future	2,601.9300	2.6019	3,564.2300	3.5642	36.984	0	0	0
2019/11/04	2030	07/11/2019	9.70	Put	Bond Future	5.2900	0.0053	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	2030	07/11/2019	9.35	Call	Bond Future	734.3500	0.7344	1,469.0000	1.4690	100.041	0	0	0
2019/11/04	2030	07/11/2019	9.35	Put	Bond Future	243.3800	0.2434	10.4400	0.0104	(95.710)	0	0	2,500
2019/11/04	2030	07/11/2019	9.85	Call	Bond Future	3,479.8900	3.4799	4,446.8800	4.4469	27.788	0	0	0
2019/11/04	2030	07/11/2019	8.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	2030	07/11/2019	8.95	Call	Bond Future	13.6400	0.0136	32.0500	0.0321	134.971	0	0	0
2019/11/04	2030	07/11/2019	8.95	Put	Bond Future	2,010.6500	2.0106	1,061.4700	1.0615	(47.208)	0	0	5,070

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
2019/11/04	2030	07/11/2019	9.25	Put	Bond Future	506.5500	0.5066	57.1800	0.0572	(88.712)	0	0	0
2019/11/04	2030	06/02/2020	8.40	Call	Bond Future	144.9800	0.1450	231.5900	0.2316	59.739	0	0	5,820
2019/11/04	2030	06/02/2020	9.25	Call	Bond Future	1,516.4400	1.5164	1,984.9200	1.9849	30.893	0	0	0
2019/11/04	2030	06/02/2020	9.14	Call	Bond Future	1,222.2600	1.2223	1,631.6600	1.6317	33.495	0	0	0
2019/11/04	2030	06/02/2020	9.15	Put	Bond Future	2,414.2500	2.4143	1,844.2800	1.8443	(23.609)	0	0	0
2019/11/04	2030	06/02/2020			Bond Future	9.3419	91.6527	9.1797	92.6374	(1.736)	0.0000	0.0000	76,921
2019/11/04	2030	06/02/2020	9.00	Put	Bond Future	2,994.9200	2.9949	2,345.3900	2.3454	(21.688)	0	0	0
2019/11/04	2030	06/02/2020	9.00	Call	Bond Future	902.4800	0.9025	1,237.6900	1.2377	37.143	0	0	5,820
2019/11/04	2030	06/02/2020	8.40	Put	Bond Future	6,064.0900	6.0641	5,165.9600	5.1660	(14.811)	0	0	0
2019/11/04	2030	06/02/2020	9.25	Put	Bond Future	2,072.8000	2.0728	1,556.5400	1.5565	(24.906)	0	0	5,000
2019/11/04	2030	06/02/2020	9.14	Put	Bond Future	2,450.3700	2.4504	1,875.0300	1.8750	(23.480)	0	0	0
2019/11/04	2030	06/02/2020	9.15	Call	Bond Future	1,247.4800	1.2475	1,662.2500	1.6622	33.249	0	0	0
2019/11/04	2030	06/02/2020	9.16	Call	Bond Future	1,273.0200	1.2730	1,693.1600	1.6932	33.003	0	0	0
2019/11/04	2030	06/02/2020	9.16	Put	Bond Future	2,378.5100	2.3785	1,813.9100	1.8139	(23.738)	0	0	0
2019/11/04	2030	07/05/2020	8.78	Put	Bond Future	4,815.7500	4.8157	4,095.5700	4.0956	(14.955)	0	0	0
2019/11/04	2030	07/05/2020	8.79	Call	Bond Future	960.9600	0.9610	1,247.2900	1.2473	29.796	0	0	0
2019/11/04	2030	07/05/2020			Bond Future	9.4181	93.3173	9.2495	94.3201	(1.790)	0.0000	0.0000	0
2019/11/04	2030	07/05/2020	8.80	Call	Bond Future	979.2900	0.9793	1,269.3300	1.2693	29.617	0	0	0
2019/11/04	2030	07/05/2020	8.80	Put	Bond Future	4,727.7900	4.7278	4,015.0300	4.0150	(15.076)	0	0	0
2019/11/04	2030	07/05/2020	8.78	Call	Bond Future	942.6200	0.9426	1,225.2400	1.2252	29.982	0	0	0
2019/11/04	2030	07/05/2020	8.79	Put	Bond Future	4,771.7500	4.7718	4,055.2800	4.0553	(15.015)	0	0	0
2019/11/04	2030	06/08/2020	9.11	Call	Bond Future	1,944.1100	1.9441	2,359.8000	2.3598	21.382	0	0	0
2019/11/04	2030	06/08/2020			Bond Future	9.4932	91.0400	9.3178	92.0614	(1.848)	0.0000	0.0000	0
2019/11/04	2030	06/08/2020	9.09	Call	Bond Future	1,893.8800	1.8939	2,302.9600	2.3030	21.600	0	0	0
2019/11/04	2030	06/08/2020	9.09	Put	Bond Future	4,264.0500	4.2640	3,651.7000	3.6517	(14.361)	0	0	0
2019/11/04	2030	06/08/2020	9.11	Put	Bond Future	4,194.8100	4.1948	3,589.0700	3.5891	(14.440)	0	0	0
2019/11/04	2030	06/08/2020	9.10	Call	Bond Future	1,919.0600	1.9191	2,331.4500	2.3315	21.489	0	0	0
2019/11/04	2030	06/08/2020	9.10	Put	Bond Future	4,229.4700	4.2295	3,620.4300	3.6204	(14.400)	0	0	0
2019/11/04	2032	07/11/2019	9.71	Call	Bond Future	956.5200	0.9565	1,787.1400	1.7871	86.838	0	0	0
2019/11/04	2032	07/11/2019	9.70	Put	Bond Future	247.4100	0.2474	10.7100	0.0107	(95.671)	0	0	0
2019/11/04	2032	07/11/2019			Bond Future	9.6002	91.2916	9.4441	92.3417	(1.627)	0.0000	0.0000	20,069
2019/11/04	2032	07/11/2019	9.72	Call	Bond Future	1,004.6000	1.0046	1,851.5500	1.8516	84.307	0	0	0
2019/11/04	2032	07/11/2019	9.72	Put	Bond Future	210.5500	0.2105	7.4000	0.0074	(96.485)	0	0	0
2019/11/04	2032	07/11/2019	9.71	Put	Bond Future	228.4000	0.2284	8.9200	0.0089	(96.095)	0	0	0
2019/11/04	2032	07/11/2019	9.70	Call	Bond Future	909.5400	0.9095	1,722.9400	1.7229	89.430	0	0	0
2019/11/04	2032	06/02/2020	9.40	Put	Bond Future	3,057.4000	3.0574	2,393.5400	2.3935	(21.713)	0	0	0
2019/11/04	2032	06/02/2020			Bond Future	9.6773	92.9379	9.5156	94.0067	(1.671)	0.0000	0.0000	62,024
2019/11/04	2032	06/02/2020	9.39	Call	Bond Future	1,188.7300	1.1887	1,588.1500	1.5881	33.601	0	0	0
2019/11/04	2032	06/02/2020	9.39	Put	Bond Future	3,099.4600	3.0995	2,430.0500	2.4300	(21.598)	0	0	0
2019/11/04	2032	06/02/2020	9.40	Call	Bond Future	1,214.1100	1.2141	1,619.0800	1.6191	33.355	0	0	0
2019/11/04	2032	06/02/2020	9.38	Call	Bond Future	1,163.8600	1.1639	1,557.7500	1.5578	33.843	0	0	0
2019/11/04	2032	06/02/2020	9.38	Put	Bond Future	3,142.1000	3.1421	2,467.1600	2.4672	(21.481)	0	0	0
2019/11/04	2032	07/05/2020	9.19	Call	Bond Future	1,193.3600	1.1934	1,531.4200	1.5314	28.328	0	0	0
2019/11/04	2032	07/05/2020			Bond Future	9.7563	90.4665	9.5887	91.5548	(1.718)	0.0000	0.0000	0
2019/11/04	2032	07/05/2020	9.17	Call	Bond Future	1,149.4500	1.1494	1,479.2500	1.4793	28.692	0	0	0
2019/11/04	2032	07/05/2020	9.17	Put	Bond Future	5,037.0400	5.0370	4,278.5500	4.2786	(15.058)	0	0	0
2019/11/04	2032	07/05/2020	9.19	Put	Bond Future	4,944.5700	4.9446	4,194.3400	4.1943	(15.173)	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
2019/11/04	2032	07/05/2020	9.18	Call	Bond Future	1,171.3900	1.1714	1,505.3300	1.5053	28.508	0	0	0
2019/11/04	2032	07/05/2020	9.18	Put	Bond Future	4,990.7500	4.9907	4,236.4000	4.2364	(15.115)	0	0	0
2019/11/04	2032	06/08/2020	9.46	Put	Bond Future	4,620.9000	4.6209	3,969.7000	3.9697	(14.092)	0	0	0
2019/11/04	2032	06/08/2020	9.45	Call	Bond Future	2,187.4800	2.1875	2,641.3000	2.6413	20.746	0	0	0
2019/11/04	2032	06/08/2020			Bond Future	9.8334	92.1452	9.6597	93.2538	(1.767)	0.0000	0.0000	0
2019/11/04	2032	06/08/2020	9.46	Call	Bond Future	2,214.9700	2.2150	2,672.3100	2.6723	20.648	0	0	0
2019/11/04	2032	06/08/2020	9.45	Put	Bond Future	4,659.0500	4.6590	4,004.3300	4.0043	(14.053)	0	0	0
2019/11/04	2032	06/08/2020	9.47	Call	Bond Future	2,242.9600	2.2430	2,703.8200	2.7038	20.547	0	0	0
2019/11/04	2032	06/08/2020	9.47	Put	Bond Future	4,583.3100	4.5833	3,935.6300	3.9356	(14.131)	0	0	0
2019/11/04	2033	07/11/2019			Bond Future	101.0950	101.0950	101.2096	101.2096	0.113	0.0000	0.0000	170
2019/11/04	2033	06/02/2020			Bond Future	102.9433	102.9433	103.0597	103.0597	0.113	0.0000	0.0000	6,260
2019/11/04	2033	07/05/2020			Bond Future	103.6426	103.6426	103.7613	103.7613	0.114	0.0000	0.0000	0
2019/11/04	2033	06/08/2020			Bond Future	105.5898	105.5898	105.7108	105.7108	0.115	0.0000	0.0000	0
2019/11/04	2037	07/11/2019	9.97	Call	Bond Future	500.0200	0.5000	1,015.3800	1.0154	103.068	0	0	0
2019/11/04	2037	07/11/2019			Bond Future	9.9953	90.2066	9.8492	91.2955	(1.462)	0.0000	0.0000	31,965
2019/11/04	2037	07/11/2019	9.95	Call	Bond Future	435.2700	0.4353	898.4800	0.8985	106.419	0	0	0
2019/11/04	2037	07/11/2019	9.95	Put	Bond Future	770.7600	0.7708	145.0700	0.1451	(81.178)	0	0	0
2019/11/04	2037	07/11/2019	9.97	Put	Bond Future	687.2200	0.6872	113.6800	0.1137	(83.458)	0	0	0
2019/11/04	2037	07/11/2019	9.96	Call	Bond Future	466.9000	0.4669	956.2000	0.9562	104.798	0	0	0
2019/11/04	2037	07/11/2019	9.96	Put	Bond Future	728.2000	0.7282	128.6000	0.1286	(82.340)	0	0	0
2019/11/04	2037	06/02/2020	9.67	Call	Bond Future	1,035.4000	1.0354	1,381.2500	1.3813	33.403	0	0	0
2019/11/04	2037	06/02/2020	9.66	Put	Bond Future	4,101.5600	4.1016	3,333.5200	3.3335	(18.726)	0	0	0
2019/11/04	2037	06/02/2020			Bond Future	10.0740	87.5741	9.9230	88.6824	(1.498)	0.0000	0.0000	66,113
2019/11/04	2037	06/02/2020	9.68	Call	Bond Future	1,060.7900	1.0608	1,412.2600	1.4123	33.133	0	0	0
2019/11/04	2037	06/02/2020	9.68	Put	Bond Future	3,998.7300	3.9987	3,241.9100	3.2419	(18.927)	0	0	0
2019/11/04	2037	06/02/2020	9.67	Put	Bond Future	4,049.8300	4.0498	3,287.3900	3.2874	(18.826)	0	0	0
2019/11/04	2037	06/02/2020	9.66	Call	Bond Future	1,010.5400	1.0105	1,350.7900	1.3508	33.670	0	0	0
2019/11/04	2037	07/05/2020	9.60	Put	Bond Future	5,591.3900	5.5914	4,823.1200	4.8231	(13.740)	0	0	0
2019/11/04	2037	07/05/2020	9.59	Call	Bond Future	1,442.8500	1.4428	1,798.9800	1.7990	24.682	0	0	0
2019/11/04	2037	07/05/2020			Bond Future	10.1556	89.1647	9.9997	90.2932	(1.536)	0.0000	0.0000	0
2019/11/04	2037	07/05/2020	9.60	Call	Bond Future	1,467.9100	1.4679	1,828.1600	1.8282	24.542	0	0	0
2019/11/04	2037	07/05/2020	9.59	Put	Bond Future	5,643.2100	5.6432	4,870.8200	4.8708	(13.687)	0	0	0
2019/11/04	2037	07/05/2020	9.61	Call	Bond Future	1,493.2200	1.4932	1,857.6100	1.8576	24.403	0	0	0
2019/11/04	2037	07/05/2020	9.61	Put	Bond Future	5,539.9100	5.5399	4,775.7800	4.7758	(13.793)	0	0	0
2019/11/04	2037	06/08/2020	9.88	Put	Bond Future	5,248.9200	5.2489	4,583.7200	4.5837	(12.673)	0	0	0
2019/11/04	2037	06/08/2020			Bond Future	10.2367	86.5597	10.0755	87.7092	(1.575)	0.0000	0.0000	0
2019/11/04	2037	06/08/2020	9.87	Call	Bond Future	2,644.3300	2.6443	3,125.1100	3.1251	18.182	0	0	0
2019/11/04	2037	06/08/2020	9.87	Put	Bond Future	5,292.3400	5.2923	4,623.6400	4.6236	(12.635)	0	0	0
2019/11/04	2037	06/08/2020	9.88	Call	Bond Future	2,674.7300	2.6747	3,159.0100	3.1590	18.106	0	0	0
2019/11/04	2037	06/08/2020	9.86	Call	Bond Future	2,613.8300	2.6138	3,091.1000	3.0911	18.259	0	0	0
2019/11/04	2037	06/08/2020	9.86	Put	Bond Future	5,335.7500	5.3358	4,663.5400	4.6635	(12.598)	0	0	0
2019/11/04	2038	07/11/2019			Bond Future	118.6049	118.6049	118.6040	118.6040	(0.001)	0.0000	0.0000	10,584
2019/11/04	2038	06/02/2020			Bond Future	119.1148	119.1148	119.1138	119.1138	(0.001)	0.0000	0.0000	11,481
2019/11/04	2038	07/05/2020			Bond Future	121.3072	121.3072	121.3062	121.3062	(0.001)	0.0000	0.0000	0
2019/11/04	2038	06/08/2020			Bond Future	121.8929	121.8929	121.8920	121.8920	(0.001)	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
2019/11/04	2040	07/11/2019	10.04	Put	Bond Future	960.4000	0.9604	250.4900	0.2505	(73.918)	0	0	0
2019/11/04	2040	07/11/2019	10.03	Call	Bond Future	335.0800	0.3351	645.1500	0.6452	92.536	0	0	0
2019/11/04	2040	07/11/2019	9.80	Put	Bond Future	2,572.7500	2.5727	1,539.5800	1.5396	(40.158)	0	0	0
2019/11/04	2040	07/11/2019	9.30	Put	Bond Future	6,816.4000	6.8164	5,772.2400	5.7722	(15.318)	0	0	0
2019/11/04	2040	07/11/2019			Bond Future	10.1153	92.9895	9.9842	94.0337	(1.296)	0.0000	0.0000	7,805
2019/11/04	2040	07/11/2019	10.04	Call	Bond Future	362.7000	0.3627	696.9500	0.6969	92.156	0	0	0
2019/11/04	2040	07/11/2019	10.03	Put	Bond Future	1,012.5800	1.0126	278.4900	0.2785	(72.497)	0	0	0
2019/11/04	2040	07/11/2019	9.80	Call	Bond Future	28.7600	0.0288	39.7500	0.0398	38.213	0	0	1,260
2019/11/04	2040	07/11/2019	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,260
2019/11/04	2040	07/11/2019	10.05	Call	Bond Future	391.8200	0.3918	750.7600	0.7508	91.608	0	0	0
2019/11/04	2040	07/11/2019	10.05	Put	Bond Future	909.8400	0.9098	224.6200	0.2246	(75.312)	0	0	0
2019/11/04	2040	06/02/2020	9.76	Call	Bond Future	1,067.7500	1.0678	1,379.0300	1.3790	29.153	0	0	0
2019/11/04	2040	06/02/2020	9.00	Put	Bond Future	10,178.9100	10.1789	9,153.4900	9.1535	(10.074)	0	0	0
2019/11/04	2040	06/02/2020			Bond Future	10.1946	90.1567	10.0592	91.2195	(1.328)	0.0000	0.0000	43,217
2019/11/04	2040	06/02/2020	8.40	Put	Bond Future	15,875.7600	15.8758	14,815.7700	14.8158	(6.677)	0	0	0
2019/11/04	2040	06/02/2020	8.40	Call	Bond Future	4.0200	0.0040	6.8000	0.0068	69.154	0	0	0
2019/11/04	2040	06/02/2020	9.74	Call	Bond Future	1,017.6400	1.0176	1,318.6600	1.3187	29.580	0	0	0
2019/11/04	2040	06/02/2020	9.74	Put	Bond Future	4,666.6200	4.6666	3,904.8700	3.9049	(16.323)	0	0	0
2019/11/04	2040	06/02/2020	9.76	Put	Bond Future	4,551.2900	4.5513	3,799.8000	3.7998	(16.512)	0	0	0
2019/11/04	2040	06/02/2020	9.00	Call	Bond Future	69.2300	0.0692	106.5800	0.1066	53.951	0	0	0
2019/11/04	2040	06/02/2020	9.75	Call	Bond Future	1,043.0600	1.0431	1,349.2400	1.3492	29.354	0	0	0
2019/11/04	2040	06/02/2020	9.75	Put	Bond Future	4,609.2600	4.6093	3,852.6700	3.8527	(16.415)	0	0	0
2019/11/04	2040	07/05/2020	9.74	Call	Bond Future	1,573.3300	1.5733	1,918.3000	1.9183	21.926	0	0	0
2019/11/04	2040	07/05/2020	9.75	Put	Bond Future	5,787.3700	5.7874	5,054.2300	5.0542	(12.668)	0	0	0
2019/11/04	2040	07/05/2020			Bond Future	10.2765	91.7942	10.1367	92.8764	(1.360)	0.0000	0.0000	0
2019/11/04	2040	07/05/2020	9.74	Put	Bond Future	5,841.8400	5.8418	5,104.6300	5.1046	(12.619)	0	0	0
2019/11/04	2040	07/05/2020	9.75	Call	Bond Future	1,601.3400	1.6013	1,950.3800	1.9504	21.797	0	0	0
2019/11/04	2040	07/05/2020	9.73	Call	Bond Future	1,545.5900	1.5456	1,886.5000	1.8865	22.057	0	0	0
2019/11/04	2040	07/05/2020	9.73	Put	Bond Future	5,896.7000	5.8967	5,155.4300	5.1554	(12.571)	0	0	0
2019/11/04	2040	06/08/2020	10.02	Put	Bond Future	5,497.6500	5.4976	4,860.9400	4.8609	(11.581)	0	0	0
2019/11/04	2040	06/08/2020	10.03	Call	Bond Future	2,918.3300	2.9183	3,387.3400	3.3873	16.071	0	0	0
2019/11/04	2040	06/08/2020	10.04	Call	Bond Future	2,951.8000	2.9518	3,424.2000	3.4242	16.004	0	0	0
2019/11/04	2040	06/08/2020			Bond Future	10.3580	88.9874	10.2135	90.0897	(1.395)	0.0000	0.0000	0
2019/11/04	2040	06/08/2020	10.02	Call	Bond Future	2,884.7400	2.8847	3,350.3600	3.3504	16.141	0	0	0
2019/11/04	2040	06/08/2020	10.04	Put	Bond Future	5,406.7300	5.4067	4,776.8000	4.7768	(11.651)	0	0	0
2019/11/04	2040	06/08/2020	10.03	Put	Bond Future	5,452.1900	5.4522	4,818.8700	4.8189	(11.616)	0	0	0
2019/11/04	2044	07/11/2019	10.07	Put	Bond Future	1,113.5000	1.1135	350.4800	0.3505	(68.524)	0	0	0
2019/11/04	2044	07/11/2019	9.74	Put	Bond Future	3,558.4600	3.5585	2,539.8800	2.5399	(28.624)	0	0	0
2019/11/04	2044	07/11/2019	10.52	Call	Bond Future	2,756.2200	2.7562	3,737.8800	3.7379	35.616	0	0	0
2019/11/04	2044	07/11/2019			Bond Future	10.1702	89.7457	10.0441	90.7626	(1.240)	0.0000	0.0000	8,730
2019/11/04	2044	07/11/2019	10.06	Call	Bond Future	282.4800	0.2825	515.0400	0.5150	82.328	0	0	0
2019/11/04	2044	07/11/2019	10.06	Put	Bond Future	1,170.1700	1.1702	385.7800	0.3858	(67.032)	0	0	0
2019/11/04	2044	07/11/2019	10.52	Put	Bond Future	35.5400	0.0355	0.2500	0.0003	(99.297)	0	0	328
2019/11/04	2044	07/11/2019	10.07	Call	Bond Future	307.0000	0.3070	560.9300	0.5609	82.713	0	0	0
2019/11/04	2044	07/11/2019	9.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	328
2019/11/04	2044	07/11/2019	9.74	Call	Bond Future	5.3200	0.0053	3.6900	0.0037	(30.639)	0	0	328

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
2019/11/04	2044	07/11/2019	10.05	Call	Bond Future	259.4200	0.2594	471.4300	0.4714	81.725	0	0	0
2019/11/04	2044	07/11/2019	10.05	Put	Bond Future	1,228.4200	1.2284	423.4800	0.4235	(65.526)	0	0	0
2019/11/04	2044	07/11/2019	9.19	Put	Bond Future	8,458.5600	8.4586	7,441.6100	7.4416	(12.023)	0	0	0
2019/11/04	2044	06/02/2020	9.74	Call	Bond Future	840.8700	0.8409	1,099.7800	1.0998	30.791	0	0	328
2019/11/04	2044	06/02/2020	10.78	Put	Bond Future	1,076.2200	1.0762	805.1700	0.8052	(25.185)	0	0	328
2019/11/04	2044	06/02/2020	9.77	Put	Bond Future	4,812.1800	4.8122	4,051.1500	4.0512	(15.815)	0	0	0
2019/11/04	2044	06/02/2020			Bond Future	10.2471	86.9795	10.1170	88.0147	(1.270)	0.0000	0.0000	37,062
2019/11/04	2044	06/02/2020	9.09	Put	Bond Future	10,064.2100	10.0642	9,069.5200	9.0695	(9.883)	0	0	0
2019/11/04	2044	06/02/2020	9.09	Call	Bond Future	81.0200	0.0810	121.4900	0.1215	49.951	0	0	328
2019/11/04	2044	06/02/2020	9.74	Put	Bond Future	4,995.7100	4.9957	4,219.4600	4.2195	(15.538)	0	0	0
2019/11/04	2044	06/02/2020	9.77	Call	Bond Future	912.2800	0.9123	1,186.4100	1.1864	30.049	0	0	0
2019/11/04	2044	06/02/2020	10.78	Call	Bond Future	5,108.8100	5.1088	5,872.9200	5.8729	14.957	0	0	0
2019/11/04	2044	06/02/2020	9.78	Call	Bond Future	936.6500	0.9367	1,215.8900	1.2159	29.813	0	0	0
2019/11/04	2044	06/02/2020	9.76	Put	Bond Future	4,873.0600	4.8731	4,106.9600	4.1070	(15.721)	0	0	0
2019/11/04	2044	06/02/2020	9.78	Put	Bond Future	4,751.8300	4.7518	3,995.9100	3.9959	(15.908)	0	0	0
2019/11/04	2044	06/02/2020	9.76	Call	Bond Future	888.3100	0.8883	1,157.3700	1.1574	30.289	0	0	0
2019/11/04	2044	07/05/2020	9.81	Call	Bond Future	1,680.8800	1.6809	2,024.8000	2.0248	20.461	0	0	0
2019/11/04	2044	07/05/2020	9.79	Put	Bond Future	5,968.7900	5.9688	5,250.8700	5.2509	(12.028)	0	0	0
2019/11/04	2044	07/05/2020	9.26	Call	Bond Future	507.7700	0.5078	654.0700	0.6541	28.812	0	0	556
2019/11/04	2044	07/05/2020	9.33	Call	Bond Future	610.8400	0.6108	778.8600	0.7789	27.506	0	0	100
2019/11/04	2044	07/05/2020	9.98	Call	Bond Future	2,206.6100	2.2066	2,617.7300	2.6177	18.631	0	0	100
2019/11/04	2044	07/05/2020			Bond Future	10.3265	88.5593	10.1923	89.6133	(1.300)	0.0000	0.0000	0
2019/11/04	2044	07/05/2020	9.81	Put	Bond Future	5,856.8300	5.8568	5,146.7400	5.1467	(12.124)	0	0	0
2019/11/04	2044	07/05/2020	9.79	Call	Bond Future	1,624.4100	1.6244	1,960.5000	1.9605	20.690	0	0	0
2019/11/04	2044	07/05/2020	9.33	Put	Bond Future	8,977.1100	8.9771	8,091.1200	8.0911	(9.869)	0	0	0
2019/11/04	2044	07/05/2020	9.80	Put	Bond Future	5,912.4900	5.9125	5,198.4800	5.1985	(12.076)	0	0	0
2019/11/04	2044	07/05/2020	9.26	Put	Bond Future	9,511.7800	9.5118	8,604.0700	8.6041	(9.543)	0	0	0
2019/11/04	2044	07/05/2020	9.91	Put	Bond Future	5,322.0300	5.3220	4,651.4000	4.6514	(12.601)	0	0	0
2019/11/04	2044	07/05/2020	9.98	Put	Bond Future	4,971.5600	4.9716	4,328.6700	4.3287	(12.931)	0	0	0
2019/11/04	2044	07/05/2020	11.09	Call	Bond Future	7,175.6600	7.1757	7,954.4900	7.9545	10.854	0	0	0
2019/11/04	2044	07/05/2020	9.80	Call	Bond Future	1,652.3900	1.6524	1,992.3900	1.9924	20.576	0	0	0
2019/11/04	2044	07/05/2020	9.91	Call	Bond Future	1,980.5400	1.9805	2,363.9200	2.3639	19.357	0	0	556
2019/11/04	2044	07/05/2020	11.02	Call	Bond Future	6,801.4100	6.8014	7,563.6700	7.5637	11.207	0	0	0
2019/11/04	2044	07/05/2020	11.02	Put	Bond Future	1,683.5100	1.6835	1,391.7600	1.3918	(17.330)	0	0	556
2019/11/04	2044	07/05/2020	11.09	Put	Bond Future	1,569.8900	1.5699	1,294.7100	1.2947	(17.529)	0	0	100
2019/11/04	2044	06/08/2020	9.01	Call	Bond Future	557.1000	0.5571	693.8900	0.6939	24.554	0	0	140
2019/11/04	2044	06/08/2020	9.66	Call	Bond Future	1,728.1200	1.7281	2,046.4000	2.0464	18.418	0	0	140
2019/11/04	2044	06/08/2020	9.88	Call	Bond Future	2,352.5900	2.3526	2,743.8300	2.7438	16.630	0	0	0
2019/11/04	2044	06/08/2020			Bond Future	10.4054	85.8178	10.2667	86.8915	(1.332)	0.0000	0.0000	0
2019/11/04	2044	06/08/2020	9.86	Call	Bond Future	2,291.8600	2.2919	2,676.4300	2.6764	16.780	0	0	0
2019/11/04	2044	06/08/2020	9.86	Put	Bond Future	6,648.1100	6.6481	5,959.0600	5.9591	(10.365)	0	0	0
2019/11/04	2044	06/08/2020	9.01	Put	Bond Future	12,474.4700	12.4745	11,537.6400	11.5376	(7.510)	0	0	0
2019/11/04	2044	06/08/2020	9.66	Put	Bond Future	7,774.9100	7.7749	7,019.5700	7.0196	(9.715)	0	0	0
2019/11/04	2044	06/08/2020	9.88	Put	Bond Future	6,542.6200	6.5426	5,860.2400	5.8602	(10.430)	0	0	0
2019/11/04	2044	06/08/2020	10.93	Call	Bond Future	6,576.3800	6.5764	7,284.1100	7.2841	10.762	0	0	0
2019/11/04	2044	06/08/2020	10.93	Put	Bond Future	2,709.5700	2.7096	2,343.6800	2.3437	(13.504)	0	0	140
2019/11/04	2044	06/08/2020	9.87	Call	Bond Future	2,322.1100	2.3221	2,710.0200	2.7100	16.705	0	0	0
2019/11/04	2044	06/08/2020	9.87	Put	Bond Future	6,595.1900	6.5952	5,909.4800	5.9095	(10.397)	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
2019/11/04	2046	07/11/2019			Bond Future	108.5498	108.5498	108.5492	108.5492	(0.001)	0.0000	0.0000	5,390
2019/11/04	2046	06/02/2020			Bond Future	110.5344	110.5344	110.5336	110.5336	(0.001)	0.0000	0.0000	11,575
2019/11/04	2046	07/05/2020			Bond Future	110.8207	110.8207	110.8201	110.8201	(0.001)	0.0000	0.0000	0
2019/11/04	2046	06/08/2020			Bond Future	112.9028	112.9028	112.9022	112.9022	(0.001)	0.0000	0.0000	0
2019/11/04	2050	07/11/2019			Bond Future	113.2224	113.2224	113.3336	113.3336	0.098	0.0000	0.0000	5,298
2019/11/04	2050	06/02/2020			Bond Future	113.4528	113.4528	113.5656	113.5656	0.099	0.0000	0.0000	11,559
2019/11/04	2050	07/05/2020			Bond Future	115.5410	115.5410	115.6561	115.6561	0.100	0.0000	0.0000	0
2019/11/04	2050	06/08/2020			Bond Future	115.8318	115.8318	115.9493	115.9493	0.101	0.0000	0.0000	0
2019/11/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	AL37	07/11/2019			Index Future	662.0320	662.0320	665.5920	665.5920	0.538	0.0000	0.0000	0
2019/11/04	AL37	06/02/2020			Index Future	673.9700	673.9700	677.5910	677.5910	0.537	0.0000	0.0000	0
2019/11/04	AL37	07/05/2020			Index Future	686.2140	686.2140	689.9020	689.9020	0.537	0.0000	0.0000	0
2019/11/04	AL37	06/08/2020			Index Future	698.9480	698.9480	702.7050	702.7050	0.538	0.0000	0.0000	0
2019/11/04	AL7T	07/11/2019			Index Future	761.8440	761.8440	769.0430	769.0430	0.945	0.0000	0.0000	0
2019/11/04	AL7T	06/02/2020			Index Future	775.5820	775.5820	782.9060	782.9060	0.944	0.0000	0.0000	0
2019/11/04	AL7T	07/05/2020			Index Future	789.6720	789.6720	797.1320	797.1320	0.945	0.0000	0.0000	0
2019/11/04	AL7T	06/08/2020			Index Future	804.3260	804.3260	811.9240	811.9240	0.945	0.0000	0.0000	0
2019/11/04	ALBI	07/11/2019			Index Future	681.6990	681.6990	688.5740	688.5740	1.009	0.0000	0.0000	176
2019/11/04	ALBI	06/02/2020			Index Future	693.9930	693.9930	700.9870	700.9870	1.008	0.0000	0.0000	414
2019/11/04	ALBI	07/05/2020			Index Future	706.6000	706.6000	713.7240	713.7240	1.008	0.0000	0.0000	0
2019/11/04	ALBI	06/08/2020			Index Future	719.7130	719.7130	726.9690	726.9690	1.008	0.0000	0.0000	0
2019/11/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	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
2019/11/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/04	ES33	07/11/2019			Bond Future	11.0382	76.3642	10.8966	77.1802	(1.283)	0.0000	0.0000	0
2019/11/04	ES33	06/02/2020			Bond Future	11.1625	77.7412	11.0156	78.5719	(1.316)	0.0000	0.0000	350
2019/11/04	ES33	07/05/2020			Bond Future	11.2872	75.3599	11.1349	76.2057	(1.349)	0.0000	0.0000	0
2019/11/04	ES33	06/08/2020			Bond Future	11.4114	76.7583	11.2534	77.6198	(1.385)	0.0000	0.0000	0
2019/11/04	ES42	07/11/2019			Bond Future	11.3729	77.2554	11.2413	78.1149	(1.157)	0.0000	0.0000	0
2019/11/04	ES42	06/02/2020			Bond Future	11.4915	78.6486	11.3553	79.5234	(1.186)	0.0000	0.0000	4,919
2019/11/04	ES42	07/05/2020			Bond Future	11.6153	75.8129	11.4740	76.7037	(1.217)	0.0000	0.0000	0
2019/11/04	ES42	06/08/2020			Bond Future	11.7369	77.2197	11.5904	78.1270	(1.248)	0.0000	0.0000	0
2019/11/04	GOVI	07/11/2019	672.90	Call	GOVI	12,060.0000	1.2060	82,300.0000	8.2300	582.421	0	0	0
2019/11/04	GOVI	07/11/2019			GOVI	674.1060	674.1060	681.1300	681.1300	1.042	0.0000	0.0000	217
2019/11/04	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	07/11/2019	672.91	Call	GOVI	11,960.0000	1.1960	82,200.0000	8.2200	587.291	0	0	0
2019/11/04	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	07/11/2019	672.92	Call	GOVI	11,860.0000	1.1860	82,100.0000	8.2100	592.243	0	0	0
2019/11/04	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	06/02/2020	703.15	Put	GOVI	168,880.0000	16.8880	97,410.0000	9.7410	(42.320)	0	0	0
2019/11/04	GOVI	06/02/2020			GOVI	686.2620	686.2620	693.4090	693.4090	1.041	0.0000	0.0000	1,223
2019/11/04	GOVI	06/02/2020	703.14	Put	GOVI	168,780.0000	16.8780	97,310.0000	9.7310	(42.345)	0	0	0
2019/11/04	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	06/02/2020	703.13	Put	GOVI	168,680.0000	16.8680	97,210.0000	9.7210	(42.370)	0	0	0
2019/11/04	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	07/05/2020			GOVI	698.7290	698.7290	706.0080	706.0080	1.042	0.0000	0.0000	0
2019/11/04	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	07/05/2020	720.00	Put	GOVI	212,710.0000	21.2710	139,920.0000	13.9920	(34.220)	0	0	0
2019/11/04	GOVI	07/05/2020	719.98	Put	GOVI	212,510.0000	21.2510	139,720.0000	13.9720	(34.253)	0	0	0
2019/11/04	GOVI	07/05/2020	719.99	Put	GOVI	212,610.0000	21.2610	139,820.0000	13.9820	(34.236)	0	0	0
2019/11/04	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	06/08/2020	728.12	Put	GOVI	164,240.0000	16.4240	90,100.0000	9.0100	(45.141)	0	0	0
2019/11/04	GOVI	06/08/2020			GOVI	711.6960	711.6960	719.1100	719.1100	1.042	0.0000	0.0000	0
2019/11/04	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GOVI	06/08/2020	728.14	Put	GOVI	164,440.0000	16.4440	90,300.0000	9.0300	(45.086)	0	0	0
2019/11/04	GOVI	06/08/2020	728.13	Put	GOVI	164,340.0000	16.4340	90,200.0000	9.0200	(45.114)	0	0	0
2019/11/04	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/04	IGOV	07/11/2019			Index Future	259.0260	259.0260	258.9470	258.9470	(0.030)	0.0000	0.0000	288
2019/11/04	IGOV	06/02/2020			Index Future	263.7610	263.7610	263.6800	263.6800	(0.031)	0.0000	0.0000	1,011
2019/11/04	IGOV	07/05/2020			Index Future	268.6160	268.6160	268.5340	268.5340	(0.031)	0.0000	0.0000	11
2019/11/04	IGOV	06/08/2020			Index Future	273.6630	273.6630	273.5800	273.5800	(0.030)	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
2019/11/04	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/04	IS02	23/03/2020			Interest Rate Swap	98.5900	98.5900	98.5800	98.5800	(0.010)	0.0000	0.0000	0
2019/11/04	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0200	102.0200	(0.029)	0.0000	0.0000	0
2019/11/04	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/04	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.4900	95.4900	(0.063)	0.0000	0.0000	0
2019/11/04	IS05	16/03/2021			Interest Rate Swap	94.5600	94.5600	94.4900	94.4900	(0.074)	0.0000	0.0000	0
2019/11/04	IS05	15/06/2021			Interest Rate Swap	93.5300	93.5300	93.4400	93.4400	(0.096)	0.0000	0.0000	0
2019/11/04	IS05	21/09/2021			Interest Rate Swap	93.4700	93.4700	93.3500	93.3500	(0.128)	0.0000	0.0000	0
2019/11/04	IS05	21/12/2021			Interest Rate Swap	95.4800	95.4800	95.3300	95.3300	(0.157)	0.0000	0.0000	51
2019/11/04	IS05	15/03/2022			Interest Rate Swap	95.4500	95.4500	95.2900	95.2900	(0.168)	0.0000	0.0000	0
2019/11/04	IS05	21/06/2022			Interest Rate Swap	96.4600	96.4600	96.2700	96.2700	(0.197)	0.0000	0.0000	0
2019/11/04	IS05	20/09/2022			Interest Rate Swap	100.2400	100.2400	100.0400	100.0400	(0.200)	0.0000	0.0000	0
2019/11/04	IS05	20/12/2022			Interest Rate Swap	101.3500	101.3500	101.1300	101.1300	(0.217)	0.0000	0.0000	0
2019/11/04	IS05	22/03/2023			Interest Rate Swap	94.5200	94.5200	94.2500	94.2500	(0.286)	0.0000	0.0000	0
2019/11/04	IS05	20/06/2023			Interest Rate Swap	100.4900	100.4900	100.2000	100.2000	(0.289)	0.0000	0.0000	0
2019/11/04	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/04	IS10	17/12/2025			Interest Rate Swap	91.5500	91.5500	91.0900	91.0900	(0.502)	0.0000	0.0000	0
2019/11/04	IS10	16/03/2026			Interest Rate Swap	88.4100	88.4100	87.9200	87.9200	(0.554)	0.0000	0.0000	0
2019/11/04	IS10	15/06/2026			Interest Rate Swap	87.0400	87.0400	86.5400	86.5400	(0.574)	0.0000	0.0000	0
2019/11/04	IS10	21/09/2026			Interest Rate Swap	89.1700	89.1700	88.6600	88.6600	(0.572)	0.0000	0.0000	0
2019/11/04	IS10	21/12/2026			Interest Rate Swap	93.0100	93.0100	92.4900	92.4900	(0.559)	0.0000	0.0000	0
2019/11/04	IS10	15/03/2027			Interest Rate Swap	91.5300	91.5300	90.9900	90.9900	(0.590)	0.0000	0.0000	0
2019/11/04	IS10	21/06/2027			Interest Rate Swap	93.6400	93.6400	93.0900	93.0900	(0.587)	0.0000	0.0000	0
2019/11/04	IS10	20/09/2027			Interest Rate Swap	99.1900	99.1900	98.6400	98.6400	(0.554)	0.0000	0.0000	0
2019/11/04	IS10	20/12/2027			Interest Rate Swap	99.5600	99.5600	98.9900	98.9900	(0.573)	0.0000	0.0000	0
2019/11/04	IS10	22/03/2028			Interest Rate Swap	92.9500	92.9500	92.3500	92.3500	(0.646)	0.0000	0.0000	0
2019/11/04	IS10	20/06/2028			Interest Rate Swap	100.3100	100.3100	99.7000	99.7000	(0.608)	0.0000	0.0000	0
2019/11/04	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/04	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/04	R023	07/11/2019	7.98	Call	Bond Future	1,136.7900	1.1368	1,616.9200	1.6169	42.236	0	0	0
2019/11/04	R023	07/11/2019			Bond Future	7.5828	102.0255	7.4165	102.5059	(2.192)	0.0000	0.0000	11,349
2019/11/04	R023	07/11/2019	7.99	Call	Bond Future	1,165.1400	1.1651	1,645.3200	1.6453	41.212	0	0	0
2019/11/04	R023	07/11/2019	7.98	Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R023	07/11/2019	7.99	Put	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R023	07/11/2019	8.00	Call	Bond Future	1,193.5000	1.1935	1,673.7200	1.6737	40.236	0	0	0
2019/11/04	R023	07/11/2019	8.00	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R023	06/02/2020	7.54	Call	Bond Future	485.5600	0.4856	728.1200	0.7281	49.955	0	0	0
2019/11/04	R023	06/02/2020			Bond Future	7.6152	103.8653	7.4334	104.3542	(2.387)	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
2019/11/04	R023	06/02/2020	7.52	Call	Bond Future	458.1800	0.4582	693.5600	0.6936	51.373	0	0	0
2019/11/04	R023	06/02/2020	7.52	Put	Bond Future	713.8500	0.7139	460.3400	0.4603	(35.513)	0	0	0
2019/11/04	R023	06/02/2020	7.54	Put	Bond Future	687.4500	0.6875	441.1200	0.4411	(35.832)	0	0	0
2019/11/04	R023	06/02/2020	7.53	Call	Bond Future	471.8700	0.4719	710.8500	0.7108	50.645	0	0	0
2019/11/04	R023	06/02/2020	7.53	Put	Bond Future	700.6500	0.7006	450.7400	0.4507	(35.668)	0	0	0
2019/11/04	R023	07/05/2020	6.91	Put	Bond Future	1,949.9500	1.9500	1,540.0100	1.5400	(21.023)	0	0	0
2019/11/04	R023	07/05/2020			Bond Future	7.6342	101.8197	7.4345	102.3176	(2.616)	0.0000	0.0000	16,047
2019/11/04	R023	07/05/2020	6.90	Call	Bond Future	125.3300	0.1253	211.1200	0.2111	68.451	0	0	0
2019/11/04	R023	07/05/2020	6.90	Put	Bond Future	1,970.9300	1.9709	1,558.8700	1.5589	(20.907)	0	0	0
2019/11/04	R023	07/05/2020	6.91	Call	Bond Future	129.7800	0.1298	217.6900	0.2177	67.738	0	0	0
2019/11/04	R023	07/05/2020	6.89	Call	Bond Future	120.9900	0.1210	204.6900	0.2047	69.179	0	0	0
2019/11/04	R023	07/05/2020	6.89	Put	Bond Future	1,992.0100	1.9920	1,577.8600	1.5779	(20.791)	0	0	0
2019/11/04	R023	06/08/2020	7.26	Call	Bond Future	488.5400	0.4885	682.6600	0.6827	39.735	0	0	0
2019/11/04	R023	06/08/2020			Bond Future	7.6360	103.7091	7.4148	104.2163	(2.896)	0.0000	0.0000	0
2019/11/04	R023	06/08/2020	7.26	Put	Bond Future	1,352.6500	1.3526	1,039.6500	1.0397	(23.140)	0	0	0
2019/11/04	R023	06/08/2020	7.27	Call	Bond Future	498.4400	0.4984	694.7800	0.6948	39.391	0	0	0
2019/11/04	R023	06/08/2020	7.28	Put	Bond Future	1,326.3500	1.3263	1,017.7800	1.0178	(23.265)	0	0	0
2019/11/04	R023	06/08/2020	7.27	Put	Bond Future	1,339.4400	1.3394	1,028.6600	1.0287	(23.202)	0	0	0
2019/11/04	R023	06/08/2020	7.28	Call	Bond Future	508.4400	0.5084	706.9900	0.7070	39.051	0	0	0
2019/11/04	R035	07/11/2019	9.88	Call	Bond Future	666.6300	0.6666	1,353.5200	1.3535	103.039	0	0	0
2019/11/04	R035	07/11/2019	9.89	Call	Bond Future	708.3200	0.7083	1,420.2400	1.4202	100.508	0	0	0
2019/11/04	R035	07/11/2019	9.87	Put	Bond Future	520.3900	0.5204	56.3100	0.0563	(89.179)	0	0	0
2019/11/04	R035	07/11/2019	10.21	Put	Bond Future	26.3900	0.0264	0.0700	0.0001	(99.735)	0	0	3,500
2019/11/04	R035	07/11/2019			Bond Future	9.8556	94.0980	9.7044	95.2232	(1.534)	0.0000	0.0000	10,288
2019/11/04	R035	07/11/2019	9.89	Put	Bond Future	455.2000	0.4552	41.8300	0.0418	(90.811)	0	0	0
2019/11/04	R035	07/11/2019	9.87	Call	Bond Future	626.4300	0.6264	1,287.6400	1.2876	105.552	0	0	0
2019/11/04	R035	07/11/2019	8.92	Put	Bond Future	7,296.7600	7.2968	6,171.4700	6.1715	(15.422)	0	0	0
2019/11/04	R035	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,500
2019/11/04	R035	07/11/2019	9.52	Put	Bond Future	2,543.6900	2.5437	1,434.3300	1.4343	(43.612)	0	0	0
2019/11/04	R035	07/11/2019	9.52	Call	Bond Future	18.8500	0.0189	34.7800	0.0348	84.509	0	0	3,500
2019/11/04	R035	07/11/2019	9.88	Put	Bond Future	487.0100	0.4870	48.6100	0.0486	(90.019)	0	0	0
2019/11/04	R035	07/11/2019	10.21	Call	Bond Future	2,586.5400	2.5865	3,685.5100	3.6855	42.488	0	0	0
2019/11/04	R035	06/02/2020	9.60	Call	Bond Future	1,206.3000	1.2063	1,603.7100	1.6037	32.945	0	0	0
2019/11/04	R035	06/02/2020	9.61	Put	Bond Future	3,664.3100	3.6643	2,922.2000	2.9222	(20.252)	0	0	0
2019/11/04	R035	06/02/2020			Bond Future	9.9388	95.7949	9.7824	96.9402	(1.574)	0.0000	0.0000	109,231
2019/11/04	R035	06/02/2020	9.60	Put	Bond Future	3,713.2700	3.7133	2,965.3400	2.9653	(20.142)	0	0	0
2019/11/04	R035	06/02/2020	9.61	Call	Bond Future	1,232.7600	1.2328	1,635.9900	1.6360	32.710	0	0	0
2019/11/04	R035	06/02/2020	9.59	Call	Bond Future	1,180.0000	1.1800	1,571.6100	1.5716	33.187	0	0	0
2019/11/04	R035	06/02/2020	9.59	Put	Bond Future	3,762.4800	3.7625	3,008.7500	3.0088	(20.033)	0	0	0
2019/11/04	R035	07/05/2020	9.75	Call	Bond Future	2,200.7600	2.2008	2,697.0100	2.6970	22.549	0	0	5,000
2019/11/04	R035	07/05/2020	10.75	Put	Bond Future	1,404.5300	1.4045	1,107.2400	1.1072	(21.167)	0	0	5,000
2019/11/04	R035	07/05/2020	10.57	Put	Bond Future	1,701.8400	1.7018	1,352.9200	1.3529	(20.503)	0	0	3,530
2019/11/04	R035	07/05/2020	9.48	Put	Bond Future	5,385.3500	5.3853	4,595.3700	4.5954	(14.669)	0	0	0
2019/11/04	R035	07/05/2020	9.47	Call	Bond Future	1,402.8800	1.4029	1,774.6900	1.7747	26.503	0	0	0
2019/11/04	R035	07/05/2020			Bond Future	10.0170	93.0318	9.8553	94.1980	(1.615)	0.0000	0.0000	0
2019/11/04	R035	07/05/2020	9.11	Put	Bond Future	7,490.1700	7.4902	6,545.0200	6.5450	(12.619)	0	0	0
2019/11/04	R035	07/05/2020	9.11	Call	Bond Future	660.0800	0.6601	881.1500	0.8811	33.491	0	0	5,000

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
2019/11/04	R035	07/05/2020	9.75	Put	Bond Future	4,137.6800	4.1377	3,467.7100	3.4677	(16.192)	0	0	0
2019/11/04	R035	07/05/2020	10.75	Call	Bond Future	6,427.9600	6.4280	7,296.8900	7.2969	13.518	0	0	0
2019/11/04	R035	07/05/2020	10.57	Call	Bond Future	5,530.1900	5.5302	6,347.4900	6.3475	14.779	0	0	0
2019/11/04	R035	07/05/2020	9.78	Put	Bond Future	4,012.1100	4.0121	3,355.3900	3.3554	(16.368)	0	0	0
2019/11/04	R035	07/05/2020	9.48	Call	Bond Future	1,428.2500	1.4282	1,804.4900	1.8045	26.343	0	0	0
2019/11/04	R035	07/05/2020	9.47	Put	Bond Future	5,436.0200	5.4360	4,641.6100	4.6416	(14.614)	0	0	0
2019/11/04	R035	07/05/2020	9.78	Call	Bond Future	2,295.8000	2.2958	2,805.3000	2.8053	22.193	0	0	3,530
2019/11/04	R035	07/05/2020	9.18	Put	Bond Future	7,055.0700	7.0551	6,137.3800	6.1374	(13.008)	0	0	0
2019/11/04	R035	07/05/2020	9.18	Call	Bond Future	778.0300	0.7780	1,026.5600	1.0266	31.943	0	0	3,530
2019/11/04	R035	07/05/2020	9.49	Call	Bond Future	1,454.1400	1.4541	1,834.8100	1.8348	26.178	0	0	0
2019/11/04	R035	07/05/2020	9.49	Put	Bond Future	5,335.2900	5.3353	4,549.7400	4.5497	(14.724)	0	0	0
2019/11/04	R035	06/08/2020	9.00	Put	Bond Future	9,349.3900	9.3494	8,429.8600	8.4299	(9.835)	0	0	0
2019/11/04	R035	06/08/2020	9.92	Put	Bond Future	4,866.7900	4.8668	4,247.9500	4.2480	(12.716)	0	0	0
2019/11/04	R035	06/08/2020			Bond Future	10.0930	94.7581	9.9258	95.9460	(1.657)	0.0000	0.0000	0
2019/11/04	R035	06/08/2020	9.00	Call	Bond Future	1,162.3900	1.1624	1,430.7300	1.4307	23.085	0	0	24,761
2019/11/04	R035	06/08/2020	9.92	Call	Bond Future	3,637.6200	3.6376	4,206.6500	4.2067	15.643	0	0	0
2019/11/04	R035	06/08/2020	9.93	Call	Bond Future	3,671.6500	3.6717	4,243.8900	4.2439	15.585	0	0	0
2019/11/04	R035	06/08/2020	9.91	Put	Bond Future	4,904.3600	4.9044	4,282.3000	4.2823	(12.684)	0	0	0
2019/11/04	R035	06/08/2020	8.75	Put	Bond Future	11,032.0500	11.0320	10,048.8500	10.0488	(8.912)	0	0	0
2019/11/04	R035	06/08/2020	8.75	Call	Bond Future	823.7800	0.8238	1,028.4500	1.0284	24.845	0	0	3,000
2019/11/04	R035	06/08/2020	9.93	Put	Bond Future	4,829.1300	4.8291	4,213.5000	4.2135	(12.748)	0	0	0
2019/11/04	R035	06/08/2020	9.91	Call	Bond Future	3,603.4200	3.6034	4,169.2300	4.1692	15.702	0	0	0
2019/11/04	R186	07/11/2019	8.94	Call	Bond Future	2,048.2200	2.0482	2,974.3000	2.9743	45.214	0	0	0
2019/11/04	R186	07/11/2019	8.20	Call	Bond Future	3.1800	0.0032	9.1000	0.0091	186.164	0	0	0
2019/11/04	R186	07/11/2019	8.23	Call	Bond Future	5.5800	0.0056	17.5600	0.0176	214.695	0	0	4,955
2019/11/04	R186	07/11/2019			Bond Future	8.5695	114.2310	8.4033	115.1632	(1.940)	0.0000	0.0000	52,034
2019/11/04	R186	07/11/2019	8.94	Put	Bond Future	6.1800	0.0062	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R186	07/11/2019	8.25	Put	Bond Future	1,809.1500	1.8091	895.2200	0.8952	(50.517)	0	0	3,750
2019/11/04	R186	07/11/2019	8.25	Call	Bond Future	7.9600	0.0080	26.2900	0.0263	230.276	0	0	3,750
2019/11/04	R186	07/11/2019	8.73	Call	Bond Future	977.5000	0.9775	1,823.5100	1.8235	86.548	0	0	0
2019/11/04	R186	07/11/2019	8.73	Put	Bond Future	86.9000	0.0869	0.6500	0.0007	(99.252)	0	0	4,955
2019/11/04	R186	07/11/2019	8.95	Call	Bond Future	2,101.8100	2.1018	3,028.7300	3.0287	44.101	0	0	0
2019/11/04	R186	07/11/2019	8.96	Put	Bond Future	4.6000	0.0046	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R186	07/11/2019	8.20	Put	Bond Future	2,089.6500	2.0897	1,163.3100	1.1633	(44.330)	0	0	7,500
2019/11/04	R186	07/11/2019	8.23	Put	Bond Future	1,920.7700	1.9208	1,000.4900	1.0005	(47.912)	0	0	0
2019/11/04	R186	07/11/2019	8.95	Put	Bond Future	5.3400	0.0053	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R186	07/11/2019	8.96	Call	Bond Future	2,155.4800	2.1555	3,083.1400	3.0831	43.037	0	0	0
2019/11/04	R186	06/02/2020	8.11	Put	Bond Future	3,308.3000	3.3083	2,586.6300	2.5866	(21.814)	0	0	0
2019/11/04	R186	06/02/2020	8.50	Call	Bond Future	1,143.6500	1.1436	1,576.5100	1.5765	37.849	0	0	0
2019/11/04	R186	06/02/2020	8.57	Call	Bond Future	1,320.1300	1.3201	1,791.8700	1.7919	35.734	0	0	0
2019/11/04	R186	06/02/2020			Bond Future	8.6322	110.9869	8.4576	111.9357	(2.023)	0.0000	0.0000	101,435
2019/11/04	R186	06/02/2020	8.11	Call	Bond Future	439.2200	0.4392	666.3600	0.6664	51.714	0	0	821
2019/11/04	R186	06/02/2020	8.55	Call	Bond Future	1,268.1600	1.2682	1,728.8300	1.7288	36.326	0	0	0
2019/11/04	R186	06/02/2020	8.55	Put	Bond Future	1,713.4600	1.7135	1,225.3200	1.2253	(28.489)	0	0	0
2019/11/04	R186	06/02/2020	9.00	Put	Bond Future	761.3600	0.7614	496.1600	0.4962	(34.832)	0	0	821
2019/11/04	R186	06/02/2020	8.50	Put	Bond Future	1,860.9900	1.8610	1,345.0400	1.3450	(27.724)	0	0	821
2019/11/04	R186	06/02/2020	8.57	Put	Bond Future	1,656.8600	1.6569	1,179.7900	1.1798	(28.794)	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
2019/11/04	R186	06/02/2020	9.00	Call	Bond Future	2,726.0300		2.7260	3,409.6400	3.4096	25.077	0	0	0
2019/11/04	R186	06/02/2020	8.56	Call	Bond Future	1,293.8800		1.2939	1,760.0900	1.7601	36.032	0	0	0
2019/11/04	R186	06/02/2020	8.56	Put	Bond Future	1,684.8800		1.6849	1,202.2800	1.2023	(28.643)	0	0	0
2019/11/04	R186	07/05/2020	8.28	Put	Bond Future	3,316.4600		3.3165	2,697.3900	2.6974	(18.667)	0	0	0
2019/11/04	R186	07/05/2020	8.93	Call	Bond Future	2,835.2900		2.8353	3,428.1600	3.4282	20.910	0	0	0
2019/11/04	R186	07/05/2020	7.90	Put	Bond Future	4,779.5400		4.7795	4,018.5000	4.0185	(15.923)	0	0	2,500
2019/11/04	R186	07/05/2020	8.09	Put	Bond Future	4,005.4200		4.0054	3,312.8800	3.3129	(17.290)	0	0	0
2019/11/04	R186	07/05/2020			Bond Future	8.6972		113.0029	8.5135	113.9691	(2.113)	0.0000	0.0000	1,650
2019/11/04	R186	07/05/2020	8.50	Call	Bond Future	1,586.4100		1.5864	2,020.5400	2.0205	27.366	0	0	0
2019/11/04	R186	07/05/2020	8.50	Put	Bond Future	2,623.7600		2.6238	2,091.7300	2.0917	(20.277)	0	0	23,208
2019/11/04	R186	07/05/2020	8.08	Call	Bond Future	755.4100		0.7554	1,025.2700	1.0253	35.724	0	0	0
2019/11/04	R186	07/05/2020	8.08	Put	Bond Future	4,044.0900		4.0441	3,347.7900	3.3478	(17.218)	0	0	0
2019/11/04	R186	07/05/2020	8.28	Call	Bond Future	1,107.1100		1.1071	1,454.2000	1.4542	31.351	0	0	6,000
2019/11/04	R186	07/05/2020	8.93	Put	Bond Future	1,627.1600		1.6272	1,253.8700	1.2539	(22.941)	0	0	6,000
2019/11/04	R186	07/05/2020	7.90	Call	Bond Future	508.0200		0.5080	713.1400	0.7131	40.376	0	0	0
2019/11/04	R186	07/05/2020	8.09	Call	Bond Future	771.0300		0.7710	1,044.6500	1.0447	35.488	0	0	0
2019/11/04	R186	07/05/2020	7.60	Put	Bond Future	6,167.0600		6.1671	5,316.4800	5.3165	(13.792)	0	0	0
2019/11/04	R186	07/05/2020	7.60	Call	Bond Future	232.9900		0.2330	348.5700	0.3486	49.607	0	0	6,000
2019/11/04	R186	07/05/2020	8.07	Call	Bond Future	740.0000		0.7400	1,006.1100	1.0061	35.961	0	0	0
2019/11/04	R186	07/05/2020	8.07	Put	Bond Future	4,082.9900		4.0830	3,382.9400	3.3829	(17.146)	0	0	0
2019/11/04	R186	06/08/2020	8.38	Put	Bond Future	3,462.9900		3.4630	2,874.2600	2.8743	(17.001)	0	0	0
2019/11/04	R186	06/08/2020			Bond Future	8.7590		109.7952	8.5653	110.7793	(2.211)	0.0000	0.0000	0
2019/11/04	R186	06/08/2020	8.37	Call	Bond Future	1,504.0400		1.5040	1,895.9800	1.8960	26.059	0	0	0
2019/11/04	R186	06/08/2020	8.37	Put	Bond Future	3,492.4000		3.4924	2,900.2300	2.9002	(16.956)	0	0	0
2019/11/04	R186	06/08/2020	8.38	Call	Bond Future	1,526.3300		1.5263	1,921.7100	1.9217	25.904	0	0	0
2019/11/04	R186	06/08/2020	8.36	Call	Bond Future	1,481.5600		1.4816	1,870.0500	1.8700	26.222	0	0	0
2019/11/04	R186	06/08/2020	8.36	Put	Bond Future	3,521.6500		3.5217	2,926.0300	2.9260	(16.913)	0	0	0
2019/11/04	R197	07/11/2019			Bond Future	306.4193		306.4193	306.1363	306.1363	(0.092)	0.0000	0.0000	1,550
2019/11/04	R197	06/02/2020			Bond Future	304.3629		304.3629	304.0742	304.0742	(0.095)	0.0000	0.0000	2,540
2019/11/04	R197	07/05/2020			Bond Future	309.9650		309.9650	309.6712	309.6712	(0.095)	0.0000	0.0000	0
2019/11/04	R197	06/08/2020			Bond Future	307.9958		307.9958	307.6965	307.6965	(0.097)	0.0000	0.0000	0
2019/11/04	R202	07/11/2019			Bond Future	231.1054		231.1054	230.8524	230.8524	(0.109)	0.0000	0.0000	7,599
2019/11/04	R202	06/02/2020			Bond Future	231.2629		231.2629	231.0047	231.0047	(0.112)	0.0000	0.0000	8,486
2019/11/04	R202	07/05/2020			Bond Future	235.5196		235.5196	235.2569	235.2569	(0.112)	0.0000	0.0000	0
2019/11/04	R202	06/08/2020			Bond Future	235.8052		235.8052	235.5376	235.5376	(0.113)	0.0000	0.0000	0
2019/11/04	R207	07/11/2019	2.08	Put	Bond Future	858.6800		0.8587	859.2600	0.8593	0.068	0	0	0
2019/11/04	R207	07/11/2019			Bond Future	6.8803		102.3898	6.8836	102.3892	0.048	0.0000	0.0000	3,123
2019/11/04	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	R207	07/11/2019	2.07	Put	Bond Future	860.4800		0.8605	861.0600	0.8611	0.067	0	0	0
2019/11/04	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/04	R207	07/11/2019	2.06	Put	Bond Future	862.2900		0.8623	862.8700	0.8629	0.067	0	0	0
2019/11/04	R208	07/11/2019	6.83	Call	Bond Future	262.3100		0.2623	260.8000	0.2608	(0.576)	0	0	0
2019/11/04	R208	07/11/2019	6.82	Put	Bond Future	0.1400		0.0001	0.0000	0.0000	(100.000)	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
2019/11/04	R208	07/11/2019			Bond Future	6.6285	100.9412	6.6296	100.9398	0.016	0.0000	0.0000	2,194
2019/11/04	R208	07/11/2019	6.84	Call	Bond Future	275.2600	0.2753	273.7800	0.2738	(0.538)	0	0	0
2019/11/04	R208	07/11/2019	6.84	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R208	07/11/2019	6.83	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2019/11/04	R208	07/11/2019	6.82	Call	Bond Future	249.3500	0.2493	247.8100	0.2478	(0.618)	0	0	0
2019/11/04	R208	06/02/2020	6.13	Put	Bond Future	390.4500	0.3905	390.8200	0.3908	0.095	0	0	0
2019/11/04	R208	06/02/2020	6.12	Call	Bond Future	20.4700	0.0205	19.2200	0.0192	(6.106)	0	0	0
2019/11/04	R208	06/02/2020			Bond Future	6.4706	102.7615	6.4722	102.7599	0.024	0.0000	0.0000	11,479
2019/11/04	R208	06/02/2020	6.13	Call	Bond Future	21.4100	0.0214	20.1200	0.0201	(6.025)	0	0	0
2019/11/04	R208	06/02/2020	6.12	Put	Bond Future	400.3800	0.4004	400.7900	0.4008	0.102	0	0	0
2019/11/04	R208	06/02/2020	6.14	Call	Bond Future	22.5100	0.0225	21.1900	0.0212	(5.864)	0	0	0
2019/11/04	R208	06/02/2020	6.14	Put	Bond Future	380.6900	0.3807	381.0300	0.3810	0.089	0	0	0
2019/11/04	R208	07/05/2020	4.81	Call	Bond Future	0.3400	0.0003	0.3000	0.0003	(11.765)	0	0	0
2019/11/04	R208	07/05/2020	4.80	Put	Bond Future	1,213.4300	1.2134	1,214.9800	1.2150	0.128	0	0	0
2019/11/04	R208	07/05/2020			Bond Future	6.2086	101.2249	6.2104	101.2233	0.030	0.0000	0.0000	0
2019/11/04	R208	07/05/2020	4.82	Call	Bond Future	0.3600	0.0004	0.3300	0.0003	(8.333)	0	0	0
2019/11/04	R208	07/05/2020	4.82	Put	Bond Future	1,196.0900	1.1961	1,197.6400	1.1976	0.130	0	0	0
2019/11/04	R208	07/05/2020	4.81	Put	Bond Future	1,204.7600	1.2048	1,206.3000	1.2063	0.128	0	0	0
2019/11/04	R208	07/05/2020	4.80	Call	Bond Future	0.3100	0.0003	0.2800	0.0003	(9.677)	0	0	0
2019/11/04	R208	06/08/2020	5.57	Put	Bond Future	182.8300	0.1828	182.9700	0.1830	0.077	0	0	0
2019/11/04	R208	06/08/2020			Bond Future	5.6800	103.1033	5.6826	103.1017	0.045	0.0000	0.0000	0
2019/11/04	R208	06/08/2020	5.56	Call	Bond Future	111.3900	0.1114	109.9500	0.1099	(1.293)	0	0	0
2019/11/04	R208	06/08/2020	5.56	Put	Bond Future	186.0800	0.1861	186.2300	0.1862	0.081	0	0	0
2019/11/04	R208	06/08/2020	5.57	Call	Bond Future	114.3700	0.1144	112.9200	0.1129	(1.268)	0	0	0
2019/11/04	R208	06/08/2020	5.55	Call	Bond Future	108.4500	0.1085	107.0300	0.1070	(1.309)	0	0	0
2019/11/04	R208	06/08/2020	5.55	Put	Bond Future	189.3700	0.1894	189.5400	0.1895	0.090	0	0	0
2019/11/04	R209	07/11/2019	9.82	Call	Bond Future	385.8900	0.3859	784.4000	0.7844	103.270	0	0	0
2019/11/04	R209	07/11/2019	9.77	Put	Bond Future	800.1300	0.8001	195.4700	0.1955	(75.570)	0	0	0
2019/11/04	R209	07/11/2019	9.33	Call	Bond Future	0.6000	0.0006	0.2900	0.0003	(51.667)	0	0	8,000
2019/11/04	R209	07/11/2019			Bond Future	9.8548	71.7066	9.7138	72.6014	(1.431)	9.6734	9.6734	72,483
2019/11/04	R209	07/11/2019	9.80	Call	Bond Future	333.4300	0.3334	687.9400	0.6879	106.322	0	0	0
2019/11/04	R209	07/11/2019	9.80	Put	Bond Future	679.2400	0.6792	138.9700	0.1390	(79.540)	0	0	0
2019/11/04	R209	07/11/2019	9.50	Put	Bond Future	2,295.4500	2.2954	1,406.1000	1.4061	(38.744)	0	0	0
2019/11/04	R209	07/11/2019	9.50	Call	Bond Future	12.8300	0.0128	18.2600	0.0183	42.323	0	0	5,000
2019/11/04	R209	07/11/2019	8.92	Put	Bond Future	6,248.2600	6.2483	5,353.4800	5.3535	(14.320)	0	0	0
2019/11/04	R209	07/11/2019	8.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,000
2019/11/04	R209	07/11/2019	9.82	Put	Bond Future	605.2400	0.6052	108.9700	0.1090	(81.996)	0	0	0
2019/11/04	R209	07/11/2019	9.77	Call	Bond Future	264.0000	0.2640	554.1200	0.5541	109.894	0	0	0
2019/11/04	R209	07/11/2019	9.33	Put	Bond Future	3,414.6600	3.4147	2,519.5700	2.5196	(26.213)	0	0	0
2019/11/04	R209	07/11/2019	9.81	Call	Bond Future	359.0400	0.3590	735.5000	0.7355	104.852	0	0	0
2019/11/04	R209	07/11/2019	9.81	Put	Bond Future	641.5800	0.6416	123.2600	0.1233	(80.788)	0	0	0
2019/11/04	R209	06/02/2020	9.52	Put	Bond Future	3,500.2800	3.5003	2,873.5100	2.8735	(17.906)	0	0	0
2019/11/04	R209	06/02/2020			Bond Future	9.9258	72.9997	9.7804	73.9105	(1.464)	0.0000	0.0000	102,147
2019/11/04	R209	06/02/2020	9.40	Put	Bond Future	4,061.1900	4.0612	3,382.2900	3.3823	(16.717)	0	0	0
2019/11/04	R209	06/02/2020	9.40	Call	Bond Future	684.5700	0.6846	916.4000	0.9164	33.865	0	0	7,500
2019/11/04	R209	06/02/2020	9.51	Call	Bond Future	894.1700	0.8942	1,173.7100	1.1737	31.263	0	0	0
2019/11/04	R209	06/02/2020	9.51	Put	Bond Future	3,545.4200	3.5454	2,914.2300	2.9142	(17.803)	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
2019/11/04	R209	06/02/2020	9.52	Call	Bond Future	914.4600	0.9145	1,198.4200	1.1984	31.052	0	0	0
2019/11/04	R209	06/02/2020	9.50	Call	Bond Future	874.0400	0.8740	1,149.1800	1.1492	31.479	0	0	0
2019/11/04	R209	06/02/2020	9.50	Put	Bond Future	3,590.8100	3.5908	2,955.2200	2.9552	(17.700)	0	0	0
2019/11/04	R209	07/05/2020	9.47	Call	Bond Future	1,362.5500	1.3625	1,670.0400	1.6700	22.567	0	0	0
2019/11/04	R209	07/05/2020			Bond Future	9.9980	71.1745	9.8482	72.1020	(1.499)	0.0000	0.0000	0
2019/11/04	R209	07/05/2020	9.45	Call	Bond Future	1,318.4000	1.3184	1,619.1900	1.6192	22.815	0	0	0
2019/11/04	R209	07/05/2020	9.45	Put	Bond Future	4,796.9700	4.7970	4,170.3200	4.1703	(13.063)	0	0	0
2019/11/04	R209	07/05/2020	9.47	Put	Bond Future	4,709.8800	4.7099	4,089.9300	4.0899	(13.163)	0	0	0
2019/11/04	R209	07/05/2020	9.46	Call	Bond Future	1,340.3700	1.3404	1,644.5100	1.6445	22.691	0	0	0
2019/11/04	R209	07/05/2020	9.46	Put	Bond Future	4,753.2800	4.7533	4,129.9800	4.1300	(13.113)	0	0	0
2019/11/04	R209	06/08/2020	5.56	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2019/11/04	R209	06/08/2020	5.55	Put	Bond Future	37,021.5300	37.0215	36,076.9100	36.0769	(2.552)	0	0	0
2019/11/04	R209	06/08/2020			Bond Future	10.0682	72.4953	9.9137	73.4399	(1.535)	0.0000	0.0000	0
2019/11/04	R209	06/08/2020	5.57	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2019/11/04	R209	06/08/2020	5.57	Put	Bond Future	36,804.6900	36.8047	35,860.0700	35.8601	(2.567)	0	0	0
2019/11/04	R209	06/08/2020	5.56	Put	Bond Future	36,913.0400	36.9130	35,968.4200	35.9684	(2.559)	0	0	0
2019/11/04	R209	06/08/2020	5.55	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2019/11/04	R210	07/11/2019			Bond Future	187.3360	187.3360	187.1951	187.1951	(0.075)	0.0000	0.0000	1,055
2019/11/04	R210	06/02/2020			Bond Future	190.7608	190.7608	190.6169	190.6169	(0.075)	0.0000	0.0000	1,772
2019/11/04	R210	07/05/2020			Bond Future	191.6220	191.6220	191.4757	191.4757	(0.076)	0.0000	0.0000	0
2019/11/04	R210	06/08/2020			Bond Future	195.2221	195.2221	195.0731	195.0731	(0.076)	0.0000	0.0000	0
2019/11/04	R212	07/11/2019			Bond Future	161.4900	161.4900	161.4859	161.4859	(0.002)	0.0000	0.0000	7,384
2019/11/04	R212	06/02/2020			Bond Future	162.1963	162.1963	162.1919	162.1919	(0.003)	0.0000	0.0000	6,495
2019/11/04	R212	07/05/2020			Bond Future	165.1816	165.1816	165.1773	165.1773	(0.003)	0.0000	0.0000	0
2019/11/04	R212	06/08/2020			Bond Future	165.9914	165.9914	165.9871	165.9871	(0.003)	0.0000	0.0000	0
2019/11/04	R213	07/11/2019	9.59	Put	Bond Future	189.4100	0.1894	6.5300	0.0065	(96.552)	0	0	0
2019/11/04	R213	07/11/2019	9.58	Call	Bond Future	865.9200	0.8659	1,620.8800	1.6209	87.186	0	0	0
2019/11/04	R213	07/11/2019			Bond Future	9.4703	84.4774	9.3141	85.4299	(1.649)	0.0000	0.0000	10,195
2019/11/04	R213	07/11/2019	9.59	Call	Bond Future	909.8100	0.9098	1,679.4100	1.6794	84.589	0	0	0
2019/11/04	R213	07/11/2019	9.58	Put	Bond Future	205.3800	0.2054	7.8600	0.0079	(96.173)	0	0	0
2019/11/04	R213	07/11/2019	9.60	Call	Bond Future	954.5900	0.9546	1,738.0800	1.7381	82.076	0	0	0
2019/11/04	R213	07/11/2019	9.60	Put	Bond Future	174.4000	0.1744	5.4100	0.0054	(96.898)	0	0	0
2019/11/04	R213	06/02/2020	9.27	Call	Bond Future	1,058.0300	1.0580	1,422.8700	1.4229	34.483	0	0	0
2019/11/04	R213	06/02/2020	9.26	Put	Bond Future	2,772.0300	2.7720	2,162.2900	2.1623	(21.996)	0	0	0
2019/11/04	R213	06/02/2020			Bond Future	9.5482	86.0008	9.3863	86.9703	(1.695)	0.0000	0.0000	19,990
2019/11/04	R213	06/02/2020	9.28	Call	Bond Future	1,080.6400	1.0806	1,450.6100	1.4506	34.236	0	0	0
2019/11/04	R213	06/02/2020	9.28	Put	Bond Future	2,694.8900	2.6949	2,095.4000	2.0954	(22.245)	0	0	0
2019/11/04	R213	06/02/2020	9.27	Put	Bond Future	2,733.2800	2.7333	2,128.6600	2.1287	(22.121)	0	0	0
2019/11/04	R213	06/02/2020	9.26	Call	Bond Future	1,035.7200	1.0357	1,395.4400	1.3954	34.731	0	0	0
2019/11/04	R213	07/05/2020	9.01	Put	Bond Future	4,690.5400	4.6905	3,995.1100	3.9951	(14.826)	0	0	0
2019/11/04	R213	07/05/2020	9.00	Call	Bond Future	997.9500	0.9980	1,286.0500	1.2860	28.869	0	0	0
2019/11/04	R213	07/05/2020			Bond Future	9.6211	84.0112	9.4535	84.9984	(1.743)	0.0000	0.0000	0
2019/11/04	R213	07/05/2020	9.01	Call	Bond Future	1,016.6500	1.0167	1,308.3900	1.3084	28.696	0	0	0
2019/11/04	R213	07/05/2020	9.00	Put	Bond Future	4,733.7300	4.7337	4,034.6600	4.0347	(14.768)	0	0	0
2019/11/04	R213	07/05/2020	9.02	Call	Bond Future	1,035.5600	1.0356	1,330.9500	1.3309	28.525	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
2019/11/04	R213	07/05/2020	9.02	Put	Bond Future	4,647.6200	4.6476	3,955.8400	3.9558	(14.885)	0	0	0
2019/11/04	R213	06/08/2020	9.31	Call	Bond Future	1,979.3300	1.9793	2,390.9800	2.3910	20.797	0	0	0
2019/11/04	R213	06/08/2020			Bond Future	9.6915	85.5701	9.5177	86.5757	(1.794)	0.0000	0.0000	0
2019/11/04	R213	06/08/2020	9.29	Call	Bond Future	1,928.6900	1.9287	2,333.8900	2.3339	21.009	0	0	0
2019/11/04	R213	06/08/2020	9.29	Put	Bond Future	4,275.9500	4.2760	3,675.5900	3.6756	(14.040)	0	0	0
2019/11/04	R213	06/08/2020	9.31	Put	Bond Future	4,207.6100	4.2076	3,613.7000	3.6137	(14.115)	0	0	0
2019/11/04	R213	06/08/2020	9.30	Call	Bond Future	1,953.9300	1.9539	2,362.3500	2.3624	20.902	0	0	0
2019/11/04	R213	06/08/2020	9.30	Put	Bond Future	4,241.6700	4.2417	3,644.5300	3.6445	(14.078)	0	0	0
2019/11/04	R214	07/11/2019	10.02	Put	Bond Future	776.7000	0.7767	200.7700	0.2008	(74.151)	0	0	0
2019/11/04	R214	07/11/2019			Bond Future	10.0901	70.0828	9.9591	70.9418	(1.299)	0.0000	0.0000	4,316
2019/11/04	R214	07/11/2019	10.01	Call	Bond Future	295.6200	0.2956	558.8200	0.5588	89.033	0	0	0
2019/11/04	R214	07/11/2019	10.01	Put	Bond Future	818.8000	0.8188	223.0800	0.2231	(72.755)	0	0	0
2019/11/04	R214	07/11/2019	10.02	Call	Bond Future	319.1400	0.3191	602.1300	0.6021	88.673	0	0	0
2019/11/04	R214	07/11/2019	10.00	Call	Bond Future	273.3300	0.2733	517.2000	0.5172	89.222	0	0	0
2019/11/04	R214	07/11/2019	10.00	Put	Bond Future	862.2200	0.8622	247.1700	0.2472	(71.333)	0	0	0
2019/11/04	R214	06/02/2020	9.73	Call	Bond Future	917.1800	0.9172	1,175.6300	1.1756	28.179	0	0	0
2019/11/04	R214	06/02/2020			Bond Future	10.1665	71.3467	10.0314	72.2209	(1.329)	0.0000	0.0000	17,220
2019/11/04	R214	06/02/2020	9.71	Call	Bond Future	874.9900	0.8750	1,125.1100	1.1251	28.585	0	0	0
2019/11/04	R214	06/02/2020	9.71	Put	Bond Future	3,901.5100	3.9015	3,277.4100	3.2774	(15.996)	0	0	0
2019/11/04	R214	06/02/2020	9.73	Put	Bond Future	3,806.7200	3.8067	3,190.9500	3.1910	(16.176)	0	0	0
2019/11/04	R214	06/02/2020	9.72	Call	Bond Future	895.9900	0.8960	1,150.2800	1.1503	28.381	0	0	0
2019/11/04	R214	06/02/2020	9.72	Put	Bond Future	3,853.9700	3.8540	3,234.0400	3.2340	(16.085)	0	0	0
2019/11/04	R214	07/05/2020	9.77	Put	Bond Future	4,670.9800	4.6710	4,094.9700	4.0950	(12.332)	0	0	0
2019/11/04	R214	07/05/2020			Bond Future	10.2382	69.3446	10.0990	70.2348	(1.359)	0.0000	0.0000	0
2019/11/04	R214	07/05/2020	9.76	Call	Bond Future	1,577.4100	1.5774	1,888.4200	1.8884	19.716	0	0	0
2019/11/04	R214	07/05/2020	9.76	Put	Bond Future	4,714.7100	4.7147	4,135.5300	4.1355	(12.285)	0	0	0
2019/11/04	R214	07/05/2020	9.77	Call	Bond Future	1,601.6100	1.6016	1,915.7900	1.9158	19.617	0	0	0
2019/11/04	R214	07/05/2020	9.75	Call	Bond Future	1,553.6100	1.5536	1,861.4500	1.8615	19.814	0	0	0
2019/11/04	R214	07/05/2020	9.75	Put	Bond Future	4,758.9400	4.7589	4,176.5900	4.1766	(12.237)	0	0	0
2019/11/04	R214	06/08/2020	9.98	Put	Bond Future	4,579.7900	4.5798	4,060.7500	4.0607	(11.333)	0	0	0
2019/11/04	R214	06/08/2020	9.97	Call	Bond Future	2,450.2700	2.4503	2,835.2000	2.8352	15.710	0	0	0
2019/11/04	R214	06/08/2020			Bond Future	10.3077	70.6313	10.1643	71.5381	(1.391)	0.0000	0.0000	0
2019/11/04	R214	06/08/2020	9.98	Call	Bond Future	2,479.0400	2.4790	2,866.7500	2.8668	15.640	0	0	0
2019/11/04	R214	06/08/2020	9.97	Put	Bond Future	4,616.7400	4.6167	4,094.9200	4.0949	(11.303)	0	0	0
2019/11/04	R214	06/08/2020	9.99	Call	Bond Future	2,507.9800	2.5080	2,898.4600	2.8985	15.570	0	0	0
2019/11/04	R214	06/08/2020	9.99	Put	Bond Future	4,543.1100	4.5431	4,026.8400	4.0268	(11.364)	0	0	0
2019/11/04	R248	07/11/2019	10.02	Call	Bond Future	219.1700	0.2192	397.7300	0.3977	81.471	0	0	0
2019/11/04	R248	07/11/2019	10.01	Put	Bond Future	1,446.2900	1.4463	562.7500	0.5627	(61.090)	0	0	0
2019/11/04	R248	07/11/2019			Bond Future	10.1603	88.6984	10.0342	89.7422	(1.241)	0.0000	0.0000	73,196
2019/11/04	R248	07/11/2019	10.03	Call	Bond Future	239.8800	0.2399	437.7400	0.4377	82.483	0	0	0
2019/11/04	R248	07/11/2019	10.03	Put	Bond Future	1,318.7000	1.3187	472.7200	0.4727	(64.153)	0	0	0
2019/11/04	R248	07/11/2019	10.02	Put	Bond Future	1,381.7600	1.3818	516.4800	0.5165	(62.622)	0	0	0
2019/11/04	R248	07/11/2019	10.01	Call	Bond Future	199.7800	0.1998	360.0800	0.3601	80.238	0	0	0
2019/11/04	R248	06/02/2020	9.71	Put	Bond Future	5,257.5100	5.2575	4,447.4200	4.4474	(15.408)	0	0	0
2019/11/04	R248	06/02/2020			Bond Future	10.2388	90.2979	10.1086	91.3603	(1.271)	0.0000	0.0000	92,362
2019/11/04	R248	06/02/2020	9.71	Call	Bond Future	794.9000	0.7949	1,047.2300	1.0472	31.744	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
2019/11/04	R248	06/02/2020	9.70	Put	Bond Future	5,322.6300	5.3226	4,507.3600	4.5074	(15.317)	0	0	0
2019/11/04	R248	06/02/2020	9.72	Call	Bond Future	818.4400	0.8184	1,075.9900	1.0760	31.468	0	0	0
2019/11/04	R248	06/02/2020	9.72	Put	Bond Future	5,192.9500	5.1929	4,388.0800	4.3881	(15.499)	0	0	0
2019/11/04	R248	06/02/2020	9.70	Call	Bond Future	771.7800	0.7718	1,018.9300	1.0189	32.023	0	0	0
2019/11/04	R248	07/05/2020	9.79	Call	Bond Future	1,683.4100	1.6834	2,033.1000	2.0331	20.773	0	0	0
2019/11/04	R248	07/05/2020	9.77	Put	Bond Future	6,148.7300	6.1487	5,408.4400	5.4084	(12.040)	0	0	0
2019/11/04	R248	07/05/2020			Bond Future	10.3124	87.4984	10.1782	88.5802	(1.302)	0.0000	0.0000	0
2019/11/04	R248	07/05/2020	9.79	Put	Bond Future	6,032.1200	6.0321	5,299.9500	5.3000	(12.138)	0	0	0
2019/11/04	R248	07/05/2020	9.77	Call	Bond Future	1,625.9500	1.6259	1,967.5200	1.9675	21.007	0	0	0
2019/11/04	R248	07/05/2020	9.78	Put	Bond Future	6,090.2200	6.0902	5,353.9800	5.3540	(12.089)	0	0	0
2019/11/04	R248	07/05/2020	9.78	Call	Bond Future	1,654.5400	1.6545	2,000.1600	2.0002	20.889	0	0	0
2019/11/04	R248	06/08/2020	9.00	Put	Bond Future	13,087.3200	13.0873	12,157.9800	12.1580	(7.101)	0	0	0
2019/11/04	R248	06/08/2020	10.20	Call	Bond Future	4,174.6800	4.1747	4,696.2300	4.6962	12.493	0	0	0
2019/11/04	R248	06/08/2020			Bond Future	10.3841	89.1220	10.2456	90.2240	(1.333)	0.0000	0.0000	0
2019/11/04	R248	06/08/2020	9.25	Put	Bond Future	11,033.7100	11.0337	10,162.8500	10.1628	(7.893)	0	0	0
2019/11/04	R248	06/08/2020	9.25	Call	Bond Future	1,221.2000	1.2212	1,452.3100	1.4523	18.925	0	0	20,640
2019/11/04	R248	06/08/2020	10.18	Call	Bond Future	4,090.8100	4.0908	4,606.4300	4.6064	12.604	0	0	0
2019/11/04	R248	06/08/2020	10.18	Put	Bond Future	5,723.8800	5.7239	5,137.5300	5.1375	(10.244)	0	0	0
2019/11/04	R248	06/08/2020	9.00	Call	Bond Future	848.7800	0.8488	1,021.4100	1.0214	20.339	0	0	3,000
2019/11/04	R248	06/08/2020	10.20	Put	Bond Future	5,645.3000	5.6453	5,064.8800	5.0649	(10.281)	0	0	0
2019/11/04	R248	06/08/2020	10.19	Call	Bond Future	4,132.8200	4.1328	4,651.4100	4.6514	12.548	0	0	0
2019/11/04	R248	06/08/2020	10.19	Put	Bond Future	5,684.6000	5.6846	5,101.2200	5.1012	(10.262)	0	0	0

Total

1493088