



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 19/12/2019 TO 19/12/2019

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
2019/12/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	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
2019/12/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	2025	06/02/2020			Bond Future	136.5335	136.5335	136.4659	136.4659	(0.050)	0.0000	0.0000	4,913
2019/12/19	2025	07/05/2020			Bond Future	139.0529	139.0529	138.9840	138.9840	(0.050)	0.0000	0.0000	0
2019/12/19	2025	06/08/2020			Bond Future	140.1789	140.1789	140.1087	140.1087	(0.050)	0.0000	0.0000	0
2019/12/19	2025	05/11/2020			Bond Future	142.8070	142.8070	142.7356	142.7356	(0.050)	0.0000	0.0000	0
2019/12/19	2029	06/02/2020			Bond Future	101.8204	101.8204	101.8192	101.8192	(0.001)	0.0000	0.0000	3,765
2019/12/19	2029	07/05/2020			Bond Future	102.5895	102.5895	102.5883	102.5883	(0.001)	0.0000	0.0000	0
2019/12/19	2029	06/08/2020			Bond Future	104.5282	104.5282	104.5269	104.5269	(0.001)	0.0000	0.0000	0
2019/12/19	2029	05/11/2020			Bond Future	105.3480	105.3480	105.3467	105.3467	(0.001)	0.0000	0.0000	0
2019/12/19	2030	06/02/2020	9.15	Put	Bond Future	1,109.5000	1.1095	980.8100	0.9808	(11.599)	0	0	0
2019/12/19	2030	06/02/2020	9.14	Call	Bond Future	1,222.1200	1.2221	1,347.1600	1.3472	10.231	0	0	0
2019/12/19	2030	06/02/2020	9.40	Put	Bond Future	552.6200	0.5526	473.2200	0.4732	(14.368)	0	0	5,000
2019/12/19	2030	06/02/2020	9.25	Call	Bond Future	1,605.0400	1.6050	1,753.0200	1.7530	9.220	0	0	0
2019/12/19	2030	06/02/2020	8.40	Call	Bond Future	56.2300	0.0562	67.1300	0.0671	19.385	0	0	5,820
2019/12/19	2030	06/02/2020			Bond Future	9.1264	92.9645	9.0848	93.2204	(0.455)	0.0000	0.0000	77,662
2019/12/19	2030	06/02/2020	9.00	Put	Bond Future	1,599.0600	1.5991	1,438.5800	1.4386	(10.036)	0	0	0
2019/12/19	2030	06/02/2020	9.00	Call	Bond Future	818.4700	0.8185	913.8400	0.9138	11.652	0	0	5,820
2019/12/19	2030	06/02/2020	9.15	Call	Bond Future	1,254.5800	1.2546	1,381.7400	1.3817	10.136	0	0	0
2019/12/19	2030	06/02/2020	9.14	Put	Bond Future	1,138.3800	1.1384	1,007.5700	1.0076	(11.491)	0	0	0
2019/12/19	2030	06/02/2020	9.40	Call	Bond Future	2,213.8100	2.2138	2,390.2600	2.3903	7.970	0	0	0
2019/12/19	2030	06/02/2020	9.25	Put	Bond Future	849.5500	0.8495	741.6800	0.7417	(12.697)	0	0	5,000
2019/12/19	2030	06/02/2020	8.40	Put	Bond Future	4,663.4900	4.6635	4,418.5400	4.4185	(5.253)	0	0	0
2019/12/19	2030	06/02/2020	9.16	Call	Bond Future	1,287.5100	1.2875	1,416.7900	1.4168	10.041	0	0	0
2019/12/19	2030	06/02/2020	9.16	Put	Bond Future	1,081.1500	1.0811	954.5800	0.9546	(11.707)	0	0	0
2019/12/19	2030	07/05/2020	8.79	Call	Bond Future	1,080.7500	1.0808	1,161.8700	1.1619	7.506	0	0	0
2019/12/19	2030	07/05/2020	8.78	Put	Bond Future	3,593.2300	3.5932	3,412.6800	3.4127	(5.025)	0	0	0
2019/12/19	2030	07/05/2020			Bond Future	9.1934	94.6572	9.1502	94.9177	(0.470)	0.0000	0.0000	0
2019/12/19	2030	07/05/2020	8.80	Call	Bond Future	1,101.8200	1.1018	1,184.0600	1.1841	7.464	0	0	0
2019/12/19	2030	07/05/2020	8.80	Put	Bond Future	3,510.4800	3.5105	3,332.1700	3.3322	(5.079)	0	0	0
2019/12/19	2030	07/05/2020	8.79	Put	Bond Future	3,551.7000	3.5517	3,372.2700	3.3723	(5.052)	0	0	0
2019/12/19	2030	07/05/2020	8.78	Call	Bond Future	1,059.9400	1.0599	1,139.9400	1.1399	7.548	0	0	0
2019/12/19	2030	06/08/2020	9.11	Call	Bond Future	2,292.7300	2.2927	2,411.6000	2.4116	5.185	0	0	0
2019/12/19	2030	06/08/2020			Bond Future	9.2617	92.3909	9.2168	92.6564	(0.485)	0.0000	0.0000	0
2019/12/19	2030	06/08/2020	9.09	Call	Bond Future	2,237.6100	2.2376	2,354.6400	2.3546	5.230	0	0	0
2019/12/19	2030	06/08/2020	9.09	Put	Bond Future	3,256.8800	3.2569	3,108.4500	3.1085	(4.557)	0	0	0
2019/12/19	2030	06/08/2020	9.11	Put	Bond Future	3,192.5300	3.1925	3,045.9400	3.0459	(4.592)	0	0	0
2019/12/19	2030	06/08/2020	9.10	Call	Bond Future	2,265.2200	2.2652	2,383.1700	2.3832	5.207	0	0	0
2019/12/19	2030	06/08/2020	9.10	Put	Bond Future	3,224.7300	3.2247	3,077.2200	3.0772	(4.574)	0	0	0
2019/12/19	2030	05/11/2020	10.06	Put	Bond Future	1,759.0500	1.7591	1,674.8300	1.6748	(4.788)	0	0	1,000
2019/12/19	2030	05/11/2020	8.73	Call	Bond Future	1,749.4900	1.7495	1,840.2700	1.8403	5.189	0	0	3,000
2019/12/19	2030	05/11/2020	9.39	Put	Bond Future	3,096.4600	3.0965	2,967.6700	2.9677	(4.159)	0	0	0
2019/12/19	2030	05/11/2020	9.38	Call	Bond Future	3,448.3900	3.4484	3,589.2400	3.5892	4.085	0	0	0
2019/12/19	2030	05/11/2020			Bond Future	9.3235	94.1252	9.2767	94.3956	(0.501)	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
2019/12/19	2030	05/11/2020	8.34	Put	Bond Future	6,955.1200	6.9551	6,747.2700	6.7473	(2.988)	0	0	0
2019/12/19	2030	05/11/2020	8.34	Call	Bond Future	1,041.0700	1.0411	1,103.6100	1.1036	6.007	0	0	1,000
2019/12/19	2030	05/11/2020	9.04	Put	Bond Future	4,138.1100	4.1381	3,982.4700	3.9825	(3.761)	0	0	0
2019/12/19	2030	05/11/2020	9.04	Call	Bond Future	2,482.2200	2.4822	2,596.9700	2.5970	4.623	0	0	1,000
2019/12/19	2030	05/11/2020	10.06	Call	Bond Future	5,886.3900	5.8864	6,072.5600	6.0726	3.163	0	0	0
2019/12/19	2030	05/11/2020	8.73	Put	Bond Future	5,260.9000	5.2609	5,081.2900	5.0813	(3.414)	0	0	0
2019/12/19	2030	05/11/2020	9.23	Put	Bond Future	3,542.5500	3.5425	3,401.6200	3.4016	(3.978)	0	0	0
2019/12/19	2030	05/11/2020	10.37	Put	Bond Future	1,323.7100	1.3237	1,256.2800	1.2563	(5.094)	0	0	16,000
2019/12/19	2030	05/11/2020	9.39	Call	Bond Future	3,479.5600	3.4796	3,621.1600	3.6212	4.069	0	0	0
2019/12/19	2030	05/11/2020	9.38	Put	Bond Future	3,122.7400	3.1227	2,993.2000	2.9932	(4.148)	0	0	0
2019/12/19	2030	05/11/2020	10.47	Call	Bond Future	7,507.0600	7.5071	7,715.2800	7.7153	2.774	0	0	0
2019/12/19	2030	05/11/2020	10.47	Put	Bond Future	1,187.0700	1.1871	1,124.9000	1.1249	(5.237)	0	0	3,000
2019/12/19	2030	05/11/2020	9.23	Call	Bond Future	3,000.7900	3.0008	3,130.2500	3.1302	4.314	0	0	3,000
2019/12/19	2030	05/11/2020	8.53	Put	Bond Future	6,089.7500	6.0898	5,895.2300	5.8952	(3.194)	0	0	0
2019/12/19	2030	05/11/2020	8.53	Call	Bond Future	1,355.8700	1.3559	1,431.7400	1.4317	5.596	0	0	16,000
2019/12/19	2030	05/11/2020	9.03	Put	Bond Future	4,171.4200	4.1714	4,015.0000	4.0150	(3.750)	0	0	0
2019/12/19	2030	05/11/2020	9.03	Call	Bond Future	2,456.4100	2.4564	2,570.3800	2.5704	4.640	0	0	16,000
2019/12/19	2030	05/11/2020	10.37	Call	Bond Future	7,115.6100	7.1156	7,318.5700	7.3186	2.852	0	0	0
2019/12/19	2030	05/11/2020	9.40	Call	Bond Future	3,510.5100	3.5105	3,652.8600	3.6529	4.055	0	0	0
2019/12/19	2030	05/11/2020	9.40	Put	Bond Future	3,070.0100	3.0700	2,941.9700	2.9420	(4.171)	0	0	0
2019/12/19	2032	06/02/2020	9.40	Put	Bond Future	1,763.3600	1.7634	1,630.2400	1.6302	(7.549)	0	0	0
2019/12/19	2032	06/02/2020			Bond Future	9.5154	94.0077	9.4840	94.2173	(0.330)	0.0000	0.0000	70,671
2019/12/19	2032	06/02/2020	9.39	Call	Bond Future	961.4200	0.9614	1,036.2500	1.0363	7.783	0	0	0
2019/12/19	2032	06/02/2020	9.39	Put	Bond Future	1,802.3200	1.8023	1,667.6000	1.6676	(7.475)	0	0	0
2019/12/19	2032	06/02/2020	9.40	Call	Bond Future	989.9000	0.9899	1,066.3300	1.0663	7.721	0	0	0
2019/12/19	2032	06/02/2020	9.38	Call	Bond Future	933.5800	0.9336	1,006.8100	1.0068	7.844	0	0	0
2019/12/19	2032	06/02/2020	9.38	Put	Bond Future	1,841.9900	1.8420	1,705.6700	1.7057	(7.401)	0	0	0
2019/12/19	2032	07/05/2020	9.19	Call	Bond Future	1,316.6200	1.3166	1,383.1600	1.3832	5.054	0	0	0
2019/12/19	2032	07/05/2020			Bond Future	9.5880	91.5597	9.5554	91.7731	(0.339)	0.0000	0.0000	0
2019/12/19	2032	07/05/2020	9.17	Call	Bond Future	1,269.1400	1.2691	1,333.9400	1.3339	5.106	0	0	0
2019/12/19	2032	07/05/2020	9.17	Put	Bond Future	4,063.5300	4.0635	3,914.9300	3.9149	(3.657)	0	0	0
2019/12/19	2032	07/05/2020	9.19	Put	Bond Future	3,974.6300	3.9746	3,827.7700	3.8278	(3.695)	0	0	0
2019/12/19	2032	07/05/2020	9.18	Call	Bond Future	1,292.7500	1.2928	1,358.4200	1.3584	5.080	0	0	0
2019/12/19	2032	07/05/2020	9.18	Put	Bond Future	4,018.9100	4.0189	3,871.1800	3.8712	(3.676)	0	0	0
2019/12/19	2032	06/08/2020	9.46	Put	Bond Future	3,750.8100	3.7508	3,625.5700	3.6256	(3.339)	0	0	0
2019/12/19	2032	06/08/2020	9.45	Call	Bond Future	2,413.7800	2.4138	2,505.2100	2.5052	3.788	0	0	0
2019/12/19	2032	06/08/2020			Bond Future	9.6612	93.2440	9.6275	93.4614	(0.349)	0.0000	0.0000	0
2019/12/19	2032	06/08/2020	9.46	Call	Bond Future	2,443.6400	2.4436	2,535.8100	2.5358	3.772	0	0	0
2019/12/19	2032	06/08/2020	9.45	Put	Bond Future	3,786.5900	3.7866	3,660.6100	3.6606	(3.327)	0	0	0
2019/12/19	2032	06/08/2020	9.47	Call	Bond Future	2,473.4000	2.4734	2,566.3000	2.5663	3.756	0	0	0
2019/12/19	2032	06/08/2020	9.47	Put	Bond Future	3,714.9900	3.7150	3,590.4800	3.5905	(3.352)	0	0	0
2019/12/19	2032	05/11/2020	9.61	Put	Bond Future	4,092.9800	4.0930	3,974.6000	3.9746	(2.892)	0	0	0
2019/12/19	2032	05/11/2020	10.99	Call	Bond Future	8,721.2700	8.7213	8,893.6000	8.8936	1.976	0	0	0
2019/12/19	2032	05/11/2020	9.44	Put	Bond Future	4,686.3400	4.6863	4,557.5100	4.5575	(2.749)	0	0	0
2019/12/19	2032	05/11/2020	11.08	Call	Bond Future	9,108.2900	9.1083	9,284.1200	9.2841	1.930	0	0	0
2019/12/19	2032	05/11/2020	9.77	Put	Bond Future	3,589.7100	3.5897	3,481.0100	3.4810	(3.028)	0	0	0
2019/12/19	2032	05/11/2020			Bond Future	9.7334	90.8358	9.6984	91.0572	(0.359)	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
2019/12/19	2032	05/11/2020	10.99	Put	Bond Future	1,237.0000	1.2370	1,187.8900	1.1879	(3.970)	0	0	3,000
2019/12/19	2032	05/11/2020	9.76	Call	Bond Future	3,787.4200	3.7874	3,899.5600	3.8996	2.961	0	0	0
2019/12/19	2032	05/11/2020	9.76	Put	Bond Future	3,619.5800	3.6196	3,510.2800	3.5103	(3.020)	0	0	0
2019/12/19	2032	05/11/2020	9.11	Call	Bond Future	1,957.7400	1.9577	2,030.1800	2.0302	3.700	0	0	3,000
2019/12/19	2032	05/11/2020	9.61	Call	Bond Future	3,308.4000	3.3084	3,411.4600	3.4115	3.115	0	0	3,000
2019/12/19	2032	05/11/2020	9.44	Call	Bond Future	2,805.6400	2.8056	2,898.2500	2.8982	3.301	0	0	1,000
2019/12/19	2032	05/11/2020	11.08	Put	Bond Future	1,121.4300	1.1214	1,075.8200	1.0758	(4.067)	0	0	1,000
2019/12/19	2032	05/11/2020	9.77	Call	Bond Future	3,820.5500	3.8206	3,933.2900	3.9333	2.951	0	0	0
2019/12/19	2032	05/11/2020	9.11	Put	Bond Future	6,018.1000	6.0181	5,869.1000	5.8691	(2.476)	0	0	0
2019/12/19	2032	05/11/2020	8.94	Put	Bond Future	6,800.1200	6.8001	6,641.0900	6.6411	(2.339)	0	0	0
2019/12/19	2032	05/11/2020	8.94	Call	Bond Future	1,589.5100	1.5895	1,651.9200	1.6519	3.926	0	0	1,000
2019/12/19	2032	05/11/2020	9.75	Call	Bond Future	3,754.4200	3.7544	3,865.9600	3.8660	2.971	0	0	0
2019/12/19	2032	05/11/2020	9.75	Put	Bond Future	3,649.6500	3.6496	3,539.7500	3.5398	(3.011)	0	0	0
2019/12/19	2033	06/02/2020			Bond Future	101.1674	101.1674	101.1667	101.1667	(0.001)	0.0000	0.0000	6,260
2019/12/19	2033	07/05/2020			Bond Future	101.8421	101.8421	101.8414	101.8414	(0.001)	0.0000	0.0000	0
2019/12/19	2033	06/08/2020			Bond Future	103.7666	103.7666	103.7660	103.7660	(0.001)	0.0000	0.0000	0
2019/12/19	2033	05/11/2020			Bond Future	104.4937	104.4937	104.4930	104.4930	(0.001)	0.0000	0.0000	0
2019/12/19	2037	06/02/2020	9.67	Call	Bond Future	524.4500	0.5245	590.6400	0.5906	12.621	0	0	0
2019/12/19	2037	06/02/2020	9.66	Put	Bond Future	3,263.6900	3.2637	3,022.8900	3.0229	(7.378)	0	0	0
2019/12/19	2037	06/02/2020			Bond Future	10.0285	87.9061	9.9869	88.2112	(0.415)	0.0000	0.0000	77,621
2019/12/19	2037	06/02/2020	9.68	Call	Bond Future	544.6500	0.5447	612.7700	0.6128	12.507	0	0	0
2019/12/19	2037	06/02/2020	9.68	Put	Bond Future	3,150.6000	3.1506	2,913.6500	2.9137	(7.521)	0	0	0
2019/12/19	2037	06/02/2020	9.67	Put	Bond Future	3,206.8900	3.2069	2,968.0100	2.9680	(7.449)	0	0	0
2019/12/19	2037	06/02/2020	9.66	Call	Bond Future	504.6600	0.5047	568.9300	0.5689	12.735	0	0	0
2019/12/19	2037	07/05/2020	9.60	Put	Bond Future	4,992.1600	4.9922	4,768.9700	4.7690	(4.471)	0	0	0
2019/12/19	2037	07/05/2020	9.59	Call	Bond Future	1,186.6600	1.1867	1,272.8200	1.2728	7.261	0	0	0
2019/12/19	2037	07/05/2020			Bond Future	10.1080	89.5067	10.0651	89.8173	(0.425)	0.0000	0.0000	0
2019/12/19	2037	07/05/2020	9.60	Call	Bond Future	1,210.7300	1.2107	1,298.1400	1.2981	7.220	0	0	0
2019/12/19	2037	07/05/2020	9.59	Put	Bond Future	5,044.9700	5.0450	4,820.5300	4.8205	(4.449)	0	0	0
2019/12/19	2037	07/05/2020	9.61	Call	Bond Future	1,235.1100	1.2351	1,323.7600	1.3238	7.177	0	0	0
2019/12/19	2037	07/05/2020	9.61	Put	Bond Future	4,939.7500	4.9398	4,717.8000	4.7178	(4.493)	0	0	0
2019/12/19	2037	06/08/2020	9.88	Put	Bond Future	4,738.6600	4.7387	4,549.6400	4.5496	(3.989)	0	0	0
2019/12/19	2037	06/08/2020			Bond Future	10.1896	86.8930	10.1452	87.2093	(0.436)	0.0000	0.0000	0
2019/12/19	2037	06/08/2020	9.87	Call	Bond Future	2,466.8400	2.4668	2,593.1500	2.5931	5.120	0	0	0
2019/12/19	2037	06/08/2020	9.87	Put	Bond Future	4,781.5600	4.7816	4,591.4900	4.5915	(3.975)	0	0	0
2019/12/19	2037	06/08/2020	9.88	Call	Bond Future	2,497.7600	2.4978	2,625.1200	2.6251	5.099	0	0	0
2019/12/19	2037	06/08/2020	9.86	Call	Bond Future	2,435.8600	2.4359	2,561.1300	2.5611	5.143	0	0	0
2019/12/19	2037	06/08/2020	9.86	Put	Bond Future	4,824.4900	4.8245	4,633.3800	4.6334	(3.961)	0	0	0
2019/12/19	2037	05/11/2020	10.18	Call	Bond Future	3,980.5200	3.9805	4,137.5900	4.1376	3.946	0	0	0
2019/12/19	2037	05/11/2020	10.17	Put	Bond Future	4,613.3600	4.6134	4,447.2700	4.4473	(3.600)	0	0	0
2019/12/19	2037	05/11/2020			Bond Future	10.2648	88.5262	10.2189	88.8485	(0.447)	0.0000	0.0000	0
2019/12/19	2037	05/11/2020	10.19	Call	Bond Future	4,015.3600	4.0154	4,173.2800	4.1733	3.933	0	0	0
2019/12/19	2037	05/11/2020	10.19	Put	Bond Future	4,541.3900	4.5414	4,377.0000	4.3770	(3.620)	0	0	0
2019/12/19	2037	05/11/2020	10.17	Call	Bond Future	3,945.8200	3.9458	4,102.0400	4.1020	3.959	0	0	0
2019/12/19	2037	05/11/2020	10.18	Put	Bond Future	4,577.2600	4.5773	4,412.0200	4.4120	(3.610)	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
2019/12/19	2038	06/02/2020			Bond Future	116.8629	116.8629	116.8619	116.8619	(0.001)	0.0000	0.0000	10,814
2019/12/19	2038	07/05/2020			Bond Future	119.0194	119.0194	119.0182	119.0182	(0.001)	0.0000	0.0000	0
2019/12/19	2038	06/08/2020			Bond Future	119.5790	119.5790	119.5780	119.5780	(0.001)	0.0000	0.0000	0
2019/12/19	2038	05/11/2020			Bond Future	121.8209	121.8209	121.8199	121.8199	(0.001)	0.0000	0.0000	0
2019/12/19	2040	06/02/2020	9.76	Call	Bond Future	440.0100	0.4400	518.8500	0.5188	17.918	0	0	0
2019/12/19	2040	06/02/2020	9.00	Put	Bond Future	9,876.5100	9.8765	9,472.2200	9.4722	(4.093)	0	0	0
2019/12/19	2040	06/02/2020			Bond Future	10.1640	90.3949	10.1122	90.8007	(0.509)	0.0000	0.0000	52,644
2019/12/19	2040	06/02/2020	9.74	Call	Bond Future	404.0600	0.4041	477.9400	0.4779	18.284	0	0	0
2019/12/19	2040	06/02/2020	9.74	Put	Bond Future	3,814.8700	3.8149	3,482.9000	3.4829	(8.702)	0	0	0
2019/12/19	2040	06/02/2020	8.40	Put	Bond Future	15,633.5900	15.6336	15,227.7500	15.2278	(2.596)	0	0	0
2019/12/19	2040	06/02/2020	8.40	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2019/12/19	2040	06/02/2020	9.76	Put	Bond Future	3,685.3800	3.6854	3,358.3700	3.3584	(8.873)	0	0	0
2019/12/19	2040	06/02/2020	9.00	Call	Bond Future	5.0000	0.0050	6.5600	0.0066	31.200	0	0	0
2019/12/19	2040	06/02/2020	9.75	Call	Bond Future	421.7700	0.4218	498.1100	0.4981	18.100	0	0	0
2019/12/19	2040	06/02/2020	9.75	Put	Bond Future	3,749.8000	3.7498	3,420.2900	3.4203	(8.787)	0	0	0
2019/12/19	2040	07/05/2020	9.74	Call	Bond Future	1,348.7100	1.3487	1,469.9500	1.4700	8.989	0	0	0
2019/12/19	2040	07/05/2020	9.75	Put	Bond Future	5,314.4900	5.3145	5,024.2200	5.0242	(5.462)	0	0	0
2019/12/19	2040	07/05/2020			Bond Future	10.2444	92.0408	10.1910	92.4540	(0.522)	0.0000	0.0000	0
2019/12/19	2040	07/05/2020	9.50	Put	Bond Future	6,841.0800	6.8411	6,511.2900	6.5113	(4.821)	0	0	0
2019/12/19	2040	07/05/2020	9.50	Call	Bond Future	804.7600	0.8048	888.1400	0.8881	10.361	0	0	2,640
2019/12/19	2040	07/05/2020	10.00	Put	Bond Future	4,041.5600	4.0416	3,793.8500	3.7938	(6.129)	0	0	0
2019/12/19	2040	07/05/2020	10.00	Call	Bond Future	2,127.6500	2.1276	2,293.1100	2.2931	7.777	0	0	2,640
2019/12/19	2040	07/05/2020	9.74	Put	Bond Future	5,370.5900	5.3706	5,078.6600	5.0787	(5.436)	0	0	0
2019/12/19	2040	07/05/2020	9.75	Call	Bond Future	1,375.0900	1.3751	1,497.9900	1.4980	8.938	0	0	0
2019/12/19	2040	07/05/2020	9.73	Call	Bond Future	1,322.4400	1.3224	1,442.0200	1.4420	9.042	0	0	0
2019/12/19	2040	07/05/2020	9.73	Put	Bond Future	5,426.9200	5.4269	5,133.3300	5.1333	(5.410)	0	0	0
2019/12/19	2040	06/08/2020	10.04	Call	Bond Future	2,792.6700	2.7927	2,968.6800	2.9687	6.303	0	0	0
2019/12/19	2040	06/08/2020	10.02	Put	Bond Future	5,103.6300	5.1036	4,855.9300	4.8559	(4.853)	0	0	0
2019/12/19	2040	06/08/2020	10.03	Call	Bond Future	2,759.1300	2.7591	2,933.7700	2.9338	6.330	0	0	0
2019/12/19	2040	06/08/2020			Bond Future	10.3269	89.2228	10.2716	89.6437	(0.535)	0.0000	0.0000	0
2019/12/19	2040	06/08/2020	10.04	Put	Bond Future	5,012.2300	5.0122	4,767.2800	4.7673	(4.887)	0	0	0
2019/12/19	2040	06/08/2020	10.02	Call	Bond Future	2,726.0900	2.7261	2,899.3500	2.8994	6.356	0	0	0
2019/12/19	2040	06/08/2020	10.03	Put	Bond Future	5,057.6200	5.0576	4,811.3000	4.8113	(4.870)	0	0	0
2019/12/19	2040	05/11/2020	11.70	Put	Bond Future	1,564.5900	1.5646	1,472.5600	1.4726	(5.882)	0	0	2,000
2019/12/19	2040	05/11/2020	10.23	Call	Bond Future	3,915.1500	3.9151	4,116.7400	4.1167	5.149	0	0	2,000
2019/12/19	2040	05/11/2020	9.50	Call	Bond Future	1,754.1400	1.7541	1,871.1600	1.8712	6.671	0	0	2,000
2019/12/19	2040	05/11/2020	10.00	Call	Bond Future	3,132.5700	3.1326	3,307.2900	3.3073	5.578	0	0	2,000
2019/12/19	2040	05/11/2020	10.30	Call	Bond Future	4,169.2200	4.1692	4,378.8400	4.3788	5.028	0	0	0
2019/12/19	2040	05/11/2020			Bond Future	10.4029	90.9001	10.3459	91.3289	(0.548)	0.0000	0.0000	0
2019/12/19	2040	05/11/2020	9.73	Put	Bond Future	7,604.5200	7.6045	7,318.8400	7.3188	(3.757)	0	0	0
2019/12/19	2040	05/11/2020	9.73	Call	Bond Future	2,331.0700	2.3311	2,474.1800	2.4742	6.139	0	0	2,000
2019/12/19	2040	05/11/2020	10.23	Put	Bond Future	5,224.9200	5.2249	4,997.7200	4.9977	(4.348)	0	0	0
2019/12/19	2040	05/11/2020	10.30	Put	Bond Future	4,945.1700	4.9452	4,726.0000	4.7260	(4.432)	0	0	0
2019/12/19	2040	05/11/2020	11.70	Call	Bond Future	10,484.9600	10.4850	10,821.7200	10.8217	3.212	0	0	0
2019/12/19	2040	05/11/2020	9.50	Put	Bond Future	8,943.5600	8.9436	8,631.7900	8.6318	(3.486)	0	0	0
2019/12/19	2040	05/11/2020	10.00	Put	Bond Future	6,232.2700	6.2323	5,978.2000	5.9782	(4.077)	0	0	0
2019/12/19	2040	05/11/2020	10.32	Put	Bond Future	4,867.3600	4.8674	4,650.4700	4.6505	(4.456)	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
2019/12/19	2040	05/11/2020	10.31	Call	Bond Future	4,206.0300	4.2060	4,416.8000	4.4168	5.011	0	0	0
2019/12/19	2040	05/11/2020	11.50	Call	Bond Future	9,547.4900	9.5475	9,869.5700	9.8696	3.373	0	0	0
2019/12/19	2040	05/11/2020	11.50	Put	Bond Future	1,905.5000	1.9055	1,798.7900	1.7988	(5.600)	0	0	2,000
2019/12/19	2040	05/11/2020	10.32	Call	Bond Future	4,243.0100	4.2430	4,454.9100	4.4549	4.994	0	0	0
2019/12/19	2040	05/11/2020	10.31	Put	Bond Future	4,906.1300	4.9061	4,688.1100	4.6881	(4.444)	0	0	0
2019/12/19	2044	06/02/2020	9.77	Put	Bond Future	4,216.4800	4.2165	3,839.2000	3.8392	(8.948)	0	0	0
2019/12/19	2044	06/02/2020	9.74	Call	Bond Future	303.2500	0.3032	368.5400	0.3685	21.530	0	0	328
2019/12/19	2044	06/02/2020	10.78	Put	Bond Future	441.7500	0.4417	357.8200	0.3578	(18.999)	0	0	328
2019/12/19	2044	06/02/2020			Bond Future	10.2432	87.0108	10.1863	87.4607	(0.555)	0.0000	0.0000	50,761
2019/12/19	2044	06/02/2020	9.77	Call	Bond Future	347.8600	0.3479	420.5000	0.4205	20.882	0	0	0
2019/12/19	2044	06/02/2020	9.09	Put	Bond Future	9,957.4000	9.9574	9,509.4300	9.5094	(4.499)	0	0	0
2019/12/19	2044	06/02/2020	9.09	Call	Bond Future	5.4900	0.0055	7.4400	0.0074	35.519	0	0	328
2019/12/19	2044	06/02/2020	9.74	Put	Bond Future	4,426.8100	4.4268	4,042.1800	4.0422	(8.689)	0	0	0
2019/12/19	2044	06/02/2020	9.78	Call	Bond Future	363.6900	0.3637	438.8600	0.4389	20.669	0	0	0
2019/12/19	2044	06/02/2020	9.76	Put	Bond Future	4,286.0000	4.2860	3,906.2300	3.9062	(8.861)	0	0	0
2019/12/19	2044	06/02/2020	10.78	Call	Bond Future	4,505.6200	4.5056	4,871.6100	4.8716	8.123	0	0	0
2019/12/19	2044	06/02/2020	9.78	Put	Bond Future	4,147.5900	4.1476	3,772.8400	3.7728	(9.035)	0	0	0
2019/12/19	2044	06/02/2020	9.76	Call	Bond Future	332.5300	0.3325	402.6800	0.4027	21.096	0	0	0
2019/12/19	2044	07/05/2020	9.45	Put	Bond Future	7,867.8100	7.8678	7,484.6800	7.4847	(4.870)	0	0	0
2019/12/19	2044	07/05/2020	9.97	Put	Bond Future	4,649.1900	4.6492	4,356.4900	4.3565	(6.296)	0	0	0
2019/12/19	2044	07/05/2020	9.33	Call	Bond Future	442.1600	0.4422	500.3400	0.5003	13.158	0	0	100
2019/12/19	2044	07/05/2020	9.98	Call	Bond Future	1,869.4200	1.8694	2,036.7200	2.0367	8.949	0	0	100
2019/12/19	2044	07/05/2020	9.26	Call	Bond Future	359.3200	0.3593	408.7300	0.4087	13.751	0	0	556
2019/12/19	2044	07/05/2020	9.81	Call	Bond Future	1,377.9200	1.3779	1,513.5400	1.5135	9.842	0	0	0
2019/12/19	2044	07/05/2020	9.79	Put	Bond Future	5,634.5400	5.6345	5,308.4100	5.3084	(5.788)	0	0	0
2019/12/19	2044	07/05/2020			Bond Future	10.3219	88.5951	10.2633	89.0532	(0.568)	0.0000	0.0000	0
2019/12/19	2044	07/05/2020	10.81	Call	Bond Future	5,353.6400	5.3536	5,665.3400	5.6653	5.822	0	0	0
2019/12/19	2044	07/05/2020	10.81	Put	Bond Future	1,694.2600	1.6943	1,547.8500	1.5478	(8.642)	0	0	129
2019/12/19	2044	07/05/2020	9.33	Put	Bond Future	8,772.6700	8.7727	8,372.7400	8.3727	(4.559)	0	0	0
2019/12/19	2044	07/05/2020	9.81	Put	Bond Future	5,518.1100	5.5181	5,195.6200	5.1956	(5.844)	0	0	0
2019/12/19	2044	07/05/2020	9.79	Call	Bond Future	1,325.9200	1.3259	1,457.9000	1.4579	9.954	0	0	0
2019/12/19	2044	07/05/2020	9.45	Call	Bond Future	614.4200	0.6144	689.4000	0.6894	12.203	0	0	129
2019/12/19	2044	07/05/2020	9.97	Call	Bond Future	1,838.0100	1.8380	2,003.4200	2.0034	8.999	0	0	129
2019/12/19	2044	07/05/2020	9.98	Put	Bond Future	4,598.6100	4.5986	4,307.8000	4.3078	(6.324)	0	0	0
2019/12/19	2044	07/05/2020	11.09	Call	Bond Future	6,847.4300	6.8474	7,194.1800	7.1942	5.064	0	0	0
2019/12/19	2044	07/05/2020	9.26	Put	Bond Future	9,327.5700	9.3276	8,918.8700	8.9189	(4.382)	0	0	0
2019/12/19	2044	07/05/2020	9.91	Put	Bond Future	4,962.1800	4.9622	4,658.2000	4.6582	(6.126)	0	0	0
2019/12/19	2044	07/05/2020	9.80	Put	Bond Future	5,576.0100	5.5760	5,251.7000	5.2517	(5.816)	0	0	0
2019/12/19	2044	07/05/2020	11.09	Put	Bond Future	1,205.9000	1.2059	1,094.5400	1.0945	(9.235)	0	0	100
2019/12/19	2044	07/05/2020	9.91	Call	Bond Future	1,656.4500	1.6565	1,810.5800	1.8106	9.305	0	0	556
2019/12/19	2044	07/05/2020	11.02	Call	Bond Future	6,465.9200	6.4659	6,804.6800	6.8047	5.239	0	0	0
2019/12/19	2044	07/05/2020	11.02	Put	Bond Future	1,312.2600	1.3123	1,192.9100	1.1929	(9.095)	0	0	556
2019/12/19	2044	07/05/2020	9.80	Call	Bond Future	1,351.6700	1.3517	1,485.4700	1.4855	9.899	0	0	0
2019/12/19	2044	06/08/2020	9.98	Call	Bond Future	2,341.5300	2.3415	2,516.7600	2.5168	7.484	0	0	602
2019/12/19	2044	06/08/2020	11.09	Put	Bond Future	1,962.2700	1.9623	1,824.5300	1.8245	(7.019)	0	0	602
2019/12/19	2044	06/08/2020	9.01	Call	Bond Future	466.9300	0.4669	518.3600	0.5184	11.014	0	0	140
2019/12/19	2044	06/08/2020	9.66	Call	Bond Future	1,452.2900	1.4523	1,578.4600	1.5785	8.688	0	0	140

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
2019/12/19	2044	06/08/2020	9.88	Call	Bond Future	2,037.8500	2.0378	2,197.5200	2.1975	7.835	0	0	0
2019/12/19	2044	06/08/2020			Bond Future	10.4026	85.8388	10.3420	86.3055	(0.583)	0.0000	0.0000	0
2019/12/19	2044	06/08/2020	9.36	Put	Bond Future	9,537.0400	9.5370	9,156.4900	9.1565	(3.990)	0	0	0
2019/12/19	2044	06/08/2020	9.36	Call	Bond Future	875.5400	0.8755	961.6800	0.9617	9.838	0	0	602
2019/12/19	2044	06/08/2020	9.98	Put	Bond Future	5,687.0500	5.6871	5,395.5900	5.3956	(5.125)	0	0	0
2019/12/19	2044	06/08/2020	9.86	Call	Bond Future	1,980.0300	1.9800	2,136.6100	2.1366	7.908	0	0	0
2019/12/19	2044	06/08/2020	9.86	Put	Bond Future	6,315.2800	6.3153	6,005.1700	6.0052	(4.910)	0	0	0
2019/12/19	2044	06/08/2020	11.09	Call	Bond Future	6,970.8400	6.9708	7,299.7900	7.2998	4.719	0	0	0
2019/12/19	2044	06/08/2020	9.01	Put	Bond Future	12,363.3000	12.3633	11,948.0400	11.9480	(3.359)	0	0	0
2019/12/19	2044	06/08/2020	9.66	Put	Bond Future	7,478.0800	7.4781	7,137.5600	7.1376	(4.554)	0	0	0
2019/12/19	2044	06/08/2020	9.88	Put	Bond Future	6,206.8800	6.2069	5,899.8600	5.8999	(4.946)	0	0	0
2019/12/19	2044	06/08/2020	10.93	Call	Bond Future	6,177.2200	6.1772	6,488.2600	6.4883	5.035	0	0	0
2019/12/19	2044	06/08/2020	10.93	Put	Bond Future	2,289.4100	2.2894	2,133.7600	2.1338	(6.799)	0	0	140
2019/12/19	2044	06/08/2020	9.87	Call	Bond Future	2,008.9500	2.0090	2,167.0800	2.1671	7.871	0	0	0
2019/12/19	2044	06/08/2020	9.87	Put	Bond Future	6,261.0300	6.2610	5,952.4700	5.9525	(4.928)	0	0	0
2019/12/19	2044	05/11/2020	11.43	Call	Bond Future	8,936.7600	8.9368	9,282.4200	9.2824	3.868	0	0	0
2019/12/19	2044	05/11/2020	9.72	Put	Bond Future	8,236.7700	8.2368	7,911.2900	7.9113	(3.952)	0	0	0
2019/12/19	2044	05/11/2020	9.97	Call	Bond Future	2,880.8700	2.8809	3,063.0200	3.0630	6.323	0	0	568
2019/12/19	2044	05/11/2020	9.29	Put	Bond Future	11,098.4900	11.0985	10,722.9600	10.7230	(3.384)	0	0	0
2019/12/19	2044	05/11/2020	9.96	Put	Bond Future	6,919.1500	6.9191	6,624.6200	6.6246	(4.257)	0	0	0
2019/12/19	2044	05/11/2020	10.36	Call	Bond Future	4,207.2800	4.2073	4,439.6800	4.4397	5.524	0	0	0
2019/12/19	2044	05/11/2020			Bond Future	10.4770	87.4527	10.4145	87.9281	(0.597)	0.0000	0.0000	0
2019/12/19	2044	05/11/2020	9.72	Call	Bond Future	2,168.1100	2.1681	2,318.0100	2.3180	6.914	0	0	1,815
2019/12/19	2044	05/11/2020	9.97	Put	Bond Future	6,868.0000	6.8680	6,574.7700	6.5748	(4.270)	0	0	0
2019/12/19	2044	05/11/2020	9.96	Call	Bond Future	2,850.2700	2.8503	3,031.1200	3.0311	6.345	0	0	0
2019/12/19	2044	05/11/2020	11.38	Call	Bond Future	8,690.2500	8.6902	9,031.8400	9.0318	3.931	0	0	0
2019/12/19	2044	05/11/2020	11.38	Put	Bond Future	2,290.3900	2.2904	2,156.6000	2.1566	(5.841)	0	0	568
2019/12/19	2044	05/11/2020	10.34	Call	Bond Future	4,133.4100	4.1334	4,363.2800	4.3633	5.561	0	0	0
2019/12/19	2044	05/11/2020	10.34	Put	Bond Future	5,180.9400	5.1809	4,935.4300	4.9354	(4.739)	0	0	0
2019/12/19	2044	05/11/2020	11.17	Put	Bond Future	2,684.3700	2.6844	2,532.1100	2.5321	(5.672)	0	0	1,815
2019/12/19	2044	05/11/2020	11.43	Put	Bond Future	2,206.5600	2.2066	2,076.8400	2.0768	(5.879)	0	0	1,815
2019/12/19	2044	05/11/2020	8.87	Put	Bond Future	14,475.1900	14.4752	14,061.8400	14.0618	(2.856)	0	0	0
2019/12/19	2044	05/11/2020	9.29	Call	Bond Future	1,257.6300	1.2576	1,357.4800	1.3575	7.940	0	0	568
2019/12/19	2044	05/11/2020	10.36	Put	Bond Future	5,100.5300	5.1005	4,857.5500	4.8575	(4.764)	0	0	0
2019/12/19	2044	05/11/2020	11.17	Call	Bond Future	7,670.4300	7.6704	7,993.5500	7.9936	4.213	0	0	0
2019/12/19	2044	05/11/2020	8.87	Call	Bond Future	698.7100	0.6987	760.7400	0.7607	8.878	0	0	1,815
2019/12/19	2044	05/11/2020	10.02	Put	Bond Future	6,617.0600	6.6171	6,330.3300	6.3303	(4.333)	0	0	0
2019/12/19	2044	05/11/2020	10.02	Call	Bond Future	3,036.8300	3.0368	3,225.4800	3.2255	6.212	0	0	1,815
2019/12/19	2044	05/11/2020	10.35	Call	Bond Future	4,170.2700	4.1703	4,401.4000	4.4014	5.542	0	0	0
2019/12/19	2044	05/11/2020	10.35	Put	Bond Future	5,140.6000	5.1406	4,896.3500	4.8963	(4.751)	0	0	0
2019/12/19	2046	06/02/2020			Bond Future	107.3701	107.3701	107.3695	107.3695	(0.001)	0.0000	0.0000	12,785
2019/12/19	2046	07/05/2020			Bond Future	107.6076	107.6076	107.6070	107.6070	(0.001)	0.0000	0.0000	0
2019/12/19	2046	06/08/2020			Bond Future	109.6410	109.6410	109.6404	109.6404	(0.001)	0.0000	0.0000	0
2019/12/19	2046	05/11/2020			Bond Future	109.9052	109.9052	109.9049	109.9049	0.000	0.0000	0.0000	0
2019/12/19	2050	06/02/2020			Bond Future	110.0724	110.0724	110.0718	110.0718	(0.001)	0.0000	0.0000	11,797
2019/12/19	2050	07/05/2020			Bond Future	112.1037	112.1037	112.1028	112.1028	(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
2019/12/19	2050	06/08/2020			Bond Future	112.3466	112.3466	112.3460	112.3460	(0.001)	0.0000	0.0000	0
2019/12/19	2050	05/11/2020			Bond Future	114.4530	114.4530	114.4521	114.4521	(0.001)	0.0000	0.0000	0
2019/12/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	AL37	06/02/2020			Index Future	681.6730	681.6730	681.7900	681.7900	0.017	0.0000	0.0000	0
2019/12/19	AL37	07/05/2020			Index Future	694.0850	694.0850	694.2040	694.2040	0.017	0.0000	0.0000	0
2019/12/19	AL37	06/08/2020			Index Future	706.8990	706.8990	707.0200	707.0200	0.017	0.0000	0.0000	0
2019/12/19	AL7T	06/02/2020			Index Future	786.8450	786.8450	787.9500	787.9500	0.140	0.0000	0.0000	0
2019/12/19	AL7T	07/05/2020			Index Future	801.1720	801.1720	802.2970	802.2970	0.140	0.0000	0.0000	0
2019/12/19	AL7T	06/08/2020			Index Future	815.9630	815.9630	817.1090	817.1090	0.140	0.0000	0.0000	0
2019/12/19	ALBI	06/02/2020			Index Future	699.3250	699.3250	701.2680	701.2680	0.278	0.0000	0.0000	414
2019/12/19	ALBI	07/05/2020			Index Future	712.0580	712.0580	714.0370	714.0370	0.278	0.0000	0.0000	0
2019/12/19	ALBI	06/08/2020			Index Future	725.2040	725.2040	727.2200	727.2200	0.278	0.0000	0.0000	0
2019/12/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C186	21/12/2026			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
2019/12/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/12/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/12/19	ES33	06/02/2020			Bond Future	11.0731	78.2453	11.0309	78.4848	(0.381)	0.0000	0.0000	350
2019/12/19	ES33	07/05/2020			Bond Future	11.1939	75.8765	11.1502	76.1203	(0.391)	0.0000	0.0000	0
2019/12/19	ES33	06/08/2020			Bond Future	11.3174	77.2691	11.2720	77.5175	(0.401)	0.0000	0.0000	0
2019/12/19	ES33	05/11/2020			Bond Future	11.4432	74.9305	11.3961	75.1836	(0.412)	0.0000	0.0000	0
2019/12/19	ES42	06/02/2020			Bond Future	11.3896	79.3012	11.3323	79.6727	(0.504)	0.0000	0.0000	4,919
2019/12/19	ES42	07/05/2020			Bond Future	11.5091	76.4806	11.4496	76.8589	(0.517)	0.0000	0.0000	0
2019/12/19	ES42	06/08/2020			Bond Future	11.6294	77.8834	11.5678	78.2689	(0.530)	0.0000	0.0000	0
2019/12/19	ES42	05/11/2020			Bond Future	11.7509	75.0865	11.6869	75.4791	(0.544)	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
2019/12/19	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	06/02/2020	703.15	Put	GOVI	117,230.0000	11.7230	97,210.0000	9.7210	(17.078)	0	0	0
2019/12/19	GOVI	06/02/2020			GOVI	691.4270	691.4270	693.4290	693.4290	0.290	0.0000	0.0000	1,246
2019/12/19	GOVI	06/02/2020	703.14	Put	GOVI	117,130.0000	11.7130	97,110.0000	9.7110	(17.092)	0	0	0
2019/12/19	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	06/02/2020	703.13	Put	GOVI	117,030.0000	11.7030	97,010.0000	9.7010	(17.107)	0	0	0
2019/12/19	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	07/05/2020			GOVI	704.0160	704.0160	706.0550	706.0550	0.290	0.0000	0.0000	0
2019/12/19	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	07/05/2020	720.00	Put	GOVI	159,840.0000	15.9840	139,450.0000	13.9450	(12.757)	0	0	0
2019/12/19	GOVI	07/05/2020	719.98	Put	GOVI	159,640.0000	15.9640	139,250.0000	13.9250	(12.772)	0	0	0
2019/12/19	GOVI	07/05/2020	719.99	Put	GOVI	159,740.0000	15.9740	139,350.0000	13.9350	(12.764)	0	0	0
2019/12/19	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	06/08/2020	728.12	Put	GOVI	111,060.0000	11.1060	90,300.0000	9.0300	(18.693)	0	0	0
2019/12/19	GOVI	06/08/2020			GOVI	717.0140	717.0140	719.0900	719.0900	0.290	0.0000	0.0000	0
2019/12/19	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GOVI	06/08/2020	728.14	Put	GOVI	111,260.0000	11.1260	90,500.0000	9.0500	(18.659)	0	0	0
2019/12/19	GOVI	06/08/2020	728.13	Put	GOVI	111,160.0000	11.1160	90,400.0000	9.0400	(18.676)	0	0	0
2019/12/19	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/12/19	IGOV	06/02/2020			Index Future	259.6290	259.6290	259.6120	259.6120	(0.007)	0.0000	0.0000	1,011
2019/12/19	IGOV	07/05/2020			Index Future	264.4200	264.4200	264.4030	264.4030	(0.006)	0.0000	0.0000	47
2019/12/19	IGOV	06/08/2020			Index Future	269.3640	269.3640	269.3470	269.3470	(0.006)	0.0000	0.0000	0
2019/12/19	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/12/19	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2019/12/19	IS02	22/06/2020			Interest Rate Swap	102.0500	102.0500	102.0500	102.0500	0.000	0.0000	0.0000	0
2019/12/19	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/12/19	IS05	17/12/2020			Interest Rate Swap	95.4500	95.4500	95.4500	95.4500	0.000	0.0000	0.0000	0
2019/12/19	IS05	16/03/2021			Interest Rate Swap	94.4100	94.4100	94.4100	94.4100	0.000	0.0000	0.0000	0
2019/12/19	IS05	15/06/2021			Interest Rate Swap	93.3100	93.3100	93.3100	93.3100	0.000	0.0000	0.0000	0
2019/12/19	IS05	21/09/2021			Interest Rate Swap	93.1700	93.1700	93.1800	93.1800	0.011	0.0000	0.0000	0
2019/12/19	IS05	21/12/2021			Interest Rate Swap	95.1100	95.1100	95.1200	95.1200	0.011	0.0000	0.0000	51
2019/12/19	IS05	15/03/2022			Interest Rate Swap	95.0100	95.0100	95.0200	95.0200	0.011	0.0000	0.0000	0
2019/12/19	IS05	21/06/2022			Interest Rate Swap	95.9500	95.9500	95.9600	95.9600	0.010	0.0000	0.0000	0
2019/12/19	IS05	20/09/2022			Interest Rate Swap	99.6700	99.6700	99.6800	99.6800	0.010	0.0000	0.0000	0
2019/12/19	IS05	20/12/2022			Interest Rate Swap	100.7100	100.7100	100.7200	100.7200	0.010	0.0000	0.0000	0
2019/12/19	IS05	22/03/2023			Interest Rate Swap	93.7800	93.7800	93.8000	93.8000	0.021	0.0000	0.0000	0
2019/12/19	IS05	20/06/2023			Interest Rate Swap	99.6900	99.6900	99.7000	99.7000	0.010	0.0000	0.0000	0
2019/12/19	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/12/19	IS10	17/12/2025			Interest Rate Swap	90.3000	90.3000	90.3500	90.3500	0.055	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
2019/12/19	IS10	16/03/2026			Interest Rate Swap	87.1300	87.1300	87.1700	87.1700	0.046	0.0000	0.0000	0
2019/12/19	IS10	15/06/2026			Interest Rate Swap	85.7600	85.7600	85.7800	85.7800	0.023	0.0000	0.0000	0
2019/12/19	IS10	21/09/2026			Interest Rate Swap	87.9100	87.9100	87.9100	87.9100	0.000	0.0000	0.0000	0
2019/12/19	IS10	21/12/2026			Interest Rate Swap	91.7500	91.7500	91.7400	91.7400	(0.011)	0.0000	0.0000	0
2019/12/19	IS10	15/03/2027			Interest Rate Swap	90.2300	90.2300	90.2200	90.2200	(0.011)	0.0000	0.0000	0
2019/12/19	IS10	21/06/2027			Interest Rate Swap	92.3300	92.3300	92.3100	92.3100	(0.022)	0.0000	0.0000	0
2019/12/19	IS10	20/09/2027			Interest Rate Swap	97.8700	97.8700	97.8600	97.8600	(0.010)	0.0000	0.0000	0
2019/12/19	IS10	20/12/2027			Interest Rate Swap	98.2200	98.2200	98.2200	98.2200	0.000	0.0000	0.0000	0
2019/12/19	IS10	22/03/2028			Interest Rate Swap	91.5600	91.5600	91.5600	91.5600	0.000	0.0000	0.0000	0
2019/12/19	IS10	20/06/2028			Interest Rate Swap	98.9400	98.9400	98.9700	98.9700	0.030	0.0000	0.0000	0
2019/12/19	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/12/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/12/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/12/19	R023	06/02/2020	7.54	Call	Bond Future	937.8200	0.9378	946.4500	0.9464	0.920	0	0	0
2019/12/19	R023	06/02/2020			Bond Future	7.2364	104.8874	7.2311	104.9018	(0.073)	0.0000	0.0000	44,450
2019/12/19	R023	06/02/2020	7.52	Call	Bond Future	892.6900	0.8927	901.0500	0.9011	0.936	0	0	0
2019/12/19	R023	06/02/2020	7.52	Put	Bond Future	126.2900	0.1263	120.2300	0.1202	(4.798)	0	0	0
2019/12/19	R023	06/02/2020	7.54	Put	Bond Future	117.6400	0.1176	111.8500	0.1119	(4.922)	0	0	0
2019/12/19	R023	06/02/2020	7.53	Call	Bond Future	915.1800	0.9152	923.6700	0.9237	0.928	0	0	0
2019/12/19	R023	06/02/2020	7.53	Put	Bond Future	121.8900	0.1219	115.9600	0.1160	(4.865)	0	0	0
2019/12/19	R023	07/05/2020	6.91	Put	Bond Future	1,069.1700	1.0692	1,057.1300	1.0571	(1.126)	0	0	0
2019/12/19	R023	07/05/2020			Bond Future	7.2164	102.8648	7.2106	102.8795	(0.081)	0.0000	0.0000	13,512
2019/12/19	R023	07/05/2020	6.90	Call	Bond Future	285.1600	0.2852	287.7300	0.2877	0.901	0	0	0
2019/12/19	R023	07/05/2020	6.90	Put	Bond Future	1,085.6600	1.0857	1,073.5500	1.0736	(1.115)	0	0	0
2019/12/19	R023	07/05/2020	6.91	Call	Bond Future	294.1000	0.2941	296.7400	0.2967	0.898	0	0	0
2019/12/19	R023	07/05/2020	6.89	Call	Bond Future	276.6200	0.2766	279.1200	0.2791	0.904	0	0	0
2019/12/19	R023	07/05/2020	6.89	Put	Bond Future	1,102.5400	1.1025	1,090.3600	1.0904	(1.105)	0	0	0
2019/12/19	R023	06/08/2020	7.26	Call	Bond Future	896.0500	0.8961	902.5100	0.9025	0.721	0	0	0
2019/12/19	R023	06/08/2020			Bond Future	7.1775	104.7641	7.1710	104.7792	(0.090)	0.0000	0.0000	0
2019/12/19	R023	06/08/2020	7.26	Put	Bond Future	705.1500	0.7052	696.5800	0.6966	(1.215)	0	0	0
2019/12/19	R023	06/08/2020	7.27	Call	Bond Future	910.1100	0.9101	916.6300	0.9166	0.716	0	0	0
2019/12/19	R023	06/08/2020	7.28	Put	Bond Future	686.8200	0.6868	678.3800	0.6784	(1.229)	0	0	0
2019/12/19	R023	06/08/2020	7.27	Put	Bond Future	696.1000	0.6961	687.5900	0.6876	(1.223)	0	0	0
2019/12/19	R023	06/08/2020	7.28	Call	Bond Future	923.9200	0.9239	930.5100	0.9305	0.713	0	0	0
2019/12/19	R023	05/11/2020	7.46	Put	Bond Future	654.4500	0.6544	647.1700	0.6472	(1.112)	0	0	0
2019/12/19	R023	05/11/2020	7.47	Put	Bond Future	647.7600	0.6478	640.5300	0.6405	(1.116)	0	0	0
2019/12/19	R023	05/11/2020			Bond Future	7.1332	102.7933	7.1259	102.8086	(0.102)	0.0000	0.0000	0
2019/12/19	R023	05/11/2020	7.46	Call	Bond Future	1,341.0000	1.3410	1,349.0600	1.3491	0.601	0	0	0
2019/12/19	R023	05/11/2020	7.47	Call	Bond Future	1,355.2300	1.3552	1,363.3400	1.3633	0.598	0	0	0
2019/12/19	R023	05/11/2020	7.45	Call	Bond Future	1,326.8500	1.3269	1,334.8500	1.3349	0.603	0	0	0
2019/12/19	R023	05/11/2020	7.45	Put	Bond Future	661.2100	0.6612	653.8700	0.6539	(1.110)	0	0	0
2019/12/19	R035	06/02/2020	9.60	Call	Bond Future	680.3100	0.6803	752.1500	0.7522	10.560	0	0	0
2019/12/19	R035	06/02/2020	9.61	Put	Bond Future	2,565.4000	2.5654	2,370.7900	2.3708	(7.586)	0	0	0
2019/12/19	R035	06/02/2020			Bond Future	9.8604	96.3661	9.8238	96.6345	(0.371)	0.0000	0.0000	118,282

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
2019/12/19	R035	06/02/2020	9.60	Put	Bond Future	2,616.0100	2.6160	2,419.4800	2.4195	(7.513)	0	0	0
2019/12/19	R035	06/02/2020	9.61	Call	Bond Future	705.1200	0.7051	778.8800	0.7789	10.461	0	0	0
2019/12/19	R035	06/02/2020	9.59	Call	Bond Future	656.0600	0.6561	725.9900	0.7260	10.659	0	0	0
2019/12/19	R035	06/02/2020	9.59	Put	Bond Future	2,667.2700	2.6673	2,468.8300	2.4688	(7.440)	0	0	0
2019/12/19	R035	07/05/2020	10.57	Put	Bond Future	1,202.8100	1.2028	1,125.5500	1.1256	(6.423)	0	0	3,530
2019/12/19	R035	07/05/2020	9.75	Call	Bond Future	2,114.5400	2.1145	2,226.2900	2.2263	5.285	0	0	5,000
2019/12/19	R035	07/05/2020	10.75	Put	Bond Future	949.1300	0.9491	885.1400	0.8851	(6.742)	0	0	5,000
2019/12/19	R035	07/05/2020	9.48	Put	Bond Future	4,699.4300	4.6994	4,507.2600	4.5073	(4.089)	0	0	0
2019/12/19	R035	07/05/2020	9.47	Call	Bond Future	1,302.4700	1.3025	1,382.4400	1.3824	6.140	0	0	0
2019/12/19	R035	07/05/2020			Bond Future	9.9354	93.6176	9.8976	93.8908	(0.381)	0.0000	0.0000	0
2019/12/19	R035	07/05/2020	9.11	Put	Bond Future	6,823.0600	6.8231	6,593.5300	6.5935	(3.364)	0	0	0
2019/12/19	R035	07/05/2020	9.11	Call	Bond Future	578.7800	0.5788	622.4900	0.6225	7.552	0	0	5,000
2019/12/19	R035	07/05/2020	9.78	Put	Bond Future	3,343.7400	3.3437	3,185.7000	3.1857	(4.726)	0	0	0
2019/12/19	R035	07/05/2020	10.57	Call	Bond Future	5,616.9700	5.6170	5,812.9500	5.8129	3.489	0	0	0
2019/12/19	R035	07/05/2020	9.75	Put	Bond Future	3,465.6500	3.4656	3,304.1600	3.3042	(4.660)	0	0	0
2019/12/19	R035	07/05/2020	10.75	Call	Bond Future	6,558.3700	6.5584	6,767.6200	6.7676	3.191	0	0	0
2019/12/19	R035	07/05/2020	9.48	Call	Bond Future	1,328.1400	1.3281	1,409.2100	1.4092	6.104	0	0	0
2019/12/19	R035	07/05/2020	9.47	Put	Bond Future	4,749.8000	4.7498	4,556.5300	4.5565	(4.069)	0	0	0
2019/12/19	R035	07/05/2020	9.78	Call	Bond Future	2,213.2400	2.2132	2,328.4400	2.3284	5.205	0	0	3,530
2019/12/19	R035	07/05/2020	9.18	Put	Bond Future	6,382.1500	6.3822	6,158.9800	6.1590	(3.497)	0	0	0
2019/12/19	R035	07/05/2020	9.18	Call	Bond Future	690.9200	0.6909	740.9900	0.7410	7.247	0	0	3,530
2019/12/19	R035	07/05/2020	9.49	Call	Bond Future	1,353.8900	1.3539	1,436.0800	1.4361	6.071	0	0	0
2019/12/19	R035	07/05/2020	9.49	Put	Bond Future	4,649.2300	4.6492	4,458.1800	4.4582	(4.109)	0	0	0
2019/12/19	R035	06/08/2020	9.00	Put	Bond Future	8,419.1200	8.4191	8,190.5600	8.1906	(2.715)	0	0	0
2019/12/19	R035	06/08/2020	9.92	Put	Bond Future	3,825.3500	3.8254	3,677.2800	3.6773	(3.871)	0	0	0
2019/12/19	R035	06/08/2020			Bond Future	10.0108	95.3392	9.9717	95.6175	(0.391)	0.0000	0.0000	0
2019/12/19	R035	06/08/2020	9.00	Call	Bond Future	813.2000	0.8132	862.9800	0.8630	6.121	0	0	24,761
2019/12/19	R035	06/08/2020	9.92	Call	Bond Future	3,177.2600	3.1773	3,307.5300	3.3075	4.100	0	0	0
2019/12/19	R035	06/08/2020	9.93	Call	Bond Future	3,212.2300	3.2122	3,343.4100	3.3434	4.084	0	0	0
2019/12/19	R035	06/08/2020	9.91	Put	Bond Future	3,862.0400	3.8620	3,713.0700	3.7131	(3.857)	0	0	0
2019/12/19	R035	06/08/2020	8.75	Put	Bond Future	10,152.7600	10.1528	9,909.1100	9.9091	(2.400)	0	0	0
2019/12/19	R035	06/08/2020	8.75	Call	Bond Future	525.5700	0.5256	560.2600	0.5603	6.600	0	0	3,000
2019/12/19	R035	06/08/2020	9.93	Put	Bond Future	3,788.6300	3.7886	3,641.4700	3.6415	(3.884)	0	0	0
2019/12/19	R035	06/08/2020	9.91	Call	Bond Future	3,142.1800	3.1422	3,271.5500	3.2715	4.117	0	0	0
2019/12/19	R035	05/11/2020	10.34	Put	Bond Future	3,445.0400	3.4450	3,322.9700	3.3230	(3.543)	0	0	0
2019/12/19	R035	05/11/2020			Bond Future	10.0886	92.6282	10.0482	92.9118	(0.401)	0.0000	0.0000	0
2019/12/19	R035	05/11/2020	10.33	Call	Bond Future	5,137.0600	5.1371	5,297.8700	5.2979	3.130	0	0	0
2019/12/19	R035	05/11/2020	10.33	Put	Bond Future	3,472.5700	3.4726	3,349.8000	3.3498	(3.535)	0	0	0
2019/12/19	R035	05/11/2020	10.34	Call	Bond Future	5,177.5300	5.1775	5,339.0400	5.3390	3.119	0	0	0
2019/12/19	R035	05/11/2020	10.32	Call	Bond Future	5,097.0500	5.0970	5,257.1500	5.2572	3.141	0	0	0
2019/12/19	R035	05/11/2020	10.32	Put	Bond Future	3,500.6400	3.5006	3,377.1600	3.3772	(3.527)	0	0	0
2019/12/19	R186	06/02/2020	8.57	Call	Bond Future	1,886.5900	1.8866	1,900.7300	1.9007	0.750	0	0	0
2019/12/19	R186	06/02/2020	8.50	Call	Bond Future	1,614.5500	1.6146	1,626.5100	1.6265	0.741	0	0	0
2019/12/19	R186	06/02/2020	8.11	Put	Bond Future	1,607.2300	1.6072	1,577.4700	1.5775	(1.852)	0	0	0
2019/12/19	R186	06/02/2020			Bond Future	8.3066	112.7645	8.3009	112.7958	(0.068)	0.0000	0.0000	103,927
2019/12/19	R186	06/02/2020	8.55	Call	Bond Future	1,807.0500	1.8071	1,820.5700	1.8206	0.748	0	0	0
2019/12/19	R186	06/02/2020	8.55	Put	Bond Future	474.7900	0.4748	456.9200	0.4569	(3.764)	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
2019/12/19	R186	06/02/2020	8.11	Call	Bond Future	515.7100	0.5157	517.3400	0.5173	0.316	0	0	821
2019/12/19	R186	06/02/2020	8.57	Put	Bond Future	445.7600	0.4458	428.5100	0.4285	(3.870)	0	0	0
2019/12/19	R186	06/02/2020	9.00	Put	Bond Future	100.9000	0.1009	94.4000	0.0944	(6.442)	0	0	821
2019/12/19	R186	06/02/2020	8.50	Put	Bond Future	554.3300	0.5543	534.9000	0.5349	(3.505)	0	0	821
2019/12/19	R186	06/02/2020	8.56	Call	Bond Future	1,846.5700	1.8466	1,860.4100	1.8604	0.749	0	0	0
2019/12/19	R186	06/02/2020	8.56	Put	Bond Future	460.0100	0.4600	442.4600	0.4425	(3.815)	0	0	0
2019/12/19	R186	06/02/2020	9.00	Call	Bond Future	3,843.1300	3.8431	3,868.0200	3.8680	0.648	0	0	0
2019/12/19	R186	07/05/2020	7.90	Put	Bond Future	3,186.6200	3.1866	3,158.8100	3.1588	(0.873)	0	0	2,500
2019/12/19	R186	07/05/2020	8.28	Put	Bond Future	1,917.5000	1.9175	1,894.5900	1.8946	(1.195)	0	0	0
2019/12/19	R186	07/05/2020	8.93	Call	Bond Future	3,722.4700	3.7225	3,741.3200	3.7413	0.506	0	0	0
2019/12/19	R186	07/05/2020	8.09	Put	Bond Future	2,499.2000	2.4992	2,473.6100	2.4736	(1.024)	0	0	0
2019/12/19	R186	07/05/2020			Bond Future	8.3537	114.8177	8.3477	114.8497	(0.072)	0.0000	0.0000	1,650
2019/12/19	R186	07/05/2020	8.50	Call	Bond Future	2,155.4800	2.1555	2,167.9200	2.1679	0.577	0	0	0
2019/12/19	R186	07/05/2020	8.50	Put	Bond Future	1,378.0200	1.3780	1,358.5300	1.3585	(1.414)	0	0	23,208
2019/12/19	R186	07/05/2020	8.08	Call	Bond Future	1,058.7300	1.0587	1,064.9500	1.0650	0.587	0	0	0
2019/12/19	R186	07/05/2020	8.08	Put	Bond Future	2,532.6000	2.5326	2,506.8900	2.5069	(1.015)	0	0	0
2019/12/19	R186	07/05/2020	7.90	Call	Bond Future	729.9100	0.7299	734.0300	0.7340	0.564	0	0	0
2019/12/19	R186	07/05/2020	8.28	Call	Bond Future	1,522.9600	1.5230	1,531.9800	1.5320	0.592	0	0	6,000
2019/12/19	R186	07/05/2020	8.93	Put	Bond Future	699.5300	0.6995	686.4500	0.6864	(1.870)	0	0	6,000
2019/12/19	R186	07/05/2020	8.09	Call	Bond Future	1,079.6200	1.0796	1,085.9600	1.0860	0.587	0	0	0
2019/12/19	R186	07/05/2020	7.60	Put	Bond Future	4,472.0900	4.4721	4,441.8400	4.4418	(0.676)	0	0	0
2019/12/19	R186	07/05/2020	7.60	Call	Bond Future	352.8300	0.3528	354.5100	0.3545	0.476	0	0	6,000
2019/12/19	R186	07/05/2020	8.07	Call	Bond Future	1,038.3700	1.0384	1,044.4600	1.0445	0.586	0	0	0
2019/12/19	R186	07/05/2020	8.07	Put	Bond Future	2,566.5500	2.5665	2,540.7100	2.5407	(1.007)	0	0	0
2019/12/19	R186	06/08/2020	8.38	Put	Bond Future	2,210.0100	2.2100	2,189.1500	2.1891	(0.944)	0	0	0
2019/12/19	R186	06/08/2020			Bond Future	8.3998	111.6295	8.3935	111.6621	(0.075)	0.0000	0.0000	0
2019/12/19	R186	06/08/2020	8.37	Call	Bond Future	2,081.3000	2.0813	2,092.9500	2.0929	0.560	0	0	0
2019/12/19	R186	06/08/2020	8.37	Put	Bond Future	2,235.4200	2.2354	2,214.4400	2.2144	(0.939)	0	0	0
2019/12/19	R186	06/08/2020	8.38	Call	Bond Future	2,107.5900	2.1076	2,119.3600	2.1194	0.558	0	0	0
2019/12/19	R186	06/08/2020	8.36	Call	Bond Future	2,054.8500	2.0549	2,066.3700	2.0664	0.561	0	0	0
2019/12/19	R186	06/08/2020	8.36	Put	Bond Future	2,260.7000	2.2607	2,239.5900	2.2396	(0.934)	0	0	0
2019/12/19	R186	05/11/2020	8.64	Put	Bond Future	2,114.1600	2.1142	2,096.0300	2.0960	(0.858)	0	0	0
2019/12/19	R186	05/11/2020	8.65	Call	Bond Future	3,121.2200	3.1212	3,136.3900	3.1364	0.486	0	0	0
2019/12/19	R186	05/11/2020			Bond Future	8.4427	113.7227	8.4361	113.7559	(0.079)	0.0000	0.0000	0
2019/12/19	R186	05/11/2020	8.66	Call	Bond Future	3,150.5700	3.1506	3,165.8400	3.1658	0.485	0	0	0
2019/12/19	R186	05/11/2020	8.66	Put	Bond Future	2,074.2200	2.0742	2,056.2900	2.0563	(0.864)	0	0	0
2019/12/19	R186	05/11/2020	9.26	Put	Bond Future	1,174.0000	1.1740	1,161.5700	1.1616	(1.059)	0	0	3,500
2019/12/19	R186	05/11/2020	8.64	Call	Bond Future	3,092.0000	3.0920	3,107.0700	3.1071	0.487	0	0	0
2019/12/19	R186	05/11/2020	7.84	Put	Bond Future	4,288.8900	4.2889	4,262.9500	4.2630	(0.605)	0	0	0
2019/12/19	R186	05/11/2020	8.65	Put	Bond Future	2,094.1100	2.0941	2,076.0800	2.0761	(0.861)	0	0	0
2019/12/19	R186	05/11/2020	8.34	Put	Bond Future	2,796.9800	2.7970	2,775.8100	2.7758	(0.757)	0	0	0
2019/12/19	R186	05/11/2020	8.34	Call	Bond Future	2,283.4900	2.2835	2,295.5200	2.2955	0.527	0	0	3,500
2019/12/19	R186	05/11/2020	9.26	Call	Bond Future	5,153.5100	5.1535	5,174.2800	5.1743	0.403	0	0	0
2019/12/19	R186	05/11/2020	7.84	Call	Bond Future	1,231.7100	1.2317	1,238.9700	1.2390	0.589	0	0	3,500
2019/12/19	R197	06/02/2020			Bond Future	301.4498	301.4498	301.4428	301.4428	(0.002)	0.0000	0.0000	2,540
2019/12/19	R197	07/05/2020			Bond Future	307.0124	307.0124	307.0052	307.0052	(0.002)	0.0000	0.0000	0
2019/12/19	R197	06/08/2020			Bond Future	305.0396	305.0396	305.0324	305.0324	(0.002)	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
2019/12/19	R197	05/11/2020			Bond Future	310.7583	310.7583	310.7512	310.7512	(0.002)	0.0000	0.0000	0
2019/12/19	R202	06/02/2020			Bond Future	226.3629	226.3629	226.3610	226.3610	(0.001)	0.0000	0.0000	8,469
2019/12/19	R202	07/05/2020			Bond Future	230.5398	230.5398	230.5378	230.5378	(0.001)	0.0000	0.0000	0
2019/12/19	R202	06/08/2020			Bond Future	230.7670	230.7670	230.7651	230.7651	(0.001)	0.0000	0.0000	0
2019/12/19	R202	05/11/2020			Bond Future	235.0934	235.0934	235.0917	235.0917	(0.001)	0.0000	0.0000	0
2019/12/19	R208	06/02/2020	6.13	Put	Bond Future	536.7600	0.5368	538.2400	0.5382	0.276	0	0	0
2019/12/19	R208	06/02/2020	6.12	Call	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2019/12/19	R208	06/02/2020			Bond Future	6.6260	102.5939	6.6273	102.5924	0.021	0.0000	0.0000	12,864
2019/12/19	R208	06/02/2020	6.13	Call	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2019/12/19	R208	06/02/2020	6.12	Put	Bond Future	547.6200	0.5476	549.1000	0.5491	0.270	0	0	0
2019/12/19	R208	06/02/2020	6.14	Call	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2019/12/19	R208	06/02/2020	6.14	Put	Bond Future	525.9100	0.5259	527.3800	0.5274	0.280	0	0	0
2019/12/19	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	R208	07/05/2020	4.80	Put	Bond Future	1,379.5100	1.3795	1,381.0300	1.3810	0.110	0	0	0
2019/12/19	R208	07/05/2020			Bond Future	6.4039	101.0585	6.4057	101.0570	0.028	0.0000	0.0000	60
2019/12/19	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	R208	07/05/2020	4.82	Put	Bond Future	1,362.1200	1.3621	1,363.6400	1.3636	0.112	0	0	0
2019/12/19	R208	07/05/2020	4.81	Put	Bond Future	1,370.8100	1.3708	1,372.3300	1.3723	0.111	0	0	0
2019/12/19	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/12/19	R208	06/08/2020	5.57	Put	Bond Future	280.7600	0.2808	281.7400	0.2817	0.349	0	0	0
2019/12/19	R208	06/08/2020			Bond Future	5.9630	102.9276	5.9654	102.9261	0.040	0.0000	0.0000	0
2019/12/19	R208	06/08/2020	5.56	Call	Bond Future	35.0400	0.0350	34.5400	0.0345	(1.427)	0	0	0
2019/12/19	R208	06/08/2020	5.56	Put	Bond Future	285.4600	0.2855	286.4500	0.2864	0.347	0	0	0
2019/12/19	R208	06/08/2020	5.57	Call	Bond Future	36.5700	0.0366	36.0600	0.0361	(1.395)	0	0	0
2019/12/19	R208	06/08/2020	5.55	Call	Bond Future	33.3200	0.0333	32.8400	0.0328	(1.441)	0	0	0
2019/12/19	R208	06/08/2020	5.55	Put	Bond Future	289.9700	0.2900	290.9800	0.2910	0.348	0	0	0
2019/12/19	R208	05/11/2020	4.78	Call	Bond Future	67.5800	0.0676	66.8300	0.0668	(1.110)	0	0	0
2019/12/19	R208	05/11/2020	4.77	Put	Bond Future	123.1700	0.1232	123.9300	0.1239	0.617	0	0	0
2019/12/19	R208	05/11/2020			Bond Future	4.9185	101.4475	4.9224	101.4460	0.079	0.0000	0.0000	0
2019/12/19	R208	05/11/2020	4.79	Call	Bond Future	69.5400	0.0695	68.7800	0.0688	(1.093)	0	0	0
2019/12/19	R208	05/11/2020	4.79	Put	Bond Future	118.9800	0.1190	119.7200	0.1197	0.622	0	0	0
2019/12/19	R208	05/11/2020	4.78	Put	Bond Future	120.8700	0.1209	121.6200	0.1216	0.621	0	0	0
2019/12/19	R208	05/11/2020	4.77	Call	Bond Future	66.0300	0.0660	65.2900	0.0653	(1.121)	0	0	0
2019/12/19	R209	06/02/2020	9.52	Put	Bond Future	2,794.5800	2.7946	2,588.2900	2.5883	(7.382)	0	0	0
2019/12/19	R209	06/02/2020			Bond Future	9.8944	73.1948	9.8530	73.4539	(0.419)	0.0000	0.0000	103,946
2019/12/19	R209	06/02/2020	9.51	Call	Bond Future	388.3300	0.3883	439.6000	0.4396	13.203	0	0	0
2019/12/19	R209	06/02/2020	9.51	Put	Bond Future	2,844.5500	2.8445	2,636.6800	2.6367	(7.308)	0	0	0
2019/12/19	R209	06/02/2020	9.40	Put	Bond Future	3,427.6900	3.4277	3,204.1300	3.2041	(6.522)	0	0	0
2019/12/19	R209	06/02/2020	9.40	Call	Bond Future	246.1000	0.2461	281.6800	0.2817	14.458	0	0	7,500
2019/12/19	R209	06/02/2020	9.52	Call	Bond Future	403.7900	0.4038	456.6400	0.4566	13.088	0	0	0
2019/12/19	R209	06/02/2020	9.50	Call	Bond Future	373.2900	0.3733	423.0000	0.4230	13.317	0	0	0
2019/12/19	R209	06/02/2020	9.50	Put	Bond Future	2,895.0300	2.8950	2,685.6000	2.6856	(7.234)	0	0	0
2019/12/19	R209	07/05/2020	9.47	Call	Bond Future	1,076.7500	1.0767	1,152.9100	1.1529	7.073	0	0	0
2019/12/19	R209	07/05/2020			Bond Future	9.9652	71.3762	9.9224	71.6401	(0.429)	0.0000	0.0000	0
2019/12/19	R209	07/05/2020	9.45	Call	Bond Future	1,036.4000	1.0364	1,110.4800	1.1105	7.148	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
2019/12/19	R209	07/05/2020	9.45	Put	Bond Future	4,313.2900		4.3133	4,123.5000	4.1235	(4.400)	0	0	0
2019/12/19	R209	07/05/2020	9.47	Put	Bond Future	4,222.4000		4.2224	4,034.6900	4.0347	(4.446)	0	0	0
2019/12/19	R209	07/05/2020	9.46	Call	Bond Future	1,056.4500		1.0564	1,131.5700	1.1316	7.111	0	0	0
2019/12/19	R209	07/05/2020	9.46	Put	Bond Future	4,267.6800		4.2677	4,078.9300	4.0789	(4.423)	0	0	0
2019/12/19	R209	06/08/2020	5.56	Call	Bond Future	0.0200		0.0000	0.0300	0.0000	50.000	0	0	0
2019/12/19	R209	06/08/2020	5.55	Put	Bond Future	36,828.2800		36.8283	36,559.4600	36.5595	(0.730)	0	0	0
2019/12/19	R209	06/08/2020			Bond Future	10.0364		72.6885	9.9923	72.9573	(0.439)	0.0000	0.0000	0
2019/12/19	R209	06/08/2020	5.57	Call	Bond Future	0.0200		0.0000	0.0300	0.0000	50.000	0	0	0
2019/12/19	R209	06/08/2020	5.57	Put	Bond Future	36,611.4400		36.6114	36,342.6200	36.3426	(0.734)	0	0	0
2019/12/19	R209	06/08/2020	5.56	Put	Bond Future	36,719.7900		36.7198	36,450.9700	36.4510	(0.732)	0	0	0
2019/12/19	R209	06/08/2020	5.55	Call	Bond Future	0.0200		0.0000	0.0300	0.0000	50.000	0	0	0
2019/12/19	R209	05/11/2020	10.02	Call	Bond Future	3,366.7100		3.3667	3,500.3700	3.5004	3.970	0	0	0
2019/12/19	R209	05/11/2020			Bond Future	10.1063		70.9033	10.0608	71.1771	(0.450)	0.0000	0.0000	0
2019/12/19	R209	05/11/2020	10.00	Call	Bond Future	3,307.3400		3.3073	3,439.5400	3.4395	3.997	0	0	0
2019/12/19	R209	05/11/2020	10.00	Put	Bond Future	3,949.5900		3.9496	3,807.9600	3.8080	(3.586)	0	0	0
2019/12/19	R209	05/11/2020	10.02	Put	Bond Future	3,887.4500		3.8875	3,747.2800	3.7473	(3.606)	0	0	0
2019/12/19	R209	05/11/2020	10.01	Call	Bond Future	3,336.9600		3.3370	3,469.8900	3.4699	3.984	0	0	0
2019/12/19	R209	05/11/2020	10.01	Put	Bond Future	3,918.4200		3.9184	3,777.5200	3.7775	(3.596)	0	0	0
2019/12/19	R210	06/02/2020			Bond Future	188.8792		188.8792	188.8766	188.8766	(0.001)	0.0000	0.0000	1,721
2019/12/19	R210	07/05/2020			Bond Future	189.7211		189.7211	189.7184	189.7184	(0.001)	0.0000	0.0000	0
2019/12/19	R210	06/08/2020			Bond Future	193.3062		193.3062	193.3036	193.3036	(0.001)	0.0000	0.0000	0
2019/12/19	R210	05/11/2020			Bond Future	194.2148		194.2148	194.2123	194.2123	(0.001)	0.0000	0.0000	0
2019/12/19	R212	06/02/2020			Bond Future	161.8108		161.8108	161.8060	161.8060	(0.003)	0.0000	0.0000	7,963
2019/12/19	R212	07/05/2020			Bond Future	164.7965		164.7965	164.7917	164.7917	(0.003)	0.0000	0.0000	0
2019/12/19	R212	06/08/2020			Bond Future	165.6225		165.6225	165.6177	165.6177	(0.003)	0.0000	0.0000	0
2019/12/19	R212	05/11/2020			Bond Future	168.7276		168.7276	168.7228	168.7228	(0.003)	0.0000	0.0000	0
2019/12/19	R213	06/02/2020	9.27	Call	Bond Future	939.9200		0.9399	1,028.1500	1.0281	9.387	0	0	0
2019/12/19	R213	06/02/2020	9.26	Put	Bond Future	1,492.0000		1.4920	1,357.1100	1.3571	(9.041)	0	0	0
2019/12/19	R213	06/02/2020			Bond Future	9.3552		87.1582	9.3187	87.3795	(0.390)	0.0000	0.0000	24,111
2019/12/19	R213	06/02/2020	9.28	Call	Bond Future	967.3000		0.9673	1,057.3100	1.0573	9.305	0	0	0
2019/12/19	R213	06/02/2020	9.28	Put	Bond Future	1,424.2300		1.4242	1,292.9000	1.2929	(9.221)	0	0	0
2019/12/19	R213	06/02/2020	9.27	Put	Bond Future	1,457.8500		1.4578	1,324.7400	1.3247	(9.131)	0	0	0
2019/12/19	R213	06/02/2020	9.26	Call	Bond Future	913.0100		0.9130	999.4600	0.9995	9.469	0	0	0
2019/12/19	R213	07/05/2020	9.01	Put	Bond Future	3,586.2600		3.5863	3,430.1100	3.4301	(4.354)	0	0	0
2019/12/19	R213	07/05/2020	9.00	Call	Bond Future	1,073.8000		1.0738	1,142.1400	1.1421	6.364	0	0	0
2019/12/19	R213	07/05/2020			Bond Future	9.4207		85.1933	9.3828	85.4187	(0.401)	0.0000	0.0000	0
2019/12/19	R213	07/05/2020	9.01	Call	Bond Future	1,094.4500		1.0944	1,163.7300	1.1637	6.330	0	0	0
2019/12/19	R213	07/05/2020	9.00	Put	Bond Future	3,627.5000		3.6275	3,470.4100	3.4704	(4.331)	0	0	0
2019/12/19	R213	07/05/2020	9.02	Call	Bond Future	1,115.1600		1.1152	1,185.3900	1.1854	6.298	0	0	0
2019/12/19	R213	07/05/2020	9.02	Put	Bond Future	3,545.1400		3.5451	3,389.9400	3.3899	(4.378)	0	0	0
2019/12/19	R213	06/08/2020	9.31	Call	Bond Future	2,271.7400		2.2717	2,372.1100	2.3721	4.418	0	0	0
2019/12/19	R213	06/08/2020			Bond Future	9.4860		86.7611	9.4467	86.9908	(0.413)	0.0000	0.0000	0
2019/12/19	R213	06/08/2020	9.29	Call	Bond Future	2,217.7600		2.2178	2,316.5700	2.3166	4.455	0	0	0
2019/12/19	R213	06/08/2020	9.29	Put	Bond Future	3,374.0600		3.3741	3,243.1600	3.2432	(3.880)	0	0	0
2019/12/19	R213	06/08/2020	9.31	Put	Bond Future	3,309.0600		3.3091	3,179.7200	3.1797	(3.909)	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
2019/12/19	R213	06/08/2020	9.30	Call	Bond Future	2,244.6600	2.2447	2,344.2500	2.3443	4.437	0	0	0
2019/12/19	R213	06/08/2020	9.30	Put	Bond Future	3,341.4400	3.3414	3,211.3200	3.2113	(3.894)	0	0	0
2019/12/19	R213	05/11/2020	9.60	Put	Bond Future	3,211.9200	3.2119	3,098.6100	3.0986	(3.528)	0	0	0
2019/12/19	R213	05/11/2020	9.59	Call	Bond Future	3,444.0300	3.4440	3,564.0100	3.5640	3.484	0	0	0
2019/12/19	R213	05/11/2020			Bond Future	9.5542	84.8391	9.5135	85.0731	(0.425)	0.0000	0.0000	0
2019/12/19	R213	05/11/2020	9.60	Call	Bond Future	3,474.6900	3.4747	3,595.3100	3.5953	3.471	0	0	0
2019/12/19	R213	05/11/2020	9.59	Put	Bond Future	3,238.4900	3.2385	3,124.5400	3.1245	(3.519)	0	0	0
2019/12/19	R213	05/11/2020	9.61	Call	Bond Future	3,505.4800	3.5055	3,626.7300	3.6267	3.459	0	0	0
2019/12/19	R213	05/11/2020	9.61	Put	Bond Future	3,185.5300	3.1855	3,072.8500	3.0729	(3.537)	0	0	0
2019/12/19	R214	06/02/2020	9.73	Call	Bond Future	394.9800	0.3950	471.0100	0.4710	19.249	0	0	0
2019/12/19	R214	06/02/2020	9.87	Put	Bond Future	2,347.8700	2.3479	2,091.2000	2.0912	(10.932)	0	0	0
2019/12/19	R214	06/02/2020	10.42	Call	Bond Future	2,513.6300	2.5136	2,768.8000	2.7688	10.151	0	0	0
2019/12/19	R214	06/02/2020			Bond Future	10.1273	71.5989	10.0705	71.9662	(0.561)	0.0000	0.0000	19,434
2019/12/19	R214	06/02/2020	9.71	Call	Bond Future	364.7300	0.3647	436.2800	0.4363	19.617	0	0	0
2019/12/19	R214	06/02/2020	9.71	Put	Bond Future	3,139.0400	3.1390	2,843.2600	2.8433	(9.423)	0	0	0
2019/12/19	R214	06/02/2020	10.42	Put	Bond Future	668.0600	0.6681	555.9000	0.5559	(16.789)	0	0	1,000
2019/12/19	R214	06/02/2020	9.73	Put	Bond Future	3,032.3100	3.0323	2,741.0100	2.7410	(9.607)	0	0	0
2019/12/19	R214	06/02/2020	9.52	Call	Bond Future	154.1700	0.1542	190.3200	0.1903	23.448	0	0	1,000
2019/12/19	R214	06/02/2020	9.87	Call	Bond Future	657.9600	0.6580	768.6200	0.7686	16.819	0	0	1,000
2019/12/19	R214	06/02/2020	9.72	Call	Bond Future	379.6800	0.3797	453.4600	0.4535	19.432	0	0	0
2019/12/19	R214	06/02/2020	9.72	Put	Bond Future	3,085.4500	3.0855	2,791.9000	2.7919	(9.514)	0	0	0
2019/12/19	R214	06/02/2020	9.52	Put	Bond Future	4,250.7200	4.2507	3,919.5400	3.9195	(7.791)	0	0	0
2019/12/19	R214	07/05/2020	9.77	Put	Bond Future	4,120.5500	4.1206	3,870.0200	3.8700	(6.080)	0	0	0
2019/12/19	R214	07/05/2020			Bond Future	10.1972	69.6044	10.1388	69.9785	(0.573)	0.0000	0.0000	0
2019/12/19	R214	07/05/2020	9.76	Call	Bond Future	1,287.9500	1.2879	1,409.9500	1.4100	9.472	0	0	0
2019/12/19	R214	07/05/2020	9.76	Put	Bond Future	4,165.3900	4.1654	3,913.3400	3.9133	(6.051)	0	0	0
2019/12/19	R214	07/05/2020	9.31	Put	Bond Future	6,536.2000	6.5362	6,222.3500	6.2224	(4.802)	0	0	0
2019/12/19	R214	07/05/2020	10.66	Put	Bond Future	1,402.9200	1.4029	1,281.4700	1.2815	(8.657)	0	0	1,250
2019/12/19	R214	07/05/2020	9.77	Call	Bond Future	1,311.0400	1.3110	1,434.5600	1.4346	9.422	0	0	0
2019/12/19	R214	07/05/2020	9.31	Call	Bond Future	493.7700	0.4938	553.9700	0.5540	12.192	0	0	1,250
2019/12/19	R214	07/05/2020	9.91	Put	Bond Future	3,529.0600	3.5291	3,300.0600	3.3001	(6.489)	0	0	0
2019/12/19	R214	07/05/2020	9.91	Call	Bond Future	1,659.9700	1.6600	1,805.0200	1.8050	8.738	0	0	1,250
2019/12/19	R214	07/05/2020	10.66	Call	Bond Future	4,252.4000	4.2524	4,505.0000	4.5050	5.940	0	0	0
2019/12/19	R214	07/05/2020	9.75	Call	Bond Future	1,265.1100	1.2651	1,385.6000	1.3856	9.524	0	0	0
2019/12/19	R214	07/05/2020	9.75	Put	Bond Future	4,210.5800	4.2106	3,957.0200	3.9570	(6.022)	0	0	0
2019/12/19	R214	06/08/2020	9.98	Put	Bond Future	4,210.4100	4.2104	3,990.2900	3.9903	(5.228)	0	0	0
2019/12/19	R214	06/08/2020	9.97	Call	Bond Future	2,334.2200	2.3342	2,493.9700	2.4940	6.844	0	0	0
2019/12/19	R214	06/08/2020			Bond Future	10.2674	70.8839	10.2072	71.2650	(0.587)	0.0000	0.0000	0
2019/12/19	R214	06/08/2020	9.98	Call	Bond Future	2,362.2400	2.3622	2,523.2200	2.5232	6.815	0	0	0
2019/12/19	R214	06/08/2020	9.97	Put	Bond Future	4,248.1100	4.2481	4,026.7600	4.0268	(5.211)	0	0	0
2019/12/19	R214	06/08/2020	9.99	Call	Bond Future	2,390.4300	2.3904	2,552.6500	2.5526	6.786	0	0	0
2019/12/19	R214	06/08/2020	9.99	Put	Bond Future	4,172.9800	4.1730	3,954.1000	3.9541	(5.245)	0	0	0
2019/12/19	R214	05/11/2020	10.26	Put	Bond Future	4,143.0800	4.1431	3,949.1000	3.9491	(4.682)	0	0	0
2019/12/19	R214	05/11/2020			Bond Future	10.3391	68.9188	10.2770	69.3070	(0.601)	0.0000	0.0000	0
2019/12/19	R214	05/11/2020	10.25	Call	Bond Future	3,616.7300	3.6167	3,809.9400	3.8099	5.342	0	0	0
2019/12/19	R214	05/11/2020	10.25	Put	Bond Future	4,175.1100	4.1751	3,980.1300	3.9801	(4.670)	0	0	0
2019/12/19	R214	05/11/2020	10.26	Call	Bond Future	3,647.6900	3.6477	3,841.9000	3.8419	5.324	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
2019/12/19	R214	05/11/2020	10.24	Call	Bond Future	3,586.1400	3.5861	3,778.3500	3.7783	5.360	0	0	0
2019/12/19	R214	05/11/2020	10.24	Put	Bond Future	4,207.6100	4.2076	4,011.6300	4.0116	(4.658)	0	0	0
2019/12/19	R248	06/02/2020	9.71	Put	Bond Future	4,660.1400	4.6601	4,190.8400	4.1908	(10.071)	0	0	0
2019/12/19	R248	06/02/2020			Bond Future	10.2289	90.3773	10.1619	90.9225	(0.655)	0.0000	0.0000	94,797
2019/12/19	R248	06/02/2020	9.71	Call	Bond Future	276.9000	0.2769	352.8100	0.3528	27.414	0	0	0
2019/12/19	R248	06/02/2020	9.70	Put	Bond Future	4,735.1100	4.7351	4,262.9600	4.2630	(9.971)	0	0	0
2019/12/19	R248	06/02/2020	9.72	Call	Bond Future	290.6500	0.2907	369.4600	0.3695	27.115	0	0	0
2019/12/19	R248	06/02/2020	9.72	Put	Bond Future	4,585.7900	4.5858	4,119.3900	4.1194	(10.171)	0	0	0
2019/12/19	R248	06/02/2020	9.70	Call	Bond Future	263.6300	0.2636	336.6900	0.3367	27.713	0	0	0
2019/12/19	R248	07/05/2020	9.79	Call	Bond Future	1,387.4100	1.3874	1,553.6700	1.5537	11.983	0	0	0
2019/12/19	R248	07/05/2020	9.77	Put	Bond Future	5,772.2700	5.7723	5,378.9000	5.3789	(6.815)	0	0	0
2019/12/19	R248	07/05/2020			Bond Future	10.3018	87.5831	10.2327	88.1382	(0.671)	0.0000	0.0000	0
2019/12/19	R248	07/05/2020	9.79	Put	Bond Future	5,651.3800	5.6514	5,262.5100	5.2625	(6.881)	0	0	0
2019/12/19	R248	07/05/2020	9.77	Call	Bond Future	1,334.2300	1.3342	1,495.9900	1.4960	12.124	0	0	0
2019/12/19	R248	07/05/2020	9.78	Put	Bond Future	5,711.6000	5.7116	5,320.4800	5.3205	(6.848)	0	0	0
2019/12/19	R248	07/05/2020	9.78	Call	Bond Future	1,360.6600	1.3607	1,524.6700	1.5247	12.054	0	0	0
2019/12/19	R248	06/08/2020	9.00	Put	Bond Future	12,637.0800	12.6371	12,134.3700	12.1344	(3.978)	0	0	0
2019/12/19	R248	06/08/2020	10.20	Call	Bond Future	3,228.8600	3.2289	3,489.7000	3.4897	8.078	0	0	0
2019/12/19	R248	06/08/2020			Bond Future	10.3751	89.1929	10.3037	89.7584	(0.688)	0.0000	0.0000	0
2019/12/19	R248	06/08/2020	9.25	Put	Bond Future	10,492.9400	10.4929	10,019.8200	10.0198	(4.509)	0	0	0
2019/12/19	R248	06/08/2020	9.25	Call	Bond Future	751.3200	0.7513	843.7500	0.8438	12.302	0	0	20,640
2019/12/19	R248	06/08/2020	10.18	Call	Bond Future	3,153.8400	3.1538	3,410.9100	3.4109	8.151	0	0	0
2019/12/19	R248	06/08/2020	10.18	Put	Bond Future	4,716.0200	4.7160	4,407.5400	4.4075	(6.541)	0	0	0
2019/12/19	R248	06/08/2020	9.00	Call	Bond Future	469.4300	0.4694	532.2700	0.5323	13.386	0	0	3,000
2019/12/19	R248	06/08/2020	10.20	Put	Bond Future	4,628.5900	4.6286	4,323.8800	4.3239	(6.583)	0	0	0
2019/12/19	R248	06/08/2020	10.19	Call	Bond Future	3,191.1000	3.1911	3,450.0600	3.4501	8.115	0	0	0
2019/12/19	R248	06/08/2020	10.19	Put	Bond Future	4,671.9900	4.6720	4,365.4000	4.3654	(6.562)	0	0	0
2019/12/19	R248	05/11/2020	10.02	Put	Bond Future	6,630.7100	6.6307	6,289.4500	6.2895	(5.147)	0	0	0
2019/12/19	R248	05/11/2020	10.03	Call	Bond Future	3,200.3400	3.2003	3,436.7200	3.4367	7.386	0	0	0
2019/12/19	R248	05/11/2020			Bond Future	10.4499	86.4307	10.3763	87.0067	(0.704)	0.0000	0.0000	0
2019/12/19	R248	05/11/2020	10.04	Call	Bond Future	3,233.4000	3.2334	3,471.3900	3.4714	7.360	0	0	0
2019/12/19	R248	05/11/2020	10.04	Put	Bond Future	6,530.4100	6.5304	6,192.3600	6.1924	(5.177)	0	0	0
2019/12/19	R248	05/11/2020	10.02	Call	Bond Future	3,167.1300	3.1671	3,401.9100	3.4019	7.413	0	0	0
2019/12/19	R248	05/11/2020	10.03	Put	Bond Future	6,580.5600	6.5806	6,240.9000	6.2409	(5.162)	0	0	0

Total

1220633