



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 16/10/2019 TO 16/10/2019

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	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
2019/10/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	2025	07/11/2019			Bond Future	137.8308	137.8308	137.8332	137.8332	0.002	0.0000	0.0000	1,585
2019/10/16	2025	06/02/2020			Bond Future	138.8842	138.8842	138.8861	138.8861	0.001	0.0000	0.0000	0
2019/10/16	2025	07/05/2020			Bond Future	141.4430	141.4430	141.4454	141.4454	0.002	0.0000	0.0000	0
2019/10/16	2025	06/08/2020			Bond Future	142.6027	142.6027	142.6053	142.6053	0.002	0.0000	0.0000	0
2019/10/16	2029	07/11/2019			Bond Future	102.0866	102.0866	102.0902	102.0902	0.004	0.0000	0.0000	4,410
2019/10/16	2029	06/02/2020			Bond Future	103.9585	103.9585	103.9619	103.9619	0.003	0.0000	0.0000	0
2019/10/16	2029	07/05/2020			Bond Future	104.7614	104.7614	104.7652	104.7652	0.004	0.0000	0.0000	0
2019/10/16	2029	06/08/2020			Bond Future	106.7352	106.7352	106.7392	106.7392	0.004	0.0000	0.0000	0
2019/10/16	2030	07/11/2019	9.49	Put	Bond Future	63.7900	0.0638	85.9800	0.0860	34.786	0	0	0
2019/10/16	2030	07/11/2019	9.76	Put	Bond Future	12.9800	0.0130	18.9100	0.0189	45.686	0	0	5,500
2019/10/16	2030	07/11/2019	9.30	Put	Bond Future	174.9800	0.1750	223.1400	0.2231	27.523	0	0	2,750
2019/10/16	2030	07/11/2019	9.20	Put	Bond Future	285.9300	0.2859	354.3600	0.3544	23.932	0	0	2,750
2019/10/16	2030	07/11/2019	8.40	Put	Bond Future	3,605.7500	3.6057	3,813.8800	3.8139	5.772	0	0	0
2019/10/16	2030	07/11/2019			Bond Future	8.9517	95.9530	8.9850	95.7425	0.372	0.0000	0.0000	72,549
2019/10/16	2030	07/11/2019	9.48	Call	Bond Future	3,334.3300	3.3343	3,147.0300	3.1470	(5.617)	0	0	0
2019/10/16	2030	07/11/2019	9.48	Put	Bond Future	67.4400	0.0674	90.6300	0.0906	34.386	0	0	0
2019/10/16	2030	07/11/2019	9.10	Put	Bond Future	451.7900	0.4518	544.6400	0.5446	20.552	0	0	0
2019/10/16	2030	07/11/2019	9.10	Call	Bond Future	1,384.3500	1.3844	1,266.7100	1.2667	(8.498)	0	0	5,500
2019/10/16	2030	07/11/2019	8.60	Put	Bond Future	2,388.4400	2.3884	2,585.9400	2.5859	8.269	0	0	0
2019/10/16	2030	07/11/2019	8.60	Call	Bond Future	126.6500	0.1266	113.6600	0.1137	(10.257)	0	0	5,500
2019/10/16	2030	07/11/2019	9.30	Call	Bond Future	2,345.9500	2.3459	2,183.6200	2.1836	(6.920)	0	0	0
2019/10/16	2030	07/11/2019	9.05	Call	Bond Future	1,178.5000	1.1785	1,073.9700	1.0740	(8.870)	0	0	0
2019/10/16	2030	07/11/2019	9.05	Put	Bond Future	559.0000	0.5590	664.9600	0.6650	18.955	0	0	5,403
2019/10/16	2030	07/11/2019	9.49	Call	Bond Future	3,391.0600	3.3911	3,202.7600	3.2028	(5.553)	0	0	0
2019/10/16	2030	07/11/2019	9.76	Call	Bond Future	4,950.2700	4.9503	4,745.7100	4.7457	(4.132)	0	0	0
2019/10/16	2030	07/11/2019	9.85	Put	Bond Future	7.2200	0.0072	10.8800	0.0109	50.693	0	0	2,500
2019/10/16	2030	07/11/2019	8.57	Put	Bond Future	2,560.0400	2.5600	2,760.3200	2.7603	7.823	0	0	0
2019/10/16	2030	07/11/2019	9.20	Call	Bond Future	1,840.4500	1.8404	1,698.3900	1.6984	(7.719)	0	0	0
2019/10/16	2030	07/11/2019	9.25	Call	Bond Future	2,087.3700	2.0874	1,934.4500	1.9344	(7.326)	0	0	0
2019/10/16	2030	07/11/2019	8.40	Call	Bond Future	25.7000	0.0257	23.3400	0.0233	(9.183)	0	0	0
2019/10/16	2030	07/11/2019	9.47	Call	Bond Future	3,277.7500	3.2777	3,091.4900	3.0915	(5.683)	0	0	0
2019/10/16	2030	07/11/2019	9.47	Put	Bond Future	71.2800	0.0713	95.5100	0.0955	33.993	0	0	0
2019/10/16	2030	07/11/2019	9.12	Put	Bond Future	413.6800	0.4137	501.3800	0.5014	21.200	0	0	0
2019/10/16	2030	07/11/2019	9.12	Call	Bond Future	1,471.0700	1.4711	1,348.2800	1.3483	(8.347)	0	0	0
2019/10/16	2030	07/11/2019	9.70	Call	Bond Future	4,601.6000	4.6016	4,399.1900	4.3992	(4.399)	0	0	0
2019/10/16	2030	07/11/2019	9.70	Put	Bond Future	18.7800	0.0188	26.8600	0.0269	43.024	0	0	0
2019/10/16	2030	07/11/2019	9.35	Call	Bond Future	2,612.7600	2.6128	2,442.1200	2.4421	(6.531)	0	0	0
2019/10/16	2030	07/11/2019	9.35	Put	Bond Future	135.6100	0.1356	175.4600	0.1755	29.386	0	0	2,500
2019/10/16	2030	07/11/2019	9.85	Call	Bond Future	5,472.6900	5.4727	5,265.8600	5.2659	(3.779)	0	0	0
2019/10/16	2030	07/11/2019	8.57	Call	Bond Future	102.0200	0.1020	91.8100	0.0918	(10.008)	0	0	0
2019/10/16	2030	07/11/2019	8.95	Call	Bond Future	818.9100	0.8189	740.5500	0.7406	(9.569)	0	0	0
2019/10/16	2030	07/11/2019	8.95	Put	Bond Future	829.7400	0.8297	961.8700	0.9619	15.924	0	0	5,070

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2019/10/16	2030	07/11/2019	9.25	Put	Bond Future	223.9400	0.2239	281.5100	0.2815	25.708	0	0	0
2019/10/16	2030	06/02/2020	8.40	Call	Bond Future	459.9200	0.4599	461.7700	0.4618	0.402	0	0	5,820
2019/10/16	2030	06/02/2020	9.14	Call	Bond Future	2,316.8800	2.3169	2,253.2700	2.2533	(2.746)	0	0	0
2019/10/16	2030	06/02/2020	9.15	Put	Bond Future	1,492.9100	1.4929	1,642.6300	1.6426	10.029	0	0	0
2019/10/16	2030	06/02/2020			Bond Future	9.0105	93.6800	9.0451	93.4654	0.384	0.0000	0.0000	200
2019/10/16	2030	06/02/2020	9.00	Put	Bond Future	1,900.4500	1.9004	2,068.9600	2.0690	8.867	0	0	0
2019/10/16	2030	06/02/2020	9.00	Call	Bond Future	1,835.3200	1.8353	1,789.3000	1.7893	(2.507)	0	0	5,820
2019/10/16	2030	06/02/2020	8.40	Put	Bond Future	4,351.7200	4.3517	4,568.1000	4.5681	4.972	0	0	0
2019/10/16	2030	06/02/2020	9.14	Put	Bond Future	1,517.6800	1.5177	1,668.6000	1.6686	9.944	0	0	0
2019/10/16	2030	06/02/2020	9.15	Call	Bond Future	2,353.4500	2.3534	2,288.6400	2.2886	(2.754)	0	0	0
2019/10/16	2030	06/02/2020	9.16	Call	Bond Future	2,390.2900	2.3903	2,324.0600	2.3241	(2.771)	0	0	0
2019/10/16	2030	06/02/2020	9.16	Put	Bond Future	1,468.4700	1.4685	1,616.7700	1.6168	10.099	0	0	0
2019/10/16	2030	07/05/2020	8.78	Put	Bond Future	3,571.1400	3.5711	3,697.0500	3.6970	3.526	0	0	0
2019/10/16	2030	07/05/2020	8.79	Call	Bond Future	1,790.4200	1.7904	1,697.2600	1.6973	(5.203)	0	0	0
2019/10/16	2030	07/05/2020			Bond Future	9.0734	95.3834	9.1093	95.1652	0.396	0.0000	0.0000	0
2019/10/16	2030	07/05/2020	8.80	Call	Bond Future	1,816.7300	1.8167	1,722.7200	1.7227	(5.175)	0	0	0
2019/10/16	2030	07/05/2020	8.80	Put	Bond Future	3,499.1900	3.4992	3,623.3800	3.6234	3.549	0	0	0
2019/10/16	2030	07/05/2020	8.78	Call	Bond Future	1,764.0500	1.7641	1,671.7600	1.6718	(5.232)	0	0	0
2019/10/16	2030	07/05/2020	8.79	Put	Bond Future	3,535.1700	3.5352	3,660.2100	3.6602	3.537	0	0	0
2019/10/16	2030	06/08/2020	9.11	Call	Bond Future	0.0000	0.0000	2,971.8000	2.9718	100.000	0	0	0
2019/10/16	2030	06/08/2020			Bond Future	9.1337	93.1496	9.1710	92.9274	0.409	0.0000	0.0000	0
2019/10/16	2030	06/08/2020	9.09	Call	Bond Future	0.0000	0.0000	2,908.3000	2.9083	100.000	0	0	0
2019/10/16	2030	06/08/2020	9.09	Put	Bond Future	260.5400	0.2605	3,391.0300	3.3910	1201.539	0	0	0
2019/10/16	2030	06/08/2020	9.11	Put	Bond Future	141.0700	0.1411	3,335.0600	3.3351	2264.117	0	0	0
2019/10/16	2030	06/08/2020	9.10	Call	Bond Future	0.0000	0.0000	2,940.1400	2.9401	100.000	0	0	0
2019/10/16	2030	06/08/2020	9.10	Put	Bond Future	200.7800	0.2008	3,363.1100	3.3631	1575.022	0	0	0
2019/10/16	2032	07/11/2019	9.71	Call	Bond Future	3,091.8200	3.0918	2,877.9200	2.8779	(6.918)	0	0	0
2019/10/16	2032	07/11/2019	9.70	Put	Bond Future	152.6300	0.1526	203.1000	0.2031	33.067	0	0	0
2019/10/16	2032	07/11/2019			Bond Future	9.2732	93.5099	9.3113	93.2474	0.411	0.0000	0.0000	48,565
2019/10/16	2032	07/11/2019	9.72	Call	Bond Future	3,150.8100	3.1508	2,935.1500	2.9351	(6.845)	0	0	0
2019/10/16	2032	07/11/2019	9.72	Put	Bond Future	138.4900	0.1385	185.3400	0.1853	33.829	0	0	0
2019/10/16	2032	07/11/2019	9.71	Put	Bond Future	145.4300	0.1454	194.0400	0.1940	33.425	0	0	0
2019/10/16	2032	07/11/2019	9.70	Call	Bond Future	3,033.0300	3.0330	2,820.9900	2.8210	(6.991)	0	0	0
2019/10/16	2032	06/02/2020	9.40	Put	Bond Future	1,875.2600	1.8753	2,137.1500	2.1372	13.966	0	0	0
2019/10/16	2032	06/02/2020			Bond Future	9.3378	95.2015	9.3774	94.9339	0.423	0.0000	0.0000	0
2019/10/16	2032	06/02/2020	9.39	Call	Bond Future	2,258.0200	2.2580	2,253.8400	2.2538	(0.185)	0	0	0
2019/10/16	2032	06/02/2020	9.39	Put	Bond Future	1,905.1900	1.9052	2,168.5600	2.1686	13.824	0	0	0
2019/10/16	2032	06/02/2020	9.40	Call	Bond Future	2,295.5300	2.2955	2,289.8700	2.2899	(0.247)	0	0	0
2019/10/16	2032	06/02/2020	9.38	Call	Bond Future	2,220.6100	2.2206	2,218.0900	2.2181	(0.113)	0	0	0
2019/10/16	2032	06/02/2020	9.38	Put	Bond Future	1,935.2900	1.9353	2,200.3200	2.2003	13.695	0	0	0
2019/10/16	2032	07/05/2020	9.19	Call	Bond Future	2,230.2800	2.2303	2,063.4100	2.0634	(7.482)	0	0	0
2019/10/16	2032	07/05/2020			Bond Future	9.4043	92.7731	9.4452	92.5009	0.435	0.0000	0.0000	0
2019/10/16	2032	07/05/2020	9.17	Call	Bond Future	2,168.0300	2.1680	2,003.4500	2.0034	(7.591)	0	0	0
2019/10/16	2032	07/05/2020	9.17	Put	Bond Future	3,749.0700	3.7491	3,856.6600	3.8567	2.870	0	0	0
2019/10/16	2032	07/05/2020	9.19	Put	Bond Future	3,674.9400	3.6749	3,780.2400	3.7802	2.865	0	0	0
2019/10/16	2032	07/05/2020	9.18	Call	Bond Future	2,198.9000	2.1989	2,033.1800	2.0332	(7.536)	0	0	0
2019/10/16	2032	07/05/2020	9.18	Put	Bond Future	3,711.7100	3.7117	3,818.1600	3.8182	2.868	0	0	0

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2019/10/16	2032	06/08/2020	9.46	Put	Bond Future	51.4200	0.0514	3,809.4400	3.8094	7308.479	0	0	0
2019/10/16	2032	06/08/2020	9.45	Call	Bond Future	0.0000	0.0000	3,447.2500	3.4473	100.000	0	0	0
2019/10/16	2032	06/08/2020			Bond Future	9.4678	94.4997	9.5102	94.2225	0.448	0.0000	0.0000	0
2019/10/16	2032	06/08/2020	9.46	Call	Bond Future	0.0000	0.0000	3,480.8200	3.4808	100.000	0	0	0
2019/10/16	2032	06/08/2020	9.45	Put	Bond Future	117.0600	0.1171	3,841.5100	3.8415	3181.659	0	0	0
2019/10/16	2032	06/08/2020	9.47	Call	Bond Future	14.1600	0.0142	3,514.5400	3.5145	24720.198	0	0	0
2019/10/16	2032	06/08/2020	9.47	Put	Bond Future	0.0000	0.0000	3,777.5800	3.7776	100.000	0	0	0
2019/10/16	2033	07/11/2019			Bond Future	102.5870	102.5870	102.5919	102.5919	0.005	0.0000	0.0000	6,260
2019/10/16	2033	06/02/2020			Bond Future	104.4681	104.4681	104.4728	104.4728	0.005	0.0000	0.0000	0
2019/10/16	2033	07/05/2020			Bond Future	105.1974	105.1974	105.2025	105.2025	0.005	0.0000	0.0000	0
2019/10/16	2033	06/08/2020			Bond Future	107.1793	107.1793	107.1847	107.1847	0.005	0.0000	0.0000	0
2019/10/16	2037	07/11/2019	9.97	Call	Bond Future	2,648.6500	2.6487	2,353.3400	2.3533	(11.149)	0	0	0
2019/10/16	2037	07/11/2019			Bond Future	9.6588	92.7450	9.7119	92.3368	0.550	0.0000	0.0000	68,529
2019/10/16	2037	07/11/2019	9.95	Call	Bond Future	2,528.8700	2.5289	2,241.0900	2.2411	(11.380)	0	0	0
2019/10/16	2037	07/11/2019	9.95	Put	Bond Future	325.9600	0.3260	446.3800	0.4464	36.943	0	0	0
2019/10/16	2037	07/11/2019	9.97	Put	Bond Future	297.4500	0.2975	410.3400	0.4103	37.953	0	0	0
2019/10/16	2037	07/11/2019	9.96	Call	Bond Future	2,588.5300	2.5885	2,296.9500	2.2969	(11.264)	0	0	0
2019/10/16	2037	07/11/2019	9.96	Put	Bond Future	311.4300	0.3114	428.0500	0.4280	37.447	0	0	0
2019/10/16	2037	06/02/2020	9.67	Call	Bond Future	2,194.4500	2.1944	2,078.5600	2.0786	(5.281)	0	0	0
2019/10/16	2037	06/02/2020	9.66	Put	Bond Future	2,658.1600	2.6582	2,960.1900	2.9602	11.362	0	0	0
2019/10/16	2037	06/02/2020			Bond Future	9.7257	90.1635	9.7806	89.7476	0.565	0.0000	0.0000	0
2019/10/16	2037	06/02/2020	9.68	Call	Bond Future	2,232.7400	2.2327	2,114.6100	2.1146	(5.291)	0	0	0
2019/10/16	2037	06/02/2020	9.68	Put	Bond Future	2,581.3200	2.5813	2,879.0700	2.8791	11.535	0	0	0
2019/10/16	2037	06/02/2020	9.67	Put	Bond Future	2,619.5200	2.6195	2,919.5100	2.9195	11.452	0	0	0
2019/10/16	2037	06/02/2020	9.66	Call	Bond Future	2,156.5000	2.1565	2,042.6500	2.0426	(5.279)	0	0	0
2019/10/16	2037	07/05/2020	9.60	Put	Bond Future	4,194.5500	4.1945	4,355.7300	4.3557	3.843	0	0	0
2019/10/16	2037	07/05/2020	9.59	Call	Bond Future	2,674.0400	2.6740	2,414.0000	2.4140	(9.725)	0	0	0
2019/10/16	2037	07/05/2020			Bond Future	9.7957	91.8028	9.8524	91.3796	0.578	0.0000	0.0000	0
2019/10/16	2037	07/05/2020	9.60	Call	Bond Future	2,709.1800	2.7092	2,447.1900	2.4472	(9.670)	0	0	0
2019/10/16	2037	07/05/2020	9.59	Put	Bond Future	4,236.2900	4.2363	4,399.4200	4.3994	3.851	0	0	0
2019/10/16	2037	07/05/2020	9.61	Call	Bond Future	2,744.2900	2.7443	2,480.6300	2.4806	(9.608)	0	0	0
2019/10/16	2037	07/05/2020	9.61	Put	Bond Future	4,152.8700	4.1529	4,312.3800	4.3124	3.841	0	0	0
2019/10/16	2037	06/08/2020	9.88	Put	Bond Future	0.0000	0.0000	4,409.6700	4.4097	100.000	0	0	0
2019/10/16	2037	06/08/2020			Bond Future	9.8640	89.2519	9.9225	88.8208	0.593	0.0000	0.0000	0
2019/10/16	2037	06/08/2020	9.87	Call	Bond Future	44.1800	0.0442	4,059.2900	4.0593	9088.072	0	0	0
2019/10/16	2037	06/08/2020	9.87	Put	Bond Future	0.0000	0.0000	4,446.1200	4.4461	100.000	0	0	0
2019/10/16	2037	06/08/2020	9.88	Call	Bond Future	118.0000	0.1180	4,096.6600	4.0967	3371.746	0	0	0
2019/10/16	2037	06/08/2020	9.86	Call	Bond Future	0.0000	0.0000	4,022.0800	4.0221	100.000	0	0	0
2019/10/16	2037	06/08/2020	9.86	Put	Bond Future	29.7300	0.0297	4,482.8200	4.4828	14978.439	0	0	0
2019/10/16	2038	07/11/2019			Bond Future	120.6358	120.6358	120.6413	120.6413	0.005	0.0000	0.0000	21,941
2019/10/16	2038	06/02/2020			Bond Future	121.1896	121.1896	121.1948	121.1948	0.004	0.0000	0.0000	0
2019/10/16	2038	07/05/2020			Bond Future	123.4222	123.4222	123.4281	123.4281	0.005	0.0000	0.0000	0
2019/10/16	2038	06/08/2020			Bond Future	124.0544	124.0544	124.0603	124.0603	0.005	0.0000	0.0000	0
2019/10/16	2040	07/11/2019	10.04	Put	Bond Future	444.2900	0.4443	622.2900	0.6223	40.064	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	2040	07/11/2019	10.03	Call	Bond Future	2,254.8500	2.2549	2,042.4300	2.0424	(9.421)	0	0	0
2019/10/16	2040	07/11/2019	9.80	Put	Bond Future	1,154.1400	1.1541	1,442.3200	1.4423	24.969	0	0	0
2019/10/16	2040	07/11/2019	9.30	Put	Bond Future	4,403.0000	4.4030	4,796.8200	4.7968	8.944	0	0	0
2019/10/16	2040	07/11/2019			Bond Future	9.8092	95.4577	9.8573	95.0632	0.490	0.0000	0.0000	45,596
2019/10/16	2040	07/11/2019	10.04	Call	Bond Future	2,314.7600	2.3148	2,098.2700	2.0983	(9.353)	0	0	0
2019/10/16	2040	07/11/2019	10.03	Put	Bond Future	464.1800	0.4642	646.2500	0.6463	39.224	0	0	0
2019/10/16	2040	07/11/2019	9.80	Call	Bond Future	1,078.3200	1.0783	972.0100	0.9720	(9.859)	0	0	1,260
2019/10/16	2040	07/11/2019	9.30	Call	Bond Future	54.7700	0.0548	54.1000	0.0541	(1.223)	0	0	1,260
2019/10/16	2040	07/11/2019	10.05	Call	Bond Future	2,375.2700	2.3753	2,154.7200	2.1547	(9.285)	0	0	0
2019/10/16	2040	07/11/2019	10.05	Put	Bond Future	425.1200	0.4251	599.0600	0.5991	40.916	0	0	0
2019/10/16	2040	06/02/2020	9.76	Call	Bond Future	2,074.9600	2.0750	1,983.6800	1.9837	(4.399)	0	0	0
2019/10/16	2040	06/02/2020	9.00	Put	Bond Future	7,843.9300	7.8439	8,233.0300	8.2330	4.961	0	0	0
2019/10/16	2040	06/02/2020			Bond Future	9.8778	92.6748	9.9275	92.2727	0.503	0.0000	0.0000	0
2019/10/16	2040	06/02/2020	8.40	Put	Bond Future	13,378.5400	13.3785	13,780.3600	13.7804	3.003	0	0	0
2019/10/16	2040	06/02/2020	8.40	Call	Bond Future	24.8400	0.0248	24.6600	0.0247	(0.725)	0	0	0
2019/10/16	2040	06/02/2020	9.74	Call	Bond Future	1,997.3300	1.9973	1,910.2900	1.9103	(4.358)	0	0	0
2019/10/16	2040	06/02/2020	9.74	Put	Bond Future	3,128.2700	3.1283	3,443.2300	3.4432	10.068	0	0	0
2019/10/16	2040	06/02/2020	9.76	Put	Bond Future	3,040.4600	3.0405	3,351.1800	3.3512	10.220	0	0	0
2019/10/16	2040	06/02/2020	9.00	Call	Bond Future	252.2900	0.2523	239.3900	0.2394	(5.113)	0	0	0
2019/10/16	2040	06/02/2020	9.75	Call	Bond Future	2,036.6700	2.0367	1,947.5100	1.9475	(4.378)	0	0	0
2019/10/16	2040	06/02/2020	9.75	Put	Bond Future	3,084.8300	3.0848	3,397.6700	3.3977	10.141	0	0	0
2019/10/16	2040	07/05/2020	9.74	Call	Bond Future	2,824.2400	2.8242	2,563.4200	2.5634	(9.235)	0	0	0
2019/10/16	2040	07/05/2020	9.75	Put	Bond Future	4,482.9300	4.4829	4,629.4000	4.6294	3.267	0	0	0
2019/10/16	2040	07/05/2020			Bond Future	9.9493	94.3597	10.0005	93.9508	0.514	0.0000	0.0000	0
2019/10/16	2040	07/05/2020	9.74	Put	Bond Future	4,527.2300	4.5272	4,675.3700	4.6754	3.272	0	0	0
2019/10/16	2040	07/05/2020	9.75	Call	Bond Future	2,862.4200	2.8624	2,599.9300	2.5999	(9.170)	0	0	0
2019/10/16	2040	07/05/2020	9.73	Call	Bond Future	2,786.3100	2.7863	2,527.1600	2.5272	(9.301)	0	0	0
2019/10/16	2040	07/05/2020	9.73	Put	Bond Future	4,571.9000	4.5719	4,721.7100	4.7217	3.277	0	0	0
2019/10/16	2040	06/08/2020	10.02	Put	Bond Future	0.0000	0.0000	4,745.4500	4.7455	100.000	0	0	0
2019/10/16	2040	06/08/2020	10.03	Call	Bond Future	84.5900	0.0846	4,374.2200	4.3742	5071.084	0	0	0
2019/10/16	2040	06/08/2020	10.04	Call	Bond Future	163.5200	0.1635	4,414.1800	4.4142	2599.474	0	0	0
2019/10/16	2040	06/08/2020			Bond Future	10.0193	91.6058	10.0722	91.1893	0.527	0.0000	0.0000	0
2019/10/16	2040	06/08/2020	10.02	Call	Bond Future	5.5400	0.0055	4,334.4100	4.3344	78138.448	0	0	0
2019/10/16	2040	06/08/2020	10.04	Put	Bond Future	0.0000	0.0000	4,667.2400	4.6672	100.000	0	0	0
2019/10/16	2040	06/08/2020	10.03	Put	Bond Future	0.0000	0.0000	4,706.2100	4.7062	100.000	0	0	0
2019/10/16	2044	07/11/2019	10.07	Put	Bond Future	512.5800	0.5126	708.0800	0.7081	38.140	0	0	0
2019/10/16	2044	07/11/2019	9.74	Put	Bond Future	1,730.7700	1.7308	2,070.0600	2.0701	19.603	0	0	0
2019/10/16	2044	07/11/2019	10.52	Call	Bond Future	5,288.2900	5.2883	4,935.2300	4.9352	(6.676)	0	0	0
2019/10/16	2044	07/11/2019			Bond Future	9.8636	92.2532	9.9118	91.8517	0.488	0.0000	0.0000	38,312
2019/10/16	2044	07/11/2019	10.06	Call	Bond Future	2,154.5900	2.1546	1,952.7800	1.9528	(9.367)	0	0	0
2019/10/16	2044	07/11/2019	10.06	Put	Bond Future	534.7500	0.5348	734.4700	0.7345	37.348	0	0	0
2019/10/16	2044	07/11/2019	10.52	Put	Bond Future	60.0800	0.0601	108.5500	0.1086	80.676	0	0	328
2019/10/16	2044	07/11/2019	10.07	Call	Bond Future	2,213.6100	2.2136	2,007.5800	2.0076	(9.307)	0	0	0
2019/10/16	2044	07/11/2019	9.19	Call	Bond Future	13.3700	0.0134	12.8700	0.0129	(3.740)	0	0	328
2019/10/16	2044	07/11/2019	9.74	Call	Bond Future	685.1600	0.6852	622.9200	0.6229	(9.084)	0	0	328
2019/10/16	2044	07/11/2019	10.05	Call	Bond Future	2,096.2300	2.0962	1,898.6500	1.8987	(9.425)	0	0	0
2019/10/16	2044	07/11/2019	10.05	Put	Bond Future	557.7000	0.5577	761.6500	0.7617	36.570	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	2044	07/11/2019	9.19	Put	Bond Future	5,964.4000	5.9644	6,365.4300	6.3654	6.724	0	0	0
2019/10/16	2044	06/02/2020	9.74	Call	Bond Future	1,858.4800	1.8585	1,778.0400	1.7780	(4.328)	0	0	328
2019/10/16	2044	06/02/2020	10.78	Put	Bond Future	707.7600	0.7078	829.7700	0.8298	17.239	0	0	328
2019/10/16	2044	06/02/2020	9.77	Put	Bond Future	3,312.6100	3.3126	3,635.4100	3.6354	9.745	0	0	0
2019/10/16	2044	06/02/2020			Bond Future	9.9302	89.5375	9.9799	89.1284	0.500	0.0000	0.0000	0
2019/10/16	2044	06/02/2020	9.09	Put	Bond Future	7,721.9600	7.7220	8,120.4100	8.1204	5.160	0	0	0
2019/10/16	2044	06/02/2020	9.09	Call	Bond Future	296.7600	0.2968	286.1500	0.2861	(3.575)	0	0	328
2019/10/16	2044	06/02/2020	9.74	Put	Bond Future	3,455.3300	3.4553	3,783.9500	3.7839	9.511	0	0	0
2019/10/16	2044	06/02/2020	9.77	Call	Bond Future	1,970.7000	1.9707	1,884.4400	1.8844	(4.377)	0	0	0
2019/10/16	2044	06/02/2020	10.78	Call	Bond Future	7,298.3400	7.2983	7,011.2900	7.0113	(3.933)	0	0	0
2019/10/16	2044	06/02/2020	9.78	Call	Bond Future	2,008.2900	2.0083	1,920.1500	1.9201	(4.389)	0	0	0
2019/10/16	2044	06/02/2020	9.76	Put	Bond Future	3,360.0500	3.3600	3,684.7400	3.6847	9.663	0	0	0
2019/10/16	2044	06/02/2020	9.78	Put	Bond Future	3,265.4800	3.2655	3,586.4000	3.5864	9.828	0	0	0
2019/10/16	2044	06/02/2020	9.76	Call	Bond Future	1,933.2900	1.9333	1,848.9200	1.8489	(4.364)	0	0	0
2019/10/16	2044	07/05/2020	9.81	Call	Bond Future	2,977.2200	2.9772	2,706.1700	2.7062	(9.104)	0	0	0
2019/10/16	2044	07/05/2020	9.79	Put	Bond Future	4,639.3900	4.6394	4,787.9000	4.7879	3.201	0	0	0
2019/10/16	2044	07/05/2020	9.26	Call	Bond Future	1,211.0000	1.2110	1,048.4300	1.0484	(13.424)	0	0	556
2019/10/16	2044	07/05/2020	9.33	Call	Bond Future	1,390.7800	1.3908	1,213.5200	1.2135	(12.745)	0	0	100
2019/10/16	2044	07/05/2020	9.98	Call	Bond Future	3,663.4600	3.6635	3,365.7200	3.3657	(8.127)	0	0	100
2019/10/16	2044	07/05/2020			Bond Future	9.9994	91.1655	10.0506	90.7493	0.512	0.0000	0.0000	0
2019/10/16	2044	07/05/2020	9.81	Put	Bond Future	4,546.9900	4.5470	4,692.1700	4.6922	3.193	0	0	0
2019/10/16	2044	07/05/2020	9.79	Call	Bond Future	2,901.1900	2.9012	2,633.4700	2.6335	(9.228)	0	0	0
2019/10/16	2044	07/05/2020	9.33	Put	Bond Future	7,150.8700	7.1509	7,389.8400	7.3898	3.342	0	0	0
2019/10/16	2044	07/05/2020	9.80	Put	Bond Future	4,593.0000	4.5930	4,739.8400	4.7398	3.197	0	0	0
2019/10/16	2044	07/05/2020	9.26	Put	Bond Future	7,608.8300	7.6088	7,862.4900	7.8625	3.334	0	0	0
2019/10/16	2044	07/05/2020	9.91	Put	Bond Future	4,107.8700	4.1079	4,236.9900	4.2370	3.143	0	0	0
2019/10/16	2044	07/05/2020	9.98	Put	Bond Future	3,822.2300	3.8222	3,940.7200	3.9407	3.100	0	0	0
2019/10/16	2044	07/05/2020	11.09	Call	Bond Future	9,437.6300	9.4376	9,030.2300	9.0302	(4.317)	0	0	0
2019/10/16	2044	07/05/2020	9.80	Call	Bond Future	2,939.0800	2.9391	2,669.6900	2.6697	(9.166)	0	0	0
2019/10/16	2044	07/05/2020	9.91	Call	Bond Future	3,372.5600	3.3726	3,085.4500	3.0855	(8.513)	0	0	556
2019/10/16	2044	07/05/2020	11.02	Call	Bond Future	9,065.1000	9.0651	8,660.5400	8.6605	(4.463)	0	0	0
2019/10/16	2044	07/05/2020	11.02	Put	Bond Future	1,341.0200	1.3410	1,352.6900	1.3527	0.870	0	0	556
2019/10/16	2044	07/05/2020	11.09	Put	Bond Future	1,225.6800	1.2257	1,234.5100	1.2345	0.720	0	0	100
2019/10/16	2044	06/08/2020	9.01	Call	Bond Future	1,247.3000	1.2473	1,189.2000	1.1892	(4.658)	0	0	140
2019/10/16	2044	06/08/2020	9.66	Call	Bond Future	2,968.6300	2.9686	2,932.0700	2.9321	(1.232)	0	0	140
2019/10/16	2044	06/08/2020	9.88	Call	Bond Future	3,776.3800	3.7764	3,708.5900	3.7086	(1.795)	0	0	0
2019/10/16	2044	06/08/2020			Bond Future	10.0671	88.4775	10.1199	88.0534	0.524	0.0000	0.0000	0
2019/10/16	2044	06/08/2020	9.86	Call	Bond Future	3,699.2400	3.6992	3,634.7100	3.6347	(1.744)	0	0	0
2019/10/16	2044	06/08/2020	9.86	Put	Bond Future	5,395.8500	5.3959	5,755.3600	5.7554	6.663	0	0	0
2019/10/16	2044	06/08/2020	9.01	Put	Bond Future	10,505.0300	10.5050	10,870.9700	10.8710	3.483	0	0	0
2019/10/16	2044	06/08/2020	9.66	Put	Bond Future	6,355.7800	6.3558	6,743.2600	6.7433	6.096	0	0	0
2019/10/16	2044	06/08/2020	9.88	Put	Bond Future	5,306.7700	5.3068	5,663.0200	5.6630	6.713	0	0	0
2019/10/16	2044	06/08/2020	10.93	Call	Bond Future	8,680.6200	8.6806	8,521.6400	8.5216	(1.831)	0	0	0
2019/10/16	2044	06/08/2020	10.93	Put	Bond Future	2,154.1700	2.1542	2,419.2300	2.4192	12.305	0	0	140
2019/10/16	2044	06/08/2020	9.87	Call	Bond Future	3,737.7100	3.7377	3,671.7100	3.6717	(1.766)	0	0	0
2019/10/16	2044	06/08/2020	9.87	Put	Bond Future	5,351.1500	5.3512	5,709.1900	5.7092	6.691	0	0	0
2019/10/16	2046	07/11/2019			Bond Future	111.3180	111.3180	111.3236	111.3236	0.005	0.0000	0.0000	17,994

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	2046	06/02/2020			Bond Future	113.3591	113.3591	113.3646	113.3646	0.005	0.0000	0.0000	0
2019/10/16	2046	07/05/2020			Bond Future	113.6997	113.6997	113.7056	113.7056	0.005	0.0000	0.0000	0
2019/10/16	2046	06/08/2020			Bond Future	115.8419	115.8419	115.8479	115.8479	0.005	0.0000	0.0000	0
2019/10/16	2050	07/11/2019			Bond Future	115.6935	115.6935	115.3545	115.3545	(0.293)	0.0000	0.0000	12,916
2019/10/16	2050	06/02/2020			Bond Future	115.9794	115.9794	115.6339	115.6339	(0.298)	0.0000	0.0000	0
2019/10/16	2050	07/05/2020			Bond Future	118.1161	118.1161	117.7646	117.7646	(0.298)	0.0000	0.0000	0
2019/10/16	2050	06/08/2020			Bond Future	118.4617	118.4617	118.1037	118.1037	(0.302)	0.0000	0.0000	0
2019/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	AL37	07/11/2019			Index Future	667.9300	667.9300	666.9890	666.9890	(0.141)	0.0000	0.0000	0
2019/10/16	AL37	06/02/2020			Index Future	680.0120	680.0120	679.0530	679.0530	(0.141)	0.0000	0.0000	0
2019/10/16	AL37	07/05/2020			Index Future	692.3800	692.3800	691.4050	691.4050	(0.141)	0.0000	0.0000	0
2019/10/16	AL37	06/08/2020			Index Future	705.2680	705.2680	704.2740	704.2740	(0.141)	0.0000	0.0000	0
2019/10/16	AL7T	07/11/2019			Index Future	776.6210	776.6210	774.6420	774.6420	(0.255)	0.0000	0.0000	120
2019/10/16	AL7T	06/02/2020			Index Future	790.6680	790.6680	788.6530	788.6530	(0.255)	0.0000	0.0000	0
2019/10/16	AL7T	07/05/2020			Index Future	805.0500	805.0500	802.9990	802.9990	(0.255)	0.0000	0.0000	0
2019/10/16	AL7T	06/08/2020			Index Future	820.0340	820.0340	817.9450	817.9450	(0.255)	0.0000	0.0000	0
2019/10/16	ALBI	07/11/2019			Index Future	697.0450	697.0450	694.5940	694.5940	(0.352)	0.0000	0.0000	214
2019/10/16	ALBI	06/02/2020			Index Future	709.6530	709.6530	707.1570	707.1570	(0.352)	0.0000	0.0000	0
2019/10/16	ALBI	07/05/2020			Index Future	722.5600	722.5600	720.0200	720.0200	(0.352)	0.0000	0.0000	0
2019/10/16	ALBI	06/08/2020			Index Future	736.0090	736.0090	733.4220	733.4220	(0.351)	0.0000	0.0000	0
2019/10/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/16	CS33	15/09/2033			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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	ES33	07/11/2019			Bond Future	10.7660		77.9436	10.8279	77.5807	0.574	0.0000	0.0000	350
2019/10/16	ES33	06/02/2020			Bond Future	10.8795		79.3536	10.9436	78.9839	0.589	0.0000	0.0000	0
2019/10/16	ES33	07/05/2020			Bond Future	10.9935		77.0031	11.0600	76.6269	0.604	0.0000	0.0000	0
2019/10/16	ES33	06/08/2020			Bond Future	11.1060		78.4363	11.1749	78.0531	0.620	0.0000	0.0000	0
2019/10/16	ES42	07/11/2019			Bond Future	11.1198		78.9231	11.1565	78.6772	0.330	0.0000	0.0000	4,919
2019/10/16	ES42	06/02/2020			Bond Future	11.2288		80.3508	11.2668	80.1003	0.339	0.0000	0.0000	0
2019/10/16	ES42	07/05/2020			Bond Future	11.3426		77.5477	11.3820	77.2927	0.348	0.0000	0.0000	0
2019/10/16	ES42	06/08/2020			Bond Future	11.4536		78.9909	11.4944	78.7313	0.357	0.0000	0.0000	0
2019/10/16	GOVI	07/11/2019	672.90	Call	GOVI	170,960.0000		17.0960	145,190.0000	14.5190	(15.074)	0	0	0
2019/10/16	GOVI	07/11/2019			GOVI	689.9960		689.9960	687.4190	687.4190	(0.373)	0.0000	0.0000	1,229
2019/10/16	GOVI	07/11/2019	672.90	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	07/11/2019	672.91	Call	GOVI	170,860.0000		17.0860	145,090.0000	14.5090	(15.083)	0	0	0
2019/10/16	GOVI	07/11/2019	672.92	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	07/11/2019	672.91	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	07/11/2019	672.92	Call	GOVI	170,760.0000		17.0760	144,990.0000	14.4990	(15.091)	0	0	0
2019/10/16	GOVI	06/02/2020	703.14	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	06/02/2020	703.15	Put	GOVI	6,730.0000		0.6730	32,980.0000	3.2980	390.045	0	0	0
2019/10/16	GOVI	06/02/2020			GOVI	702.4770		702.4770	699.8520	699.8520	(0.374)	0.0000	0.0000	0
2019/10/16	GOVI	06/02/2020	703.14	Put	GOVI	6,630.0000		0.6630	32,880.0000	3.2880	395.928	0	0	0
2019/10/16	GOVI	06/02/2020	703.15	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	06/02/2020	703.13	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	06/02/2020	703.13	Put	GOVI	6,530.0000		0.6530	32,780.0000	3.2780	401.991	0	0	0
2019/10/16	GOVI	07/05/2020	719.98	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	07/05/2020			GOVI	715.2540		715.2540	712.5820	712.5820	(0.374)	0.0000	0.0000	0
2019/10/16	GOVI	07/05/2020	719.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	07/05/2020	720.00	Put	GOVI	47,460.0000		4.7460	74,180.0000	7.4180	56.300	0	0	0
2019/10/16	GOVI	07/05/2020	719.98	Put	GOVI	47,260.0000		4.7260	73,980.0000	7.3980	56.538	0	0	0
2019/10/16	GOVI	07/05/2020	719.99	Put	GOVI	47,360.0000		4.7360	74,080.0000	7.4080	56.419	0	0	0
2019/10/16	GOVI	07/05/2020	720.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	GOVI	06/08/2020	728.13	Call	GOVI	4,370.0000		0.4370	0.0000	0.0000	(100.000)	0	0	0
2019/10/16	GOVI	06/08/2020	728.12	Put	GOVI	0.0000		0.0000	22,750.0000	2.2750	100.000	0	0	0
2019/10/16	GOVI	06/08/2020			GOVI	728.5670		728.5670	725.8450	725.8450	(0.374)	0.0000	0.0000	0
2019/10/16	GOVI	06/08/2020	728.14	Call	GOVI	4,270.0000		0.4270	0.0000	0.0000	(100.000)	0	0	0
2019/10/16	GOVI	06/08/2020	728.14	Put	GOVI	0.0000		0.0000	22,950.0000	2.2950	100.000	0	0	0
2019/10/16	GOVI	06/08/2020	728.13	Put	GOVI	0.0000		0.0000	22,850.0000	2.2850	100.000	0	0	0
2019/10/16	GOVI	06/08/2020	728.12	Call	GOVI	4,470.0000		0.4470	0.0000	0.0000	(100.000)	0	0	0
2019/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/16	IGOV	07/11/2019			Index Future	262.0300		262.0300	261.9390	261.9390	(0.035)	0.0000	0.0000	1,071
2019/10/16	IGOV	06/02/2020			Index Future	266.8340		266.8340	266.7420	266.7420	(0.034)	0.0000	0.0000	39
2019/10/16	IGOV	07/05/2020			Index Future	271.7510		271.7510	271.6570	271.6570	(0.035)	0.0000	0.0000	0
2019/10/16	IGOV	06/08/2020			Index Future	276.8710		276.8710	276.7760	276.7760	(0.034)	0.0000	0.0000	0
2019/10/16	IS02	20/12/2019			Interest Rate Swap	102.7000		102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/16	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9700	101.9700	0.000	0.0000	0.0000	0
2019/10/16	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7700	98.7700	0.020	0.0000	0.0000	0
2019/10/16	IS05	17/12/2020			Interest Rate Swap	95.3400	95.3400	95.3700	95.3700	0.031	0.0000	0.0000	0
2019/10/16	IS05	16/03/2021			Interest Rate Swap	94.2900	94.2900	94.3200	94.3200	0.032	0.0000	0.0000	0
2019/10/16	IS05	15/06/2021			Interest Rate Swap	93.1900	93.1900	93.2300	93.2300	0.043	0.0000	0.0000	0
2019/10/16	IS05	21/09/2021			Interest Rate Swap	93.0600	93.0600	93.1100	93.1100	0.054	0.0000	0.0000	0
2019/10/16	IS05	21/12/2021			Interest Rate Swap	95.0000	95.0000	95.0600	95.0600	0.063	0.0000	0.0000	51
2019/10/16	IS05	15/03/2022			Interest Rate Swap	94.9000	94.9000	94.9700	94.9700	0.074	0.0000	0.0000	0
2019/10/16	IS05	21/06/2022			Interest Rate Swap	95.8300	95.8300	95.9100	95.9100	0.083	0.0000	0.0000	0
2019/10/16	IS05	20/09/2022			Interest Rate Swap	99.5400	99.5400	99.6300	99.6300	0.090	0.0000	0.0000	0
2019/10/16	IS05	20/12/2022			Interest Rate Swap	100.5700	100.5700	100.6700	100.6700	0.099	0.0000	0.0000	0
2019/10/16	IS05	22/03/2023			Interest Rate Swap	93.6400	93.6400	93.7500	93.7500	0.117	0.0000	0.0000	0
2019/10/16	IS05	20/06/2023			Interest Rate Swap	99.5400	99.5400	99.6600	99.6600	0.121	0.0000	0.0000	0
2019/10/16	IS05	19/09/2023			Interest Rate Swap	94.7800	94.7800	94.9000	94.9000	0.127	0.0000	0.0000	0
2019/10/16	IS10	17/12/2025			Interest Rate Swap	89.9400	89.9400	90.1500	90.1500	0.233	0.0000	0.0000	0
2019/10/16	IS10	16/03/2026			Interest Rate Swap	86.7500	86.7500	86.9600	86.9600	0.242	0.0000	0.0000	0
2019/10/16	IS10	15/06/2026			Interest Rate Swap	85.3500	85.3500	85.5600	85.5600	0.246	0.0000	0.0000	0
2019/10/16	IS10	21/09/2026			Interest Rate Swap	87.4700	87.4700	87.6700	87.6700	0.229	0.0000	0.0000	0
2019/10/16	IS10	21/12/2026			Interest Rate Swap	91.2900	91.2900	91.4900	91.4900	0.219	0.0000	0.0000	0
2019/10/16	IS10	15/03/2027			Interest Rate Swap	89.7500	89.7500	89.9600	89.9600	0.234	0.0000	0.0000	0
2019/10/16	IS10	21/06/2027			Interest Rate Swap	91.8100	91.8100	92.0300	92.0300	0.240	0.0000	0.0000	0
2019/10/16	IS10	20/09/2027			Interest Rate Swap	97.3400	97.3400	97.5700	97.5700	0.236	0.0000	0.0000	0
2019/10/16	IS10	20/12/2027			Interest Rate Swap	97.6700	97.6700	97.9100	97.9100	0.246	0.0000	0.0000	0
2019/10/16	IS10	22/03/2028			Interest Rate Swap	90.9800	90.9800	91.2300	91.2300	0.275	0.0000	0.0000	0
2019/10/16	IS10	20/06/2028			Interest Rate Swap	98.3500	98.3500	98.6100	98.6100	0.264	0.0000	0.0000	0
2019/10/16	IS10	19/09/2028			Interest Rate Swap	91.7100	91.7100	91.9800	91.9800	0.294	0.0000	0.0000	0
2019/10/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/16	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/16	R023	07/11/2019	7.98	Call	Bond Future	1,991.8000	1.9918	1,860.5200	1.8605	(6.591)	0	0	0
2019/10/16	R023	07/11/2019			Bond Future	7.2888	102.8772	7.3342	102.7450	0.623	0.0000	0.0000	55,418
2019/10/16	R023	07/11/2019	7.99	Call	Bond Future	2,019.9700	2.0200	1,888.6300	1.8886	(6.502)	0	0	0
2019/10/16	R023	07/11/2019	7.98	Put	Bond Future	3.6400	0.0036	4.5500	0.0046	25.000	0	0	0
2019/10/16	R023	07/11/2019	7.99	Put	Bond Future	3.4100	0.0034	4.2600	0.0043	24.927	0	0	0
2019/10/16	R023	07/11/2019	8.00	Call	Bond Future	2,048.1600	2.0482	1,916.7600	1.9168	(6.416)	0	0	0
2019/10/16	R023	07/11/2019	8.00	Put	Bond Future	3.2000	0.0032	3.9900	0.0040	24.688	0	0	0
2019/10/16	R023	06/02/2020	7.54	Call	Bond Future	1,037.3800	1.0374	944.8500	0.9448	(8.920)	0	0	0
2019/10/16	R023	06/02/2020			Bond Future	7.2914	104.7382	7.3412	104.6033	0.683	0.0000	0.0000	0
2019/10/16	R023	06/02/2020	7.52	Call	Bond Future	998.0200	0.9980	907.0100	0.9070	(9.119)	0	0	0
2019/10/16	R023	06/02/2020	7.52	Put	Bond Future	380.8300	0.3808	424.7500	0.4248	11.533	0	0	0
2019/10/16	R023	06/02/2020	7.54	Put	Bond Future	366.4100	0.3664	408.8100	0.4088	11.572	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	R023	06/02/2020	7.53	Call	Bond Future	1,017.6300	1.0176	925.8600	0.9259	(9.018)	0	0	0
2019/10/16	R023	06/02/2020	7.53	Put	Bond Future	373.5500	0.3735	416.7100	0.4167	11.554	0	0	0
2019/10/16	R023	07/05/2020	6.91	Put	Bond Future	1,299.0300	1.2990	1,394.5700	1.3946	7.355	0	0	0
2019/10/16	R023	07/05/2020			Bond Future	7.2778	102.7104	7.3324	102.5733	0.750	0.0000	0.0000	0
2019/10/16	R023	07/05/2020	6.90	Call	Bond Future	359.3900	0.3594	318.6200	0.3186	(11.344)	0	0	0
2019/10/16	R023	07/05/2020	6.90	Put	Bond Future	1,314.3100	1.3143	1,410.6000	1.4106	7.326	0	0	0
2019/10/16	R023	07/05/2020	6.91	Call	Bond Future	369.5400	0.3695	328.0200	0.3280	(11.236)	0	0	0
2019/10/16	R023	07/05/2020	6.89	Call	Bond Future	349.4000	0.3494	309.6400	0.3096	(11.380)	0	0	0
2019/10/16	R023	07/05/2020	6.89	Put	Bond Future	1,329.7400	1.3297	1,427.0400	1.4270	7.317	0	0	0
2019/10/16	R023	06/08/2020	7.26	Call	Bond Future	48.8100	0.0488	909.7500	0.9097	1763.860	0	0	0
2019/10/16	R023	06/08/2020			Bond Future	7.2389	104.6220	7.2993	104.4825	0.835	0.0000	0.0000	0
2019/10/16	R023	06/08/2020	7.26	Put	Bond Future	0.0000	0.0000	1,000.5300	1.0005	100.000	0	0	0
2019/10/16	R023	06/08/2020	7.27	Call	Bond Future	71.9200	0.0719	923.1500	0.9231	1183.579	0	0	0
2019/10/16	R023	06/08/2020	7.28	Put	Bond Future	0.0000	0.0000	981.2000	0.9812	100.000	0	0	0
2019/10/16	R023	06/08/2020	7.27	Put	Bond Future	0.0000	0.0000	990.8200	0.9908	100.000	0	0	0
2019/10/16	R023	06/08/2020	7.28	Call	Bond Future	95.0100	0.0950	936.6200	0.9366	885.812	0	0	0
2019/10/16	R035	07/11/2019	9.88	Call	Bond Future	2,883.4200	2.8834	2,576.3000	2.5763	(10.651)	0	0	0
2019/10/16	R035	07/11/2019	9.89	Call	Bond Future	2,945.5900	2.9456	2,635.2700	2.6353	(10.535)	0	0	0
2019/10/16	R035	07/11/2019	9.87	Put	Bond Future	266.6900	0.2667	368.1300	0.3681	38.037	0	0	0
2019/10/16	R035	07/11/2019	10.21	Put	Bond Future	50.4000	0.0504	78.0800	0.0781	54.921	0	0	3,500
2019/10/16	R035	07/11/2019			Bond Future	9.5299	96.5468	9.5829	96.1416	0.556	0.0000	0.0000	98,102
2019/10/16	R035	07/11/2019	9.89	Put	Bond Future	243.6300	0.2436	338.4700	0.3385	38.928	0	0	0
2019/10/16	R035	07/11/2019	9.87	Call	Bond Future	2,821.5700	2.8216	2,517.8500	2.5178	(10.764)	0	0	0
2019/10/16	R035	07/11/2019	8.92	Put	Bond Future	4,870.2500	4.8702	5,271.2800	5.2713	8.234	0	0	0
2019/10/16	R035	07/11/2019	8.92	Call	Bond Future	22.3300	0.0223	18.2000	0.0182	(18.495)	0	0	3,500
2019/10/16	R035	07/11/2019	9.52	Put	Bond Future	1,096.7600	1.0968	1,347.8100	1.3478	22.890	0	0	0
2019/10/16	R035	07/11/2019	9.52	Call	Bond Future	1,020.7600	1.0208	866.6500	0.8667	(15.098)	0	0	3,500
2019/10/16	R035	07/11/2019	9.88	Put	Bond Future	254.9600	0.2550	353.0000	0.3530	38.453	0	0	0
2019/10/16	R035	07/11/2019	10.21	Call	Bond Future	5,059.3900	5.0594	4,681.9100	4.6819	(7.461)	0	0	0
2019/10/16	R035	06/02/2020	9.60	Call	Bond Future	2,326.4200	2.3264	2,272.8800	2.2729	(2.301)	0	0	0
2019/10/16	R035	06/02/2020	9.61	Put	Bond Future	2,299.2600	2.2993	2,656.5600	2.6566	15.540	0	0	0
2019/10/16	R035	06/02/2020			Bond Future	9.6011	98.2934	9.6560	97.8805	0.572	0.0000	0.0000	5,086
2019/10/16	R035	06/02/2020	9.60	Put	Bond Future	2,334.8700	2.3349	2,694.2500	2.6943	15.392	0	0	0
2019/10/16	R035	06/02/2020	9.61	Call	Bond Future	2,366.2300	2.3662	2,310.6100	2.3106	(2.351)	0	0	0
2019/10/16	R035	06/02/2020	9.59	Call	Bond Future	2,286.7300	2.2867	2,235.4800	2.2355	(2.241)	0	0	0
2019/10/16	R035	06/02/2020	9.59	Put	Bond Future	2,370.6900	2.3707	2,732.3600	2.7324	15.256	0	0	0
2019/10/16	R035	07/05/2020	9.75	Call	Bond Future	3,661.8800	3.6619	3,357.5900	3.3576	(8.310)	0	0	5,000
2019/10/16	R035	07/05/2020	10.75	Put	Bond Future	1,070.5400	1.0705	1,089.1300	1.0891	1.737	0	0	5,000
2019/10/16	R035	07/05/2020	9.48	Put	Bond Future	4,046.1500	4.0462	4,207.0400	4.2070	3.976	0	0	0
2019/10/16	R035	07/05/2020	9.47	Call	Bond Future	2,599.0300	2.5990	2,341.5800	2.3416	(9.906)	0	0	0
2019/10/16	R035	07/05/2020			Bond Future	9.6677	95.5775	9.7244	95.1574	0.586	0.0000	0.0000	0
2019/10/16	R035	07/05/2020	9.11	Put	Bond Future	5,765.7300	5.7657	5,996.5400	5.9965	4.003	0	0	0
2019/10/16	R035	07/05/2020	9.11	Call	Bond Future	1,481.3100	1.4813	1,292.0700	1.2921	(12.775)	0	0	5,000
2019/10/16	R035	07/05/2020	9.75	Put	Bond Future	3,053.1300	3.0531	3,168.8900	3.1689	3.792	0	0	0
2019/10/16	R035	07/05/2020	10.75	Call	Bond Future	8,639.6400	8.6396	8,238.1800	8.2382	(4.647)	0	0	0
2019/10/16	R035	07/05/2020	9.48	Call	Bond Future	2,634.7200	2.6347	2,375.5600	2.3756	(9.836)	0	0	0
2019/10/16	R035	07/05/2020	9.47	Put	Bond Future	4,086.5000	4.0865	4,249.1000	4.2491	3.979	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	R035	07/05/2020	9.49	Call	Bond Future	2,670.3800	2.6704	2,409.5100	2.4095	(9.769)	0	0	0
2019/10/16	R035	07/05/2020	9.49	Put	Bond Future	4,005.8600	4.0059	4,165.0400	4.1650	3.974	0	0	0
2019/10/16	R035	06/08/2020	9.00	Put	Bond Future	7,989.5700	7.9896	8,303.4000	8.3034	3.928	0	0	0
2019/10/16	R035	06/08/2020	9.92	Put	Bond Future	4,061.4600	4.0615	4,275.9200	4.2759	5.280	0	0	0
2019/10/16	R035	06/08/2020			Bond Future	9.7312	97.3564	9.7898	96.9285	0.602	0.0000	0.0000	0
2019/10/16	R035	06/08/2020	9.00	Call	Bond Future	2,400.8200	2.4008	2,286.7800	2.2868	(4.750)	0	0	24,761
2019/10/16	R035	06/08/2020	9.92	Call	Bond Future	5,430.5400	5.4305	5,217.1300	5.2171	(3.930)	0	0	0
2019/10/16	R035	06/08/2020	9.93	Call	Bond Future	5,471.1300	5.4711	5,256.6700	5.2567	(3.920)	0	0	0
2019/10/16	R035	06/08/2020	9.91	Put	Bond Future	4,092.4300	4.0924	4,308.2900	4.3083	5.275	0	0	0
2019/10/16	R035	06/08/2020	8.75	Put	Bond Future	9,233.5000	9.2335	9,575.9900	9.5760	3.709	0	0	0
2019/10/16	R035	06/08/2020	8.75	Call	Bond Future	1,623.4800	1.6235	1,538.1000	1.5381	(5.259)	0	0	3,000
2019/10/16	R035	06/08/2020	9.93	Put	Bond Future	4,030.3600	4.0304	4,243.7700	4.2438	5.295	0	0	0
2019/10/16	R035	06/08/2020	9.91	Call	Bond Future	5,389.7400	5.3897	5,177.7300	5.1777	(3.934)	0	0	0
2019/10/16	R186	07/11/2019	8.94	Call	Bond Future	3,950.0700	3.9501	3,650.8100	3.6508	(7.576)	0	0	0
2019/10/16	R186	07/11/2019	8.20	Call	Bond Future	596.2500	0.5963	475.5700	0.4756	(20.240)	0	0	0
2019/10/16	R186	07/11/2019	8.23	Call	Bond Future	679.2800	0.6793	546.6900	0.5467	(19.519)	0	0	4,955
2019/10/16	R186	07/11/2019			Bond Future	8.2336	116.1258	8.2876	115.8184	0.656	0.0000	0.0000	124,271
2019/10/16	R186	07/11/2019	8.94	Put	Bond Future	13.2600	0.0133	21.3800	0.0214	61.237	0	0	0
2019/10/16	R186	07/11/2019	8.25	Put	Bond Future	644.7200	0.6447	811.5000	0.8115	25.869	0	0	3,750
2019/10/16	R186	07/11/2019	8.25	Call	Bond Future	738.3000	0.7383	597.7000	0.5977	(19.044)	0	0	3,750
2019/10/16	R186	07/11/2019	8.73	Call	Bond Future	2,837.5800	2.8376	2,556.3600	2.5564	(9.911)	0	0	0
2019/10/16	R186	07/11/2019	8.73	Put	Bond Future	52.2100	0.0522	78.3700	0.0784	50.105	0	0	4,955
2019/10/16	R186	07/11/2019	8.95	Call	Bond Future	4,003.6300	4.0036	3,703.9000	3.7039	(7.486)	0	0	0
2019/10/16	R186	07/11/2019	8.96	Put	Bond Future	11.5700	0.0116	18.7700	0.0188	62.230	0	0	0
2019/10/16	R186	07/11/2019	8.20	Put	Bond Future	787.9500	0.7880	974.6500	0.9747	23.694	0	0	7,500
2019/10/16	R186	07/11/2019	8.23	Put	Bond Future	699.7000	0.6997	874.4900	0.8745	24.981	0	0	0
2019/10/16	R186	07/11/2019	8.95	Put	Bond Future	12.3900	0.0124	20.0400	0.0200	61.743	0	0	0
2019/10/16	R186	07/11/2019	8.96	Call	Bond Future	4,057.2200	4.0572	3,757.0400	3.7570	(7.399)	0	0	0
2019/10/16	R186	06/02/2020	8.11	Put	Bond Future	2,043.1100	2.0431	2,266.9900	2.2670	10.958	0	0	0
2019/10/16	R186	06/02/2020	8.50	Call	Bond Future	2,258.3500	2.2584	2,100.8500	2.1009	(6.974)	0	0	0
2019/10/16	R186	06/02/2020	8.57	Call	Bond Future	2,515.3300	2.5153	2,345.1100	2.3451	(6.767)	0	0	0
2019/10/16	R186	06/02/2020			Bond Future	8.2780	112.9223	8.3349	112.6089	0.686	0.0000	0.0000	5,040
2019/10/16	R186	06/02/2020	8.11	Call	Bond Future	1,109.3900	1.1094	1,019.9300	1.0199	(8.064)	0	0	1,007
2019/10/16	R186	06/02/2020	8.55	Call	Bond Future	2,440.7300	2.4407	2,274.1400	2.2741	(6.825)	0	0	0
2019/10/16	R186	06/02/2020	8.55	Put	Bond Future	950.6700	0.9507	1,097.4200	1.0974	15.436	0	0	0
2019/10/16	R186	06/02/2020	9.00	Put	Bond Future	409.3200	0.4093	487.4100	0.4874	19.078	0	0	1,007
2019/10/16	R186	06/02/2020	8.50	Put	Bond Future	1,040.3300	1.0403	1,196.1700	1.1962	14.980	0	0	1,007
2019/10/16	R186	06/02/2020	8.57	Put	Bond Future	916.7000	0.9167	1,059.8200	1.0598	15.613	0	0	0
2019/10/16	R186	06/02/2020	9.00	Call	Bond Future	4,309.3500	4.3094	4,074.1000	4.0741	(5.459)	0	0	0
2019/10/16	R186	06/02/2020	8.56	Call	Bond Future	2,477.9200	2.4779	2,309.6200	2.3096	(6.792)	0	0	0
2019/10/16	R186	06/02/2020	8.56	Put	Bond Future	933.5600	0.9336	1,078.6000	1.0786	15.536	0	0	0
2019/10/16	R186	07/05/2020	8.93	Call	Bond Future	4,157.5600	4.1576	4,038.1400	4.0381	(2.872)	0	0	0
2019/10/16	R186	07/05/2020	8.28	Put	Bond Future	2,171.8800	2.1719	2,422.4800	2.4225	11.538	0	0	0
2019/10/16	R186	07/05/2020	8.09	Put	Bond Future	2,699.9000	2.6999	2,979.3100	2.9793	10.349	0	0	0
2019/10/16	R186	07/05/2020			Bond Future	8.3242	114.9757	8.3839	114.6570	0.717	0.0000	0.0000	0
2019/10/16	R186	07/05/2020	8.08	Call	Bond Future	1,414.3600	1.4144	1,376.5100	1.3765	(2.676)	0	0	0
2019/10/16	R186	07/05/2020	8.08	Put	Bond Future	2,730.3200	2.7303	3,011.1600	3.0112	10.286	0	0	0

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2019/10/16	R186	07/05/2020	8.93	Put	Bond Future	976.7100	0.9767	1,175.9800	1.1760	20.402	0	0	6,000
2019/10/16	R186	07/05/2020	8.28	Call	Bond Future	1,935.2500	1.9353	1,867.1600	1.8672	(3.518)	0	0	6,000
2019/10/16	R186	07/05/2020	8.09	Call	Bond Future	1,438.2300	1.4382	1,398.9500	1.3990	(2.731)	0	0	0
2019/10/16	R186	07/05/2020	8.07	Call	Bond Future	1,390.7100	1.3907	1,353.9500	1.3540	(2.643)	0	0	0
2019/10/16	R186	07/05/2020	8.07	Put	Bond Future	2,760.9800	2.7610	3,042.9100	3.0429	10.211	0	0	0
2019/10/16	R186	07/05/2020	7.60	Put	Bond Future	4,497.4200	4.4974	4,814.5200	4.8145	7.051	0	0	0
2019/10/16	R186	07/05/2020	7.60	Call	Bond Future	536.0700	0.5361	534.4800	0.5345	(0.297)	0	0	6,000
2019/10/16	R186	06/08/2020	8.38	Put	Bond Future	0.0000	0.0000	2,744.6100	2.7446	100.000	0	0	0
2019/10/16	R186	06/08/2020			Bond Future	8.3647	111.8108	8.4276	111.4862	0.752	0.0000	0.0000	0
2019/10/16	R186	06/08/2020	8.37	Call	Bond Future	27.2000	0.0272	2,469.7100	2.4697	8979.816	0	0	0
2019/10/16	R186	06/08/2020	8.37	Put	Bond Future	0.0000	0.0000	2,767.1200	2.7671	100.000	0	0	0
2019/10/16	R186	06/08/2020	8.38	Call	Bond Future	78.9000	0.0789	2,498.9000	2.4989	3067.174	0	0	0
2019/10/16	R186	06/08/2020	8.36	Call	Bond Future	0.0000	0.0000	2,440.2700	2.4403	100.000	0	0	0
2019/10/16	R186	06/08/2020	8.36	Put	Bond Future	24.5300	0.0245	2,789.4100	2.7894	11271.423	0	0	0
2019/10/16	R197	07/11/2019			Bond Future	308.5929	308.5929	308.5892	308.5892	(0.001)	0.0000	0.0000	2,507
2019/10/16	R197	06/02/2020			Bond Future	306.5963	306.5963	306.5918	306.5918	(0.001)	0.0000	0.0000	40
2019/10/16	R197	07/05/2020			Bond Future	312.2449	312.2449	312.2413	312.2413	(0.001)	0.0000	0.0000	0
2019/10/16	R197	06/08/2020			Bond Future	310.3349	310.3349	310.3315	310.3315	(0.001)	0.0000	0.0000	0
2019/10/16	R202	07/11/2019			Bond Future	233.3506	233.3506	233.3611	233.3611	0.004	0.0000	0.0000	9,029
2019/10/16	R202	06/02/2020			Bond Future	233.5635	233.5635	233.5733	233.5733	0.004	0.0000	0.0000	0
2019/10/16	R202	07/05/2020			Bond Future	237.8668	237.8668	237.8776	237.8776	0.005	0.0000	0.0000	0
2019/10/16	R202	06/08/2020			Bond Future	238.2092	238.2092	238.2202	238.2202	0.005	0.0000	0.0000	0
2019/10/16	R207	07/11/2019	2.08	Put	Bond Future	844.0700	0.8441	846.2200	0.8462	0.255	0	0	0
2019/10/16	R207	07/11/2019			Bond Future	6.7979	102.4044	6.8101	102.4022	0.179	0.0000	0.0000	3,123
2019/10/16	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	R207	07/11/2019	2.07	Put	Bond Future	845.8700	0.8459	848.0200	0.8480	0.254	0	0	0
2019/10/16	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/16	R207	07/11/2019	2.06	Put	Bond Future	847.6800	0.8477	849.8300	0.8498	0.254	0	0	0
2019/10/16	R208	07/11/2019	6.83	Call	Bond Future	302.8300	0.3028	297.3500	0.2973	(1.810)	0	0	0
2019/10/16	R208	07/11/2019	6.82	Put	Bond Future	12.2700	0.0123	11.2600	0.0113	(8.231)	0	0	0
2019/10/16	R208	07/11/2019			Bond Future	6.6058	100.9708	6.6092	100.9664	0.051	0.0000	0.0000	11,067
2019/10/16	R208	07/11/2019	6.84	Call	Bond Future	314.6800	0.3147	309.2600	0.3093	(1.722)	0	0	0
2019/10/16	R208	07/11/2019	6.84	Put	Bond Future	9.9400	0.0099	8.9500	0.0090	(9.960)	0	0	0
2019/10/16	R208	07/11/2019	6.83	Put	Bond Future	11.0700	0.0111	10.0200	0.0100	(9.485)	0	0	0
2019/10/16	R208	07/11/2019	6.82	Call	Bond Future	291.0400	0.2910	285.6000	0.2856	(1.869)	0	0	0
2019/10/16	R208	06/02/2020	6.13	Put	Bond Future	358.9300	0.3589	362.7200	0.3627	1.056	0	0	0
2019/10/16	R208	06/02/2020	6.12	Call	Bond Future	24.3400	0.0243	23.3200	0.0233	(4.191)	0	0	0
2019/10/16	R208	06/02/2020			Bond Future	6.4375	102.7973	6.4420	102.7925	0.070	0.0000	0.0000	0
2019/10/16	R208	06/02/2020	6.13	Call	Bond Future	25.6900	0.0257	24.6300	0.0246	(4.126)	0	0	0
2019/10/16	R208	06/02/2020	6.12	Put	Bond Future	368.4500	0.3684	372.2800	0.3723	1.039	0	0	0
2019/10/16	R208	06/02/2020	6.14	Call	Bond Future	27.2400	0.0272	26.1300	0.0261	(4.075)	0	0	0
2019/10/16	R208	06/02/2020	6.14	Put	Bond Future	349.6200	0.3496	353.3600	0.3534	1.070	0	0	0
2019/10/16	R208	07/05/2020	4.81	Call	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	0

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2019/10/16	R208	07/05/2020	4.80	Put	Bond Future	1,174.7900	1.1748	1,179.3700	1.1794	0.390	0	0	0
2019/10/16	R208	07/05/2020			Bond Future	6.1635	101.2634	6.1690	101.2588	0.088	0.0000	0.0000	0
2019/10/16	R208	07/05/2020	4.82	Call	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2019/10/16	R208	07/05/2020	4.82	Put	Bond Future	1,157.4200	1.1574	1,161.9900	1.1620	0.395	0	0	0
2019/10/16	R208	07/05/2020	4.81	Put	Bond Future	1,166.1000	1.1661	1,170.6800	1.1707	0.393	0	0	0
2019/10/16	R208	07/05/2020	4.80	Call	Bond Future	0.1400	0.0001	0.0800	0.0001	(42.857)	0	0	0
2019/10/16	R208	06/08/2020	5.57	Put	Bond Future	23.6400	0.0236	191.3800	0.1914	709.560	0	0	0
2019/10/16	R208	06/08/2020			Bond Future	5.6080	103.1481	5.6155	103.1434	0.135	0.0000	0.0000	0
2019/10/16	R208	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	159.7400	0.1597	100.000	0	0	0
2019/10/16	R208	06/08/2020	5.56	Put	Bond Future	29.8700	0.0299	194.3100	0.1943	550.519	0	0	0
2019/10/16	R208	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	163.0400	0.1630	100.000	0	0	0
2019/10/16	R208	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	156.4700	0.1565	100.000	0	0	0
2019/10/16	R208	06/08/2020	5.55	Put	Bond Future	36.1000	0.0361	197.2700	0.1973	446.454	0	0	0
2019/10/16	R209	07/11/2019	9.82	Call	Bond Future	2,254.3500	2.2544	1,949.9300	1.9499	(13.504)	0	0	0
2019/10/16	R209	07/11/2019	9.77	Put	Bond Future	333.9700	0.3340	463.0000	0.4630	38.635	0	0	8,000
2019/10/16	R209	07/11/2019	9.33	Call	Bond Future	425.2600	0.4253	333.7800	0.3338	(21.512)	0	0	8,000
2019/10/16	R209	07/11/2019			Bond Future	9.5119	73.9112	9.5753	73.4961	0.667	0.0000	0.0000	100,287
2019/10/16	R209	07/11/2019	9.80	Call	Bond Future	2,152.3800	2.1524	1,855.1000	1.8551	(13.812)	0	0	0
2019/10/16	R209	07/11/2019	9.80	Put	Bond Future	293.6400	0.2936	411.4500	0.4115	40.121	0	0	0
2019/10/16	R209	07/11/2019	9.50	Put	Bond Future	957.1000	0.9571	1,207.4200	1.2074	26.154	0	0	0
2019/10/16	R209	07/11/2019	9.50	Call	Bond Future	879.0300	0.8790	714.2600	0.7143	(18.745)	0	0	5,000
2019/10/16	R209	07/11/2019	8.92	Put	Bond Future	4,070.0900	4.0701	4,477.9100	4.4779	10.020	0	0	0
2019/10/16	R209	07/11/2019	8.92	Call	Bond Future	26.3800	0.0264	19.1100	0.0191	(27.559)	0	0	8,000
2019/10/16	R209	07/11/2019	9.82	Put	Bond Future	269.1500	0.2691	379.8200	0.3798	41.118	0	0	0
2019/10/16	R209	07/11/2019	9.77	Call	Bond Future	2,002.3900	2.0024	1,716.3300	1.7163	(14.286)	0	0	0
2019/10/16	R209	07/11/2019	9.33	Put	Bond Future	1,634.7700	1.6348	1,958.3800	1.9584	19.795	0	0	0
2019/10/16	R209	07/11/2019	9.81	Call	Bond Future	2,203.2000	2.2032	1,902.3200	1.9023	(13.656)	0	0	0
2019/10/16	R209	07/11/2019	9.81	Put	Bond Future	281.1900	0.2812	395.4000	0.3954	40.617	0	0	0
2019/10/16	R209	06/02/2020	9.52	Put	Bond Future	2,201.7600	2.2018	2,547.6400	2.5476	15.709	0	0	0
2019/10/16	R209	06/02/2020			Bond Future	9.5718	75.2482	9.6371	74.8254	0.683	0.0000	0.0000	0
2019/10/16	R209	06/02/2020	9.51	Call	Bond Future	1,832.1100	1.8321	1,757.0300	1.7570	(4.098)	0	0	0
2019/10/16	R209	06/02/2020	9.51	Put	Bond Future	2,234.9000	2.2349	2,582.6400	2.5826	15.560	0	0	0
2019/10/16	R209	06/02/2020	9.52	Call	Bond Future	1,864.4000	1.8644	1,787.4600	1.7875	(4.127)	0	0	0
2019/10/16	R209	06/02/2020	9.50	Call	Bond Future	1,800.1200	1.8001	1,727.0300	1.7270	(4.060)	0	0	0
2019/10/16	R209	06/02/2020	9.50	Put	Bond Future	2,268.4300	2.2684	2,618.1600	2.6182	15.417	0	0	0
2019/10/16	R209	07/05/2020	9.47	Call	Bond Future	2,363.9900	2.3640	2,134.2100	2.1342	(9.720)	0	0	0
2019/10/16	R209	07/05/2020			Bond Future	9.6329	73.4653	9.7002	73.0350	0.699	0.0000	0.0000	0
2019/10/16	R209	07/05/2020	9.45	Call	Bond Future	2,301.8200	2.3018	2,075.5800	2.0756	(9.829)	0	0	0
2019/10/16	R209	07/05/2020	9.45	Put	Bond Future	3,489.5700	3.4896	3,693.6700	3.6937	5.849	0	0	0
2019/10/16	R209	07/05/2020	9.47	Put	Bond Future	3,420.5000	3.4205	3,621.0600	3.6211	5.863	0	0	0
2019/10/16	R209	07/05/2020	9.46	Call	Bond Future	2,332.6900	2.3327	2,104.7900	2.1048	(9.770)	0	0	0
2019/10/16	R209	07/05/2020	9.46	Put	Bond Future	3,454.7800	3.4548	3,657.2200	3.6572	5.860	0	0	0
2019/10/16	R209	06/08/2020	5.55	Put	Bond Future	34,684.1100	34.6841	35,122.8200	35.1228	1.265	0	0	0
2019/10/16	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.4300	0.0004	100.000	0	0	0
2019/10/16	R209	06/08/2020			Bond Future	9.6912	74.8327	9.7605	74.3944	0.716	0.0000	0.0000	0
2019/10/16	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.4400	0.0004	100.000	0	0	0
2019/10/16	R209	06/08/2020	5.57	Put	Bond Future	34,467.2700	34.4673	34,906.0100	34.9060	1.273	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	R209	06/08/2020	5.55	Call	Bond Future	0.0000		0.0000	0.4100	0.0004	100.000	0	0	0
2019/10/16	R209	06/08/2020	5.56	Put	Bond Future	34,575.6200		34.5756	35,014.3500	35.0143	1.269	0	0	0
2019/10/16	R210	07/11/2019			Bond Future	188.5065		188.5065	188.5131	188.5131	0.003	0.0000	0.0000	2,132
2019/10/16	R210	06/02/2020			Bond Future	191.9631		191.9631	191.9692	191.9692	0.003	0.0000	0.0000	0
2019/10/16	R210	07/05/2020			Bond Future	192.8499		192.8499	192.8567	192.8567	0.004	0.0000	0.0000	0
2019/10/16	R210	06/08/2020			Bond Future	196.4834		196.4834	196.4905	196.4905	0.004	0.0000	0.0000	0
2019/10/16	R212	07/11/2019			Bond Future	162.1485		162.1485	162.1464	162.1464	(0.001)	0.0000	0.0000	7,384
2019/10/16	R212	06/02/2020			Bond Future	162.8758		162.8758	162.8732	162.8732	(0.002)	0.0000	0.0000	0
2019/10/16	R212	07/05/2020			Bond Future	165.8766		165.8766	165.8745	165.8745	(0.001)	0.0000	0.0000	0
2019/10/16	R212	06/08/2020			Bond Future	166.7084		166.7084	166.7063	166.7063	(0.001)	0.0000	0.0000	0
2019/10/16	R213	07/11/2019	9.59	Put	Bond Future	105.1400		0.1051	136.3900	0.1364	29.722	0	0	0
2019/10/16	R213	07/11/2019	9.58	Call	Bond Future	2,813.3500		2.8133	2,639.4300	2.6394	(6.182)	0	0	0
2019/10/16	R213	07/11/2019			Bond Future	9.1383		86.5195	9.1714	86.3130	0.362	0.0000	0.0000	23,319
2019/10/16	R213	07/11/2019	9.59	Call	Bond Future	2,867.5700		2.8676	2,692.3600	2.6924	(6.110)	0	0	0
2019/10/16	R213	07/11/2019	9.58	Put	Bond Future	110.7800		0.1108	143.3200	0.1433	29.374	0	0	0
2019/10/16	R213	07/11/2019	9.60	Call	Bond Future	2,921.9900		2.9220	2,745.5100	2.7455	(6.040)	0	0	0
2019/10/16	R213	07/11/2019	9.60	Put	Bond Future	99.7700		0.0998	129.7500	0.1297	30.049	0	0	0
2019/10/16	R213	06/02/2020	9.27	Call	Bond Future	2,102.1900		2.1022	2,047.1700	2.0472	(2.617)	0	0	0
2019/10/16	R213	06/02/2020	9.26	Put	Bond Future	1,720.7700		1.7208	1,877.4100	1.8774	9.103	0	0	0
2019/10/16	R213	06/02/2020			Bond Future	9.2033		88.0846	9.2376	87.8741	0.373	0.0000	0.0000	0
2019/10/16	R213	06/02/2020	9.28	Call	Bond Future	2,136.6200		2.1366	2,080.0800	2.0801	(2.646)	0	0	0
2019/10/16	R213	06/02/2020	9.28	Put	Bond Future	1,667.1100		1.6671	1,821.0900	1.8211	9.236	0	0	0
2019/10/16	R213	06/02/2020	9.27	Put	Bond Future	1,693.6800		1.6937	1,849.1800	1.8492	9.181	0	0	0
2019/10/16	R213	06/02/2020	9.26	Call	Bond Future	2,068.2200		2.0682	2,014.3400	2.0143	(2.605)	0	0	0
2019/10/16	R213	07/05/2020	9.01	Put	Bond Future	3,446.6100		3.4466	3,563.4400	3.5634	3.390	0	0	0
2019/10/16	R213	07/05/2020	9.00	Call	Bond Future	1,869.1100		1.8691	1,772.7200	1.7727	(5.157)	0	0	0
2019/10/16	R213	07/05/2020			Bond Future	9.2637		86.1345	9.2992	85.9204	0.383	0.0000	0.0000	0
2019/10/16	R213	07/05/2020	9.01	Call	Bond Future	1,896.0000		1.8960	1,798.7700	1.7988	(5.128)	0	0	0
2019/10/16	R213	07/05/2020	9.00	Put	Bond Future	3,481.6100		3.4816	3,599.2800	3.5993	3.380	0	0	0
2019/10/16	R213	07/05/2020	9.02	Call	Bond Future	1,922.8400		1.9228	1,825.0300	1.8250	(5.087)	0	0	0
2019/10/16	R213	07/05/2020	9.02	Put	Bond Future	3,411.6200		3.4116	3,527.8700	3.5279	3.407	0	0	0
2019/10/16	R213	06/08/2020	9.31	Call	Bond Future	0.0000		0.0000	3,151.0700	3.1511	100.000	0	0	0
2019/10/16	R213	06/08/2020			Bond Future	9.3202		87.7376	9.3570	87.5196	0.395	0.0000	0.0000	0
2019/10/16	R213	06/08/2020	9.29	Call	Bond Future	0.0000		0.0000	3,086.9600	3.0870	100.000	0	0	0
2019/10/16	R213	06/08/2020	9.29	Put	Bond Future	179.8100		0.1798	3,484.7400	3.4847	1838.012	0	0	0
2019/10/16	R213	06/08/2020	9.31	Put	Bond Future	60.8300		0.0608	3,429.8700	3.4299	5538.451	0	0	0
2019/10/16	R213	06/08/2020	9.30	Call	Bond Future	0.0000		0.0000	3,118.9500	3.1189	100.000	0	0	0
2019/10/16	R213	06/08/2020	9.30	Put	Bond Future	120.2900		0.1203	3,457.2100	3.4572	2774.063	0	0	0
2019/10/16	R214	07/11/2019	10.02	Put	Bond Future	395.3800		0.3954	510.7900	0.5108	29.190	0	0	0
2019/10/16	R214	07/11/2019			Bond Future	9.7785		72.1531	9.8266	71.8270	0.492	0.0000	0.0000	16,236
2019/10/16	R214	07/11/2019	10.01	Call	Bond Future	1,958.6200		1.9586	1,751.1100	1.7511	(10.595)	0	0	0
2019/10/16	R214	07/11/2019	10.01	Put	Bond Future	411.5400		0.4115	530.1000	0.5301	28.809	0	0	0
2019/10/16	R214	07/11/2019	10.02	Call	Bond Future	2,008.0800		2.0081	1,797.4200	1.7974	(10.491)	0	0	0
2019/10/16	R214	07/11/2019	10.00	Call	Bond Future	1,909.6100		1.9096	1,705.3000	1.7053	(10.699)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	R214	07/11/2019	10.00	Put	Bond Future	428.2400	0.4282	550.0000	0.5500	28.433	0	0	0
2019/10/16	R214	06/02/2020	9.73	Call	Bond Future	1,775.8600	1.7759	1,768.6200	1.7686	(0.408)	0	0	0
2019/10/16	R214	06/02/2020			Bond Future	9.8447	73.4583	9.8943	73.1262	0.504	0.0000	0.0000	0
2019/10/16	R214	06/02/2020	9.71	Call	Bond Future	1,710.6000	1.7106	1,708.4300	1.7084	(0.127)	0	0	0
2019/10/16	R214	06/02/2020	9.71	Put	Bond Future	2,625.4600	2.6255	2,955.4500	2.9555	12.569	0	0	0
2019/10/16	R214	06/02/2020	9.73	Put	Bond Future	2,553.7400	2.5537	2,878.6600	2.8787	12.723	0	0	0
2019/10/16	R214	06/02/2020	9.72	Call	Bond Future	1,743.1600	1.7432	1,738.3000	1.7383	(0.279)	0	0	0
2019/10/16	R214	06/02/2020	9.72	Put	Bond Future	2,589.4800	2.5895	2,916.7800	2.9168	12.640	0	0	0
2019/10/16	R214	07/05/2020	9.77	Put	Bond Future	3,546.8500	3.5469	3,673.9700	3.6740	3.584	0	0	0
2019/10/16	R214	07/05/2020			Bond Future	9.9066	71.4960	9.9576	71.1580	0.515	0.0000	0.0000	0
2019/10/16	R214	07/05/2020	9.76	Call	Bond Future	2,596.5200	2.5965	2,386.8900	2.3869	(8.073)	0	0	0
2019/10/16	R214	07/05/2020	9.76	Put	Bond Future	3,582.3900	3.5824	3,710.7900	3.7108	3.584	0	0	0
2019/10/16	R214	07/05/2020	9.77	Call	Bond Future	2,628.9100	2.6289	2,418.0000	2.4180	(8.023)	0	0	0
2019/10/16	R214	07/05/2020	9.75	Call	Bond Future	2,564.5500	2.5645	2,356.1900	2.3562	(8.125)	0	0	0
2019/10/16	R214	07/05/2020	9.75	Put	Bond Future	3,618.4500	3.6185	3,748.1200	3.7481	3.584	0	0	0
2019/10/16	R214	06/08/2020	9.98	Put	Bond Future	0.0000	0.0000	3,971.6300	3.9716	100.000	0	0	0
2019/10/16	R214	06/08/2020	9.97	Call	Bond Future	28.8900	0.0289	3,688.4500	3.6885	12667.220	0	0	0
2019/10/16	R214	06/08/2020			Bond Future	9.9656	72.8267	10.0181	72.4823	0.527	0.0000	0.0000	0
2019/10/16	R214	06/08/2020	9.98	Call	Bond Future	94.6100	0.0946	3,721.9200	3.7219	3833.960	0	0	0
2019/10/16	R214	06/08/2020	9.97	Put	Bond Future	0.0000	0.0000	4,003.8800	4.0039	100.000	0	0	0
2019/10/16	R214	06/08/2020	9.99	Call	Bond Future	160.2300	0.1602	3,755.2600	3.7553	2243.668	0	0	0
2019/10/16	R214	06/08/2020	9.99	Put	Bond Future	0.0000	0.0000	3,939.3500	3.9394	100.000	0	0	0
2019/10/16	R248	07/11/2019	10.02	Call	Bond Future	2,147.7400	2.1477	1,883.6900	1.8837	(12.294)	0	0	0
2019/10/16	R248	07/11/2019	10.01	Put	Bond Future	586.6900	0.5867	828.4100	0.8284	41.201	0	0	0
2019/10/16	R248	07/11/2019			Bond Future	9.8338	91.4464	9.8920	90.9458	0.591	0.0000	0.0000	89,446
2019/10/16	R248	07/11/2019	10.03	Call	Bond Future	2,208.0600	2.2081	1,938.7700	1.9388	(12.196)	0	0	0
2019/10/16	R248	07/11/2019	10.03	Put	Bond Future	538.8800	0.5389	770.1800	0.7702	42.922	0	0	0
2019/10/16	R248	07/11/2019	10.02	Put	Bond Future	562.3300	0.5623	798.8700	0.7989	42.064	0	0	0
2019/10/16	R248	07/11/2019	10.01	Call	Bond Future	2,088.1800	2.0882	1,829.3100	1.8293	(12.397)	0	0	0
2019/10/16	R248	06/02/2020	9.71	Put	Bond Future	3,535.7100	3.5357	3,928.1900	3.9282	11.100	0	0	0
2019/10/16	R248	06/02/2020			Bond Future	9.9013	93.1007	9.9613	92.5907	0.606	0.0000	0.0000	400
2019/10/16	R248	06/02/2020	9.71	Call	Bond Future	1,875.8500	1.8759	1,758.3600	1.7584	(6.263)	0	0	0
2019/10/16	R248	06/02/2020	9.70	Put	Bond Future	3,585.1800	3.5852	3,980.2800	3.9803	11.020	0	0	0
2019/10/16	R248	06/02/2020	9.72	Call	Bond Future	1,914.8300	1.9148	1,794.9300	1.7949	(6.262)	0	0	0
2019/10/16	R248	06/02/2020	9.72	Put	Bond Future	3,486.5900	3.4866	3,876.6600	3.8767	11.188	0	0	0
2019/10/16	R248	06/02/2020	9.70	Call	Bond Future	1,837.0800	1.8371	1,722.2100	1.7222	(6.253)	0	0	0
2019/10/16	R248	07/05/2020	9.79	Call	Bond Future	3,088.5800	3.0886	2,767.6100	2.7676	(10.392)	0	0	0
2019/10/16	R248	07/05/2020	9.77	Put	Bond Future	4,676.5000	4.6765	4,878.9300	4.8789	4.329	0	0	0
2019/10/16	R248	07/05/2020			Bond Future	9.9644	90.3537	10.0262	89.8347	0.620	0.0000	0.0000	0
2019/10/16	R248	07/05/2020	9.79	Put	Bond Future	4,581.9200	4.5819	4,779.9600	4.7800	4.322	0	0	0
2019/10/16	R248	07/05/2020	9.77	Call	Bond Future	3,009.0900	3.0091	2,692.5100	2.6925	(10.521)	0	0	0
2019/10/16	R248	07/05/2020	9.78	Put	Bond Future	4,629.0100	4.6290	4,829.3800	4.8294	4.329	0	0	0
2019/10/16	R248	07/05/2020	9.78	Call	Bond Future	3,048.7000	3.0487	2,730.0600	2.7301	(10.452)	0	0	0
2019/10/16	R248	06/08/2020	9.00	Put	Bond Future	11,056.2200	11.0562	11,489.2200	11.4892	3.916	0	0	0
2019/10/16	R248	06/08/2020	10.20	Call	Bond Future	6,080.1600	6.0802	5,947.7800	5.9478	(2.177)	0	0	0
2019/10/16	R248	06/08/2020			Bond Future	10.0246	92.0355	10.0883	91.5068	0.635	0.0000	0.0000	0
2019/10/16	R248	06/08/2020	9.25	Put	Bond Future	9,314.7500	9.3148	9,719.8100	9.7198	4.349	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/16	R248	06/08/2020	9.25	Call	Bond Future	2,415.7200	2.4157	2,292.1100	2.2921	(5.117)	0	0	20,640
2019/10/16	R248	06/08/2020	10.18	Call	Bond Future	5,989.2600	5.9893	5,857.4400	5.8574	(2.201)	0	0	0
2019/10/16	R248	06/08/2020	10.18	Put	Bond Future	4,708.8500	4.7088	5,105.7000	5.1057	8.428	0	0	0
2019/10/16	R248	06/08/2020	9.00	Call	Bond Future	1,731.1600	1.7312	1,635.4900	1.6355	(5.526)	0	0	3,000
2019/10/16	R248	06/08/2020	10.20	Put	Bond Future	4,637.3000	4.6373	5,033.5900	5.0336	8.546	0	0	0
2019/10/16	R248	06/08/2020	10.19	Call	Bond Future	6,034.6500	6.0347	5,902.7100	5.9027	(2.186)	0	0	0
2019/10/16	R248	06/08/2020	10.19	Put	Bond Future	4,672.9500	4.6730	5,069.6800	5.0697	8.490	0	0	0
Total												1107558	