



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 28/10/2019 TO 28/10/2019

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
2019/10/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	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
2019/10/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	2025	07/11/2019			Bond Future	137.5013	137.5013	137.6369	137.6369	0.099	0.0000	0.0000	731
2019/10/28	2025	06/02/2020			Bond Future	138.5418	138.5418	138.6797	138.6797	0.100	0.0000	0.0000	1,363
2019/10/28	2025	07/05/2020			Bond Future	141.0951	141.0951	141.2357	141.2357	0.100	0.0000	0.0000	0
2019/10/28	2025	06/08/2020			Bond Future	142.2462	142.2462	142.3895	142.3895	0.101	0.0000	0.0000	0
2019/10/28	2029	07/11/2019			Bond Future	101.7125	101.7125	101.8428	101.8428	0.128	0.0000	0.0000	1,851
2019/10/28	2029	06/02/2020			Bond Future	103.5725	103.5725	103.7050	103.7050	0.128	0.0000	0.0000	3,860
2019/10/28	2029	07/05/2020			Bond Future	104.3689	104.3689	104.5039	104.5039	0.129	0.0000	0.0000	0
2019/10/28	2029	06/08/2020			Bond Future	106.3338	106.3338	106.4715	106.4715	0.129	0.0000	0.0000	0
2019/10/28	2030	07/11/2019	9.49	Put	Bond Future	7.4800	0.0075	2.6900	0.0027	(64.037)	0	0	0
2019/10/28	2030	07/11/2019	9.76	Put	Bond Future	0.5600	0.0006	0.1000	0.0001	(82.143)	0	0	5,500
2019/10/28	2030	07/11/2019	9.30	Put	Bond Future	37.3900	0.0374	19.6500	0.0197	(47.446)	0	0	2,750
2019/10/28	2030	07/11/2019	9.20	Put	Bond Future	80.9800	0.0810	50.3400	0.0503	(37.837)	0	0	2,750
2019/10/28	2030	07/11/2019	8.40	Put	Bond Future	3,033.4700	3.0335	3,052.2900	3.0523	0.620	0	0	0
2019/10/28	2030	07/11/2019			Bond Future	8.8634	96.5144	8.8677	96.4865	0.049	0.0000	0.0000	26,351
2019/10/28	2030	07/11/2019	9.48	Call	Bond Future	3,836.5700	3.8366	3,803.4500	3.8035	(0.863)	0	0	0
2019/10/28	2030	07/11/2019	9.48	Put	Bond Future	8.1800	0.0082	3.0000	0.0030	(63.325)	0	0	0
2019/10/28	2030	07/11/2019	9.10	Put	Bond Future	164.6400	0.1646	118.0100	0.1180	(28.322)	0	0	0
2019/10/28	2030	07/11/2019	9.10	Call	Bond Future	1,658.7000	1.6587	1,584.1300	1.5841	(4.496)	0	0	5,500
2019/10/28	2030	07/11/2019	8.60	Put	Bond Future	1,812.8200	1.8128	1,797.9200	1.7979	(0.822)	0	0	0
2019/10/28	2030	07/11/2019	8.60	Call	Bond Future	112.5300	0.1125	69.6900	0.0697	(38.070)	0	0	5,500
2019/10/28	2030	07/11/2019	9.30	Call	Bond Future	2,769.8600	2.7699	2,724.1800	2.7242	(1.649)	0	0	0
2019/10/28	2030	07/11/2019	9.05	Call	Bond Future	1,408.9200	1.4089	1,326.6200	1.3266	(5.841)	0	0	0
2019/10/28	2030	07/11/2019	9.05	Put	Bond Future	227.9200	0.2279	173.5600	0.1736	(23.850)	0	0	5,403
2019/10/28	2030	07/11/2019	9.49	Call	Bond Future	3,896.2500	3.8963	3,863.5200	3.8635	(0.840)	0	0	0
2019/10/28	2030	07/11/2019	9.76	Call	Bond Future	5,499.3500	5.4993	5,470.9500	5.4710	(0.516)	0	0	0
2019/10/28	2030	07/11/2019	9.85	Put	Bond Future	0.2200	0.0002	0.0300	0.0000	(86.364)	0	0	2,500
2019/10/28	2030	07/11/2019	8.57	Put	Bond Future	1,983.0600	1.9831	1,975.1200	1.9751	(0.400)	0	0	0
2019/10/28	2030	07/11/2019	9.20	Call	Bond Future	2,197.0000	2.1970	2,138.4200	2.1384	(2.666)	0	0	0
2019/10/28	2030	07/11/2019	9.25	Call	Bond Future	2,480.0800	2.4801	2,428.5900	2.4286	(2.076)	0	0	0
2019/10/28	2030	07/11/2019	8.40	Call	Bond Future	14.9200	0.0149	5.8000	0.0058	(61.126)	0	0	0
2019/10/28	2030	07/11/2019	9.47	Call	Bond Future	3,776.9100	3.7769	3,743.3900	3.7434	(0.887)	0	0	0
2019/10/28	2030	07/11/2019	9.47	Put	Bond Future	8.9400	0.0089	3.3600	0.0034	(62.416)	0	0	0
2019/10/28	2030	07/11/2019	9.12	Put	Bond Future	143.7400	0.1437	100.3600	0.1004	(30.179)	0	0	0
2019/10/28	2030	07/11/2019	9.12	Call	Bond Future	1,762.6300	1.7626	1,691.3100	1.6913	(4.046)	0	0	0
2019/10/28	2030	07/11/2019	9.70	Call	Bond Future	5,145.3400	5.1453	5,116.6000	5.1166	(0.559)	0	0	0
2019/10/28	2030	07/11/2019	9.70	Put	Bond Future	1.0200	0.0010	0.2200	0.0002	(78.431)	0	0	0
2019/10/28	2030	07/11/2019	9.35	Call	Bond Future	3,063.6200	3.0636	3,022.6800	3.0227	(1.336)	0	0	0
2019/10/28	2030	07/11/2019	9.35	Put	Bond Future	24.9700	0.0250	11.9700	0.0120	(52.062)	0	0	2,500
2019/10/28	2030	07/11/2019	9.85	Call	Bond Future	6,027.1900	6.0272	5,999.0600	5.9991	(0.467)	0	0	0
2019/10/28	2030	07/11/2019	8.57	Call	Bond Future	86.5400	0.0865	50.6600	0.0507	(41.461)	0	0	0
2019/10/28	2030	07/11/2019	8.95	Call	Bond Future	962.6000	0.9626	869.5300	0.8695	(9.669)	0	0	0
2019/10/28	2030	07/11/2019	8.95	Put	Bond Future	411.9300	0.4119	346.8000	0.3468	(15.811)	0	0	5,070

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/28	2030	07/11/2019	9.25	Put	Bond Future	55.1500	0.0551	31.6000	0.0316	(42.702)	0	0	0
2019/10/28	2030	06/02/2020	8.40	Call	Bond Future	567.1600	0.5672	541.7100	0.5417	(4.487)	0	0	5,820
2019/10/28	2030	06/02/2020	9.25	Call	Bond Future	3,073.5400	3.0735	3,029.3600	3.0294	(1.437)	0	0	0
2019/10/28	2030	06/02/2020	9.14	Call	Bond Future	2,628.6500	2.6287	2,584.8600	2.5849	(1.666)	0	0	0
2019/10/28	2030	06/02/2020	9.15	Put	Bond Future	1,240.5500	1.2406	1,225.2300	1.2252	(1.235)	0	0	0
2019/10/28	2030	06/02/2020			Bond Future	8.9195	94.2467	8.9241	94.2182	0.051	0.0000	0.0000	75,002
2019/10/28	2030	06/02/2020	9.00	Put	Bond Future	1,607.3600	1.6074	1,593.4500	1.5934	(0.865)	0	0	0
2019/10/28	2030	06/02/2020	9.00	Call	Bond Future	2,108.9700	2.1090	2,066.5400	2.0665	(2.012)	0	0	5,820
2019/10/28	2030	06/02/2020	8.40	Put	Bond Future	3,892.2200	3.8922	3,895.2900	3.8953	0.079	0	0	0
2019/10/28	2030	06/02/2020	9.25	Put	Bond Future	1,035.8500	1.0358	1,020.1900	1.0202	(1.512)	0	0	5,000
2019/10/28	2030	06/02/2020	9.14	Put	Bond Future	1,262.7100	1.2627	1,247.4400	1.2474	(1.209)	0	0	0
2019/10/28	2030	06/02/2020	9.15	Call	Bond Future	2,667.8300	2.6678	2,623.9900	2.6240	(1.643)	0	0	0
2019/10/28	2030	06/02/2020	9.16	Call	Bond Future	2,707.2700	2.7073	2,663.3700	2.6634	(1.622)	0	0	0
2019/10/28	2030	06/02/2020	9.16	Put	Bond Future	1,218.7100	1.2187	1,203.3300	1.2033	(1.262)	0	0	0
2019/10/28	2030	07/05/2020	8.78	Put	Bond Future	3,159.9300	3.1599	3,157.4600	3.1575	(0.078)	0	0	0
2019/10/28	2030	07/05/2020	8.79	Call	Bond Future	1,958.7900	1.9588	1,927.1500	1.9272	(1.615)	0	0	0
2019/10/28	2030	07/05/2020			Bond Future	8.9788	95.9609	8.9836	95.9319	0.053	0.0000	0.0000	0
2019/10/28	2030	07/05/2020	8.80	Call	Bond Future	1,987.1500	1.9872	1,955.3500	1.9553	(1.600)	0	0	0
2019/10/28	2030	07/05/2020	8.80	Put	Bond Future	3,092.0700	3.0921	3,089.2700	3.0893	(0.091)	0	0	0
2019/10/28	2030	07/05/2020	8.78	Call	Bond Future	1,930.3800	1.9304	1,898.9100	1.8989	(1.630)	0	0	0
2019/10/28	2030	07/05/2020	8.79	Put	Bond Future	3,126.0000	3.1260	3,123.3600	3.1234	(0.084)	0	0	0
2019/10/28	2030	06/08/2020	9.11	Call	Bond Future	3,430.4100	3.4304	3,397.7000	3.3977	(0.954)	0	0	0
2019/10/28	2030	06/08/2020			Bond Future	9.0355	93.7364	9.0405	93.7069	0.054	0.0000	0.0000	0
2019/10/28	2030	06/08/2020	9.09	Call	Bond Future	3,361.8600	3.3619	3,329.3500	3.3294	(0.967)	0	0	0
2019/10/28	2030	06/08/2020	9.09	Put	Bond Future	3,035.5900	3.0356	3,032.6200	3.0326	(0.098)	0	0	0
2019/10/28	2030	06/08/2020	9.11	Put	Bond Future	2,984.6700	2.9847	2,981.5000	2.9815	(0.106)	0	0	0
2019/10/28	2030	06/08/2020	9.10	Call	Bond Future	3,396.0700	3.3961	3,363.4500	3.3635	(0.961)	0	0	0
2019/10/28	2030	06/08/2020	9.10	Put	Bond Future	3,010.0400	3.0100	3,006.9600	3.0070	(0.102)	0	0	0
2019/10/28	2032	07/11/2019	9.71	Call	Bond Future	3,557.3100	3.5573	3,512.2000	3.5122	(1.268)	0	0	0
2019/10/28	2032	07/11/2019	9.70	Put	Bond Future	31.0500	0.0310	15.0700	0.0151	(51.465)	0	0	0
2019/10/28	2032	07/11/2019			Bond Future	9.1892	94.0920	9.1935	94.0619	0.047	0.0000	0.0000	20,850
2019/10/28	2032	07/11/2019	9.72	Call	Bond Future	3,621.1200	3.6211	3,576.9000	3.5769	(1.221)	0	0	0
2019/10/28	2032	07/11/2019	9.72	Put	Bond Future	26.6600	0.0267	12.4900	0.0125	(53.151)	0	0	0
2019/10/28	2032	07/11/2019	9.71	Put	Bond Future	28.7800	0.0288	13.7200	0.0137	(52.328)	0	0	0
2019/10/28	2032	07/11/2019	9.70	Call	Bond Future	3,493.5900	3.4936	3,447.5600	3.4476	(1.318)	0	0	0
2019/10/28	2032	06/02/2020	9.40	Put	Bond Future	1,658.0900	1.6581	1,640.4900	1.6405	(1.061)	0	0	0
2019/10/28	2032	06/02/2020			Bond Future	9.2516	95.7893	9.2561	95.7586	0.048	0.0000	0.0000	54,303
2019/10/28	2032	06/02/2020	9.39	Call	Bond Future	2,625.9200	2.6259	2,577.7700	2.5778	(1.834)	0	0	0
2019/10/28	2032	06/02/2020	9.39	Put	Bond Future	1,685.2600	1.6853	1,667.7600	1.6678	(1.038)	0	0	0
2019/10/28	2032	06/02/2020	9.40	Call	Bond Future	2,666.1900	2.6662	2,617.9400	2.6179	(1.810)	0	0	0
2019/10/28	2032	06/02/2020	9.38	Call	Bond Future	2,585.9300	2.5859	2,537.9000	2.5379	(1.857)	0	0	0
2019/10/28	2032	06/02/2020	9.38	Put	Bond Future	1,712.7800	1.7128	1,695.4000	1.6954	(1.015)	0	0	0
2019/10/28	2032	07/05/2020	9.19	Call	Bond Future	2,449.0100	2.4490	2,412.6100	2.4126	(1.486)	0	0	0
2019/10/28	2032	07/05/2020			Bond Future	9.3149	93.3721	9.3196	93.3409	0.050	0.0000	0.0000	0
2019/10/28	2032	07/05/2020	9.17	Call	Bond Future	2,384.3800	2.3844	2,348.3100	2.3483	(1.513)	0	0	0
2019/10/28	2032	07/05/2020	9.17	Put	Bond Future	3,366.4300	3.3664	3,361.5000	3.3615	(0.146)	0	0	0
2019/10/28	2032	07/05/2020	9.19	Put	Bond Future	3,294.6800	3.2947	3,289.4200	3.2894	(0.160)	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
2019/10/28	2032	07/05/2020	9.18	Call	Bond Future	2,416.5800	2.4166	2,380.3500	2.3803	(1.499)	0	0	0
2019/10/28	2032	07/05/2020	9.18	Put	Bond Future	3,330.4000	3.3304	3,325.3100	3.3253	(0.153)	0	0	0
2019/10/28	2032	06/08/2020	9.46	Put	Bond Future	3,318.8500	3.3188	3,314.5000	3.3145	(0.131)	0	0	0
2019/10/28	2032	06/08/2020	9.45	Call	Bond Future	3,840.3000	3.8403	3,804.3700	3.8044	(0.936)	0	0	0
2019/10/28	2032	06/08/2020			Bond Future	9.3754	95.1084	9.3802	95.0767	0.051	0.0000	0.0000	0
2019/10/28	2032	06/08/2020	9.46	Call	Bond Future	3,876.0800	3.8761	3,840.0500	3.8400	(0.930)	0	0	0
2019/10/28	2032	06/08/2020	9.45	Put	Bond Future	3,348.7100	3.3487	3,344.4600	3.3445	(0.127)	0	0	0
2019/10/28	2032	06/08/2020	9.47	Call	Bond Future	3,912.3400	3.9123	3,876.2200	3.8762	(0.923)	0	0	0
2019/10/28	2032	06/08/2020	9.47	Put	Bond Future	3,289.5300	3.2895	3,285.0900	3.2851	(0.135)	0	0	0
2019/10/28	2033	07/11/2019			Bond Future	102.0796	102.0796	102.0231	102.0231	(0.055)	0.0000	0.0000	490
2019/10/28	2033	06/02/2020			Bond Future	103.9463	103.9463	103.8887	103.8887	(0.055)	0.0000	0.0000	5,770
2019/10/28	2033	07/05/2020			Bond Future	104.6665	104.6665	104.6079	104.6079	(0.056)	0.0000	0.0000	0
2019/10/28	2033	06/08/2020			Bond Future	106.6371	106.6371	106.5774	106.5774	(0.056)	0.0000	0.0000	0
2019/10/28	2037	07/11/2019	9.97	Call	Bond Future	3,015.2900	3.0153	2,946.0900	2.9461	(2.295)	0	0	0
2019/10/28	2037	07/11/2019			Bond Future	9.5846	93.3197	9.5888	93.2864	0.045	0.0000	0.0000	32,641
2019/10/28	2037	07/11/2019	9.95	Call	Bond Future	2,880.3700	2.8804	2,807.6400	2.8076	(2.525)	0	0	0
2019/10/28	2037	07/11/2019	9.95	Put	Bond Future	102.7700	0.1028	63.3300	0.0633	(38.377)	0	0	0
2019/10/28	2037	07/11/2019	9.97	Put	Bond Future	89.4000	0.0894	53.4900	0.0535	(40.168)	0	0	0
2019/10/28	2037	07/11/2019	9.96	Call	Bond Future	2,947.6700	2.9477	2,876.7300	2.8767	(2.407)	0	0	0
2019/10/28	2037	07/11/2019	9.96	Put	Bond Future	95.8800	0.0959	58.2300	0.0582	(39.268)	0	0	0
2019/10/28	2037	06/02/2020	9.67	Call	Bond Future	2,460.7600	2.4608	2,408.4200	2.4084	(2.127)	0	0	0
2019/10/28	2037	06/02/2020	9.66	Put	Bond Future	2,341.4800	2.3415	2,323.3200	2.3233	(0.776)	0	0	0
2019/10/28	2037	06/02/2020			Bond Future	9.6497	90.7438	9.6542	90.7098	0.046	0.0000	0.0000	59,357
2019/10/28	2037	06/02/2020	9.68	Call	Bond Future	2,501.8800	2.5019	2,449.3500	2.4494	(2.100)	0	0	0
2019/10/28	2037	06/02/2020	9.68	Put	Bond Future	2,270.1100	2.2701	2,251.5700	2.2516	(0.817)	0	0	0
2019/10/28	2037	06/02/2020	9.67	Put	Bond Future	2,305.4800	2.3055	2,287.1300	2.2871	(0.796)	0	0	0
2019/10/28	2037	06/02/2020	9.66	Call	Bond Future	2,420.1700	2.4202	2,368.0200	2.3680	(2.155)	0	0	0
2019/10/28	2037	07/05/2020	9.60	Put	Bond Future	3,716.7800	3.7168	3,710.0900	3.7101	(0.180)	0	0	0
2019/10/28	2037	07/05/2020	9.59	Call	Bond Future	2,786.0500	2.7861	2,744.9500	2.7450	(1.475)	0	0	0
2019/10/28	2037	07/05/2020			Bond Future	9.7172	92.3942	9.7218	92.3597	0.047	0.0000	0.0000	0
2019/10/28	2037	07/05/2020	9.60	Call	Bond Future	2,822.8800	2.8229	2,781.6000	2.7816	(1.462)	0	0	0
2019/10/28	2037	07/05/2020	9.59	Put	Bond Future	3,756.8300	3.7568	3,750.3200	3.7503	(0.173)	0	0	0
2019/10/28	2037	07/05/2020	9.61	Call	Bond Future	2,859.9600	2.8600	2,818.5100	2.8185	(1.449)	0	0	0
2019/10/28	2037	07/05/2020	9.61	Put	Bond Future	3,677.0700	3.6771	3,670.2100	3.6702	(0.187)	0	0	0
2019/10/28	2037	06/08/2020	9.88	Put	Bond Future	3,849.5400	3.8495	3,843.3900	3.8434	(0.160)	0	0	0
2019/10/28	2037	06/08/2020			Bond Future	9.7831	89.8529	9.7878	89.8177	0.048	0.0000	0.0000	0
2019/10/28	2037	06/08/2020	9.87	Call	Bond Future	4,528.3500	4.5283	4,487.0600	4.4871	(0.912)	0	0	0
2019/10/28	2037	06/08/2020	9.87	Put	Bond Future	3,883.1300	3.8831	3,877.0700	3.8771	(0.156)	0	0	0
2019/10/28	2037	06/08/2020	9.88	Call	Bond Future	4,568.5800	4.5686	4,527.2000	4.5272	(0.906)	0	0	0
2019/10/28	2037	06/08/2020	9.86	Call	Bond Future	4,488.5900	4.4886	4,447.4000	4.4474	(0.918)	0	0	0
2019/10/28	2037	06/08/2020	9.86	Put	Bond Future	3,917.2800	3.9173	3,911.3200	3.9113	(0.152)	0	0	0
2019/10/28	2038	07/11/2019			Bond Future	120.3116	120.3116	120.3135	120.3135	0.002	0.0000	0.0000	11,584
2019/10/28	2038	06/02/2020			Bond Future	120.8535	120.8535	120.8552	120.8552	0.001	0.0000	0.0000	10,425
2019/10/28	2038	07/05/2020			Bond Future	123.0808	123.0808	123.0826	123.0826	0.002	0.0000	0.0000	0
2019/10/28	2038	06/08/2020			Bond Future	123.7045	123.7045	123.7066	123.7066	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
2019/10/28	2040	07/11/2019	10.04	Put	Bond Future	183.3600	0.1834	119.8300	0.1198	(34.648)	0	0	0
2019/10/28	2040	07/11/2019	10.03	Call	Bond Future	2,559.9900	2.5600	2,500.3400	2.5003	(2.330)	0	0	0
2019/10/28	2040	07/11/2019	9.80	Put	Bond Future	691.2700	0.6913	578.7700	0.5788	(16.274)	0	0	0
2019/10/28	2040	07/11/2019	9.30	Put	Bond Future	3,810.3700	3.8104	3,784.9100	3.7849	(0.668)	0	0	0
2019/10/28	2040	07/11/2019			Bond Future	9.7398	96.0322	9.7390	96.0384	(0.008)	0.0000	0.0000	7,805
2019/10/28	2040	07/11/2019	10.04	Call	Bond Future	2,628.3000	2.6283	2,571.0000	2.5710	(2.180)	0	0	0
2019/10/28	2040	07/11/2019	10.03	Put	Bond Future	194.8500	0.1948	128.9700	0.1290	(33.811)	0	0	0
2019/10/28	2040	07/11/2019	9.80	Call	Bond Future	1,189.9200	1.1899	1,083.6500	1.0836	(8.931)	0	0	1,260
2019/10/28	2040	07/11/2019	9.30	Call	Bond Future	36.6100	0.0366	17.3800	0.0174	(52.527)	0	0	1,260
2019/10/28	2040	07/11/2019	10.05	Call	Bond Future	2,697.0700	2.6971	2,642.1200	2.6421	(2.037)	0	0	0
2019/10/28	2040	07/11/2019	10.05	Put	Bond Future	172.4500	0.1725	111.2700	0.1113	(35.477)	0	0	0
2019/10/28	2040	06/02/2020	9.76	Call	Bond Future	2,399.2100	2.3992	2,364.8000	2.3648	(1.434)	0	0	0
2019/10/28	2040	06/02/2020	9.00	Put	Bond Future	7,347.6500	7.3476	7,325.4900	7.3255	(0.302)	0	0	0
2019/10/28	2040	06/02/2020			Bond Future	9.8068	93.2547	9.8061	93.2610	(0.008)	0.0000	0.0000	40,297
2019/10/28	2040	06/02/2020	8.40	Put	Bond Future	12,803.4500	12.8035	12,794.2300	12.7942	(0.072)	0	0	0
2019/10/28	2040	06/02/2020	8.40	Call	Bond Future	29.6500	0.0296	26.7500	0.0267	(9.781)	0	0	0
2019/10/28	2040	06/02/2020	9.74	Call	Bond Future	2,317.5800	2.3176	2,283.2200	2.2832	(1.483)	0	0	0
2019/10/28	2040	06/02/2020	9.74	Put	Bond Future	2,868.6200	2.8686	2,827.9400	2.8279	(1.418)	0	0	0
2019/10/28	2040	06/02/2020	9.76	Put	Bond Future	2,784.8100	2.7848	2,744.0800	2.7441	(1.463)	0	0	0
2019/10/28	2040	06/02/2020	9.00	Call	Bond Future	335.9100	0.3359	320.0700	0.3201	(4.716)	0	0	0
2019/10/28	2040	06/02/2020	9.75	Call	Bond Future	2,358.2100	2.3582	2,323.8200	2.3238	(1.458)	0	0	0
2019/10/28	2040	06/02/2020	9.75	Put	Bond Future	2,826.4700	2.8265	2,785.7600	2.7858	(1.440)	0	0	0
2019/10/28	2040	07/05/2020	9.74	Call	Bond Future	2,922.9400	2.9229	2,899.5600	2.8996	(0.800)	0	0	0
2019/10/28	2040	07/05/2020	9.75	Put	Bond Future	3,992.4900	3.9925	3,962.6000	3.9626	(0.749)	0	0	0
2019/10/28	2040	07/05/2020			Bond Future	9.8760	94.9508	9.8752	94.9573	(0.008)	0.0000	0.0000	0
2019/10/28	2040	07/05/2020	9.74	Put	Bond Future	4,034.8500	4.0349	4,004.9900	4.0050	(0.740)	0	0	0
2019/10/28	2040	07/05/2020	9.75	Call	Bond Future	2,963.0600	2.9631	2,939.6500	2.9396	(0.790)	0	0	0
2019/10/28	2040	07/05/2020	9.73	Call	Bond Future	2,883.3600	2.8834	2,860.0100	2.8600	(0.810)	0	0	0
2019/10/28	2040	07/05/2020	9.73	Put	Bond Future	4,077.8700	4.0779	4,048.0400	4.0480	(0.732)	0	0	0
2019/10/28	2040	06/08/2020	10.02	Put	Bond Future	4,185.9300	4.1859	4,159.4100	4.1594	(0.634)	0	0	0
2019/10/28	2040	06/08/2020	10.03	Call	Bond Future	4,834.6200	4.8346	4,814.7600	4.8148	(0.411)	0	0	0
2019/10/28	2040	06/08/2020	10.04	Call	Bond Future	4,877.4200	4.8774	4,857.5700	4.8576	(0.407)	0	0	0
2019/10/28	2040	06/08/2020			Bond Future	9.9438	92.2064	9.9429	92.2130	(0.008)	0.0000	0.0000	0
2019/10/28	2040	06/08/2020	10.02	Call	Bond Future	4,791.9900	4.7920	4,772.1000	4.7721	(0.415)	0	0	0
2019/10/28	2040	06/08/2020	10.04	Put	Bond Future	4,113.3800	4.1134	4,086.9000	4.0869	(0.644)	0	0	0
2019/10/28	2040	06/08/2020	10.03	Put	Bond Future	4,149.5100	4.1495	4,123.0200	4.1230	(0.638)	0	0	0
2019/10/28	2044	07/11/2019	10.07	Put	Bond Future	239.1000	0.2391	164.0400	0.1640	(31.393)	0	0	0
2019/10/28	2044	07/11/2019	9.74	Put	Bond Future	1,234.1100	1.2341	1,119.0200	1.1190	(9.326)	0	0	0
2019/10/28	2044	07/11/2019	10.52	Call	Bond Future	5,736.8300	5.7368	5,735.5500	5.7355	(0.022)	0	0	0
2019/10/28	2044	07/11/2019			Bond Future	9.8046	92.7504	9.8038	92.7567	(0.008)	0.0000	0.0000	9,398
2019/10/28	2044	07/11/2019	10.06	Call	Bond Future	2,370.3900	2.3704	2,299.1500	2.2991	(3.005)	0	0	0
2019/10/28	2044	07/11/2019	10.06	Put	Bond Future	253.3400	0.2533	175.8500	0.1759	(30.587)	0	0	0
2019/10/28	2044	07/11/2019	10.52	Put	Bond Future	11.4100	0.0114	3.8800	0.0039	(65.995)	0	0	328
2019/10/28	2044	07/11/2019	10.07	Call	Bond Future	2,437.3400	2.4373	2,368.5300	2.3685	(2.823)	0	0	0
2019/10/28	2044	07/11/2019	9.19	Call	Bond Future	4.6800	0.0047	1.3500	0.0014	(71.154)	0	0	328
2019/10/28	2044	07/11/2019	9.74	Call	Bond Future	685.7100	0.6857	576.8700	0.5769	(15.873)	0	0	328

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/28	2044	07/11/2019	10.05	Call	Bond Future	2,304.0300	2.3040	2,230.3700	2.2304	(3.197)	0	0	0
2019/10/28	2044	07/11/2019	10.05	Put	Bond Future	268.2900	0.2683	188.3800	0.1884	(29.785)	0	0	0
2019/10/28	2044	07/11/2019	9.19	Put	Bond Future	5,458.5000	5.4585	5,448.9200	5.4489	(0.176)	0	0	0
2019/10/28	2044	06/02/2020	9.74	Call	Bond Future	2,052.0700	2.0521	2,018.1500	2.0181	(1.653)	0	0	328
2019/10/28	2044	06/02/2020	10.78	Put	Bond Future	593.4300	0.5934	567.7200	0.5677	(4.332)	0	0	328
2019/10/28	2044	06/02/2020	9.77	Put	Bond Future	3,011.7700	3.0118	2,971.4500	2.9714	(1.339)	0	0	0
2019/10/28	2044	06/02/2020			Bond Future	9.8699	90.0391	9.8691	90.0452	(0.007)	0.0000	0.0000	34,241
2019/10/28	2044	06/02/2020	9.09	Put	Bond Future	7,267.0200	7.2670	7,244.8000	7.2448	(0.306)	0	0	0
2019/10/28	2044	06/02/2020	9.09	Call	Bond Future	343.3600	0.3434	327.3200	0.3273	(4.671)	0	0	328
2019/10/28	2044	06/02/2020	9.74	Put	Bond Future	3,147.3800	3.1474	3,107.2800	3.1073	(1.274)	0	0	0
2019/10/28	2044	06/02/2020	9.77	Call	Bond Future	2,171.4000	2.1714	2,137.2600	2.1373	(1.572)	0	0	0
2019/10/28	2044	06/02/2020	10.78	Call	Bond Future	7,685.5500	7.6855	7,666.0200	7.6660	(0.254)	0	0	0
2019/10/28	2044	06/02/2020	9.78	Call	Bond Future	2,211.4500	2.2115	2,177.2500	2.1772	(1.546)	0	0	0
2019/10/28	2044	06/02/2020	9.76	Put	Bond Future	3,056.7700	3.0568	3,016.5100	3.0165	(1.317)	0	0	0
2019/10/28	2044	06/02/2020	9.78	Put	Bond Future	2,967.1000	2.9671	2,926.7200	2.9267	(1.361)	0	0	0
2019/10/28	2044	06/02/2020	9.76	Call	Bond Future	2,131.5500	2.1316	2,097.4700	2.0975	(1.599)	0	0	0
2019/10/28	2044	07/05/2020	9.81	Call	Bond Future	3,040.4900	3.0405	3,016.3700	3.0164	(0.793)	0	0	0
2019/10/28	2044	07/05/2020	9.79	Put	Bond Future	4,188.2500	4.1882	4,157.7300	4.1577	(0.729)	0	0	0
2019/10/28	2044	07/05/2020	9.26	Call	Bond Future	1,212.8800	1.2129	1,194.1600	1.1942	(1.543)	0	0	556
2019/10/28	2044	07/05/2020	9.33	Call	Bond Future	1,398.0000	1.3980	1,378.1700	1.3782	(1.418)	0	0	100
2019/10/28	2044	07/05/2020	9.98	Call	Bond Future	3,756.5100	3.7565	3,732.3800	3.7324	(0.642)	0	0	100
2019/10/28	2044	07/05/2020			Bond Future	9.9371	91.6766	9.9363	91.6831	(0.008)	0.0000	0.0000	0
2019/10/28	2044	07/05/2020	9.81	Put	Bond Future	4,099.1400	4.0991	4,068.5800	4.0686	(0.746)	0	0	0
2019/10/28	2044	07/05/2020	9.79	Call	Bond Future	2,961.1700	2.9612	2,937.0900	2.9371	(0.813)	0	0	0
2019/10/28	2044	07/05/2020	9.33	Put	Bond Future	6,646.9700	6.6470	6,620.7000	6.6207	(0.395)	0	0	0
2019/10/28	2044	07/05/2020	9.80	Put	Bond Future	4,143.5000	4.1435	4,112.9600	4.1130	(0.737)	0	0	0
2019/10/28	2044	07/05/2020	9.26	Put	Bond Future	7,099.5900	7.0996	7,074.4300	7.0744	(0.354)	0	0	0
2019/10/28	2044	07/05/2020	9.91	Put	Bond Future	3,677.2100	3.6772	3,646.5600	3.6466	(0.834)	0	0	0
2019/10/28	2044	07/05/2020	9.98	Put	Bond Future	3,404.1600	3.4042	3,373.5900	3.3736	(0.898)	0	0	0
2019/10/28	2044	07/05/2020	11.09	Call	Bond Future	9,719.0400	9.7190	9,704.2400	9.7042	(0.152)	0	0	0
2019/10/28	2044	07/05/2020	9.80	Call	Bond Future	3,000.7000	3.0007	2,976.6000	2.9766	(0.803)	0	0	0
2019/10/28	2044	07/05/2020	9.91	Call	Bond Future	3,453.0200	3.4530	3,428.8100	3.4288	(0.701)	0	0	556
2019/10/28	2044	07/05/2020	11.02	Call	Bond Future	9,333.2000	9.3332	9,317.3100	9.3173	(0.170)	0	0	0
2019/10/28	2044	07/05/2020	11.02	Put	Bond Future	1,098.0000	1.0980	1,075.6700	1.0757	(2.034)	0	0	556
2019/10/28	2044	07/05/2020	11.09	Put	Bond Future	995.9700	0.9960	974.7300	0.9747	(2.133)	0	0	100
2019/10/28	2044	06/08/2020	9.01	Call	Bond Future	1,344.2100	1.3442	1,328.8500	1.3288	(1.143)	0	0	140
2019/10/28	2044	06/08/2020	9.66	Call	Bond Future	3,244.7800	3.2448	3,224.4800	3.2245	(0.626)	0	0	140
2019/10/28	2044	06/08/2020	9.88	Call	Bond Future	4,079.4000	4.0794	4,058.7000	4.0587	(0.507)	0	0	0
2019/10/28	2044	06/08/2020			Bond Future	10.0030	88.9967	10.0022	89.0032	(0.008)	0.0000	0.0000	0
2019/10/28	2044	06/08/2020	9.86	Call	Bond Future	4,000.2300	4.0002	3,979.5400	3.9795	(0.517)	0	0	0
2019/10/28	2044	06/08/2020	9.86	Put	Bond Future	5,177.6000	5.1776	5,150.4000	5.1504	(0.525)	0	0	0
2019/10/28	2044	06/08/2020	9.01	Put	Bond Future	10,082.7000	10.0827	10,060.8300	10.0608	(0.217)	0	0	0
2019/10/28	2044	06/08/2020	9.66	Put	Bond Future	6,112.6900	6.1127	6,085.8800	6.0859	(0.439)	0	0	0
2019/10/28	2044	06/08/2020	9.88	Put	Bond Future	5,090.5500	5.0906	5,063.3400	5.0633	(0.535)	0	0	0
2019/10/28	2044	06/08/2020	10.93	Call	Bond Future	9,139.9700	9.1400	9,123.4800	9.1235	(0.180)	0	0	0
2019/10/28	2044	06/08/2020	10.93	Put	Bond Future	2,094.2800	2.0943	2,071.2800	2.0713	(1.098)	0	0	140
2019/10/28	2044	06/08/2020	9.87	Call	Bond Future	4,039.8800	4.0399	4,019.1800	4.0192	(0.512)	0	0	0
2019/10/28	2044	06/08/2020	9.87	Put	Bond Future	5,134.0800	5.1341	5,106.8700	5.1069	(0.530)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Closing Yield	Today's Closing	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/28	2046	07/11/2019			Bond Future	110.7336	110.7336	110.5348	110.5348	(0.180)	0.0000	0.0000	12,374
2019/10/28	2046	06/02/2020			Bond Future	112.7586	112.7586	112.5560	112.5560	(0.180)	0.0000	0.0000	4,591
2019/10/28	2046	07/05/2020			Bond Future	113.0887	113.0887	112.8823	112.8823	(0.183)	0.0000	0.0000	0
2019/10/28	2046	06/08/2020			Bond Future	115.2177	115.2177	115.0075	115.0075	(0.183)	0.0000	0.0000	0
2019/10/28	2050	07/11/2019			Bond Future	115.4862	115.4862	115.3735	115.3735	(0.098)	0.0000	0.0000	5,298
2019/10/28	2050	06/02/2020			Bond Future	115.7623	115.7623	115.6475	115.6475	(0.099)	0.0000	0.0000	8,757
2019/10/28	2050	07/05/2020			Bond Future	117.8957	117.8957	117.7790	117.7790	(0.099)	0.0000	0.0000	0
2019/10/28	2050	06/08/2020			Bond Future	118.2356	118.2356	118.1165	118.1165	(0.101)	0.0000	0.0000	0
2019/10/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	AL37	07/11/2019			Index Future	669.4870	669.4870	669.5580	669.5580	0.011	0.0000	0.0000	0
2019/10/28	AL37	06/02/2020			Index Future	681.5640	681.5640	681.6330	681.6330	0.010	0.0000	0.0000	0
2019/10/28	AL37	07/05/2020			Index Future	693.9620	693.9620	694.0350	694.0350	0.011	0.0000	0.0000	0
2019/10/28	AL37	06/08/2020			Index Future	706.8680	706.8680	706.9420	706.9420	0.010	0.0000	0.0000	0
2019/10/28	AL7T	07/11/2019			Index Future	780.3030	780.3030	780.1560	780.1560	(0.019)	0.0000	0.0000	0
2019/10/28	AL7T	06/02/2020			Index Future	794.3780	794.3780	794.2260	794.2260	(0.019)	0.0000	0.0000	0
2019/10/28	AL7T	07/05/2020			Index Future	808.8290	808.8290	808.6760	808.6760	(0.019)	0.0000	0.0000	0
2019/10/28	AL7T	06/08/2020			Index Future	823.8710	823.8710	823.7150	823.7150	(0.019)	0.0000	0.0000	0
2019/10/28	ALBI	07/11/2019			Index Future	700.3640	700.3640	700.3660	700.3660	0.000	0.0000	0.0000	202
2019/10/28	ALBI	06/02/2020			Index Future	712.9980	712.9980	712.9970	712.9970	0.000	0.0000	0.0000	371
2019/10/28	ALBI	07/05/2020			Index Future	725.9690	725.9690	725.9690	725.9690	0.000	0.0000	0.0000	0
2019/10/28	ALBI	06/08/2020			Index Future	739.4690	739.4690	739.4700	739.4700	0.000	0.0000	0.0000	0
2019/10/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/10/28	CS33 15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/10/28	ES33 07/11/2019			Bond Future	10.6608	78.5673	10.6445	78.6644	(0.153)	0.0000	0.0000	0
2019/10/28	ES33 06/02/2020			Bond Future	10.7711	79.9845	10.7542	80.0833	(0.157)	0.0000	0.0000	350
2019/10/28	ES33 07/05/2020			Bond Future	10.8811	77.6459	10.8636	77.7465	(0.161)	0.0000	0.0000	0
2019/10/28	ES33 06/08/2020			Bond Future	10.9897	79.0898	10.9716	79.1923	(0.165)	0.0000	0.0000	0
2019/10/28	ES42 07/11/2019			Bond Future	11.0252	79.5625	10.9939	79.7760	(0.284)	0.0000	0.0000	0
2019/10/28	ES42 06/02/2020			Bond Future	11.1314	80.9977	11.0990	81.2149	(0.291)	0.0000	0.0000	4,919
2019/10/28	ES42 07/05/2020			Bond Future	11.2417	78.2067	11.2081	78.4279	(0.298)	0.0000	0.0000	0
2019/10/28	ES42 06/08/2020			Bond Future	11.3493	79.6610	11.3145	79.8864	(0.306)	0.0000	0.0000	0
2019/10/28	GOVI 07/11/2019	672.90	Call	GOVI	203,680.0000	20.3680	203,180.0000	20.3180	(0.245)	0	0	0
2019/10/28	GOVI 07/11/2019			GOVI	693.2680	693.2680	693.2180	693.2180	(0.007)	0.0000	0.0000	387
2019/10/28	GOVI 07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 07/11/2019	672.91	Call	GOVI	203,580.0000	20.3580	203,080.0000	20.3080	(0.246)	0	0	0
2019/10/28	GOVI 07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 07/11/2019	672.92	Call	GOVI	203,480.0000	20.3480	202,980.0000	20.2980	(0.246)	0	0	0
2019/10/28	GOVI 06/02/2020	703.14	Call	GOVI	26,330.0000	2.6330	25,800.0000	2.5800	(2.013)	0	0	0
2019/10/28	GOVI 06/02/2020	703.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 06/02/2020			GOVI	705.7730	705.7730	705.7200	705.7200	(0.008)	0.0000	0.0000	1,054
2019/10/28	GOVI 06/02/2020	703.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 06/02/2020	703.15	Call	GOVI	26,230.0000	2.6230	25,700.0000	2.5700	(2.021)	0	0	0
2019/10/28	GOVI 06/02/2020	703.13	Call	GOVI	26,430.0000	2.6430	25,900.0000	2.5900	(2.005)	0	0	0
2019/10/28	GOVI 06/02/2020	703.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 07/05/2020			GOVI	718.6120	718.6120	718.5600	718.5600	(0.007)	0.0000	0.0000	0
2019/10/28	GOVI 07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 07/05/2020	720.00	Put	GOVI	13,880.0000	1.3880	14,400.0000	1.4400	3.746	0	0	0
2019/10/28	GOVI 07/05/2020	719.98	Put	GOVI	13,680.0000	1.3680	14,200.0000	1.4200	3.801	0	0	0
2019/10/28	GOVI 07/05/2020	719.99	Put	GOVI	13,780.0000	1.3780	14,300.0000	1.4300	3.774	0	0	0
2019/10/28	GOVI 07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 06/08/2020	728.13	Call	GOVI	38,460.0000	3.8460	37,930.0000	3.7930	(1.378)	0	0	0
2019/10/28	GOVI 06/08/2020	728.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 06/08/2020			GOVI	731.9760	731.9760	731.9230	731.9230	(0.007)	0.0000	0.0000	0
2019/10/28	GOVI 06/08/2020	728.14	Call	GOVI	38,360.0000	3.8360	37,830.0000	3.7830	(1.382)	0	0	0
2019/10/28	GOVI 06/08/2020	728.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 06/08/2020	728.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	GOVI 06/08/2020	728.12	Call	GOVI	38,560.0000	3.8560	38,030.0000	3.8030	(1.374)	0	0	0
2019/10/28	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/10/28	IGOV 07/11/2019			Index Future	261.3600	261.3600	261.2000	261.2000	(0.061)	0.0000	0.0000	318
2019/10/28	IGOV 06/02/2020			Index Future	266.1390	266.1390	265.9760	265.9760	(0.061)	0.0000	0.0000	1,011
2019/10/28	IGOV 07/05/2020			Index Future	271.0440	271.0440	270.8780	270.8780	(0.061)	0.0000	0.0000	0
2019/10/28	IGOV 06/08/2020			Index Future	276.1470	276.1470	275.9780	275.9780	(0.061)	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
2019/10/28	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/10/28	IS02	23/03/2020			Interest Rate Swap	98.5600	98.5600	98.5600	98.5600	0.000	0.0000	0.0000	0
2019/10/28	IS02	22/06/2020			Interest Rate Swap	101.9700	101.9700	101.9600	101.9600	(0.010)	0.0000	0.0000	0
2019/10/28	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/10/28	IS05	17/12/2020			Interest Rate Swap	95.3400	95.3400	95.3500	95.3500	0.010	0.0000	0.0000	0
2019/10/28	IS05	16/03/2021			Interest Rate Swap	94.2800	94.2800	94.2900	94.2900	0.011	0.0000	0.0000	0
2019/10/28	IS05	15/06/2021			Interest Rate Swap	93.1800	93.1800	93.1900	93.1900	0.011	0.0000	0.0000	0
2019/10/28	IS05	21/09/2021			Interest Rate Swap	93.0300	93.0300	93.0400	93.0400	0.011	0.0000	0.0000	0
2019/10/28	IS05	21/12/2021			Interest Rate Swap	94.9700	94.9700	94.9800	94.9800	0.011	0.0000	0.0000	51
2019/10/28	IS05	15/03/2022			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2019/10/28	IS05	21/06/2022			Interest Rate Swap	95.8000	95.8000	95.8000	95.8000	0.000	0.0000	0.0000	0
2019/10/28	IS05	20/09/2022			Interest Rate Swap	99.5100	99.5100	99.5100	99.5100	0.000	0.0000	0.0000	0
2019/10/28	IS05	20/12/2022			Interest Rate Swap	100.5400	100.5400	100.5500	100.5500	0.010	0.0000	0.0000	0
2019/10/28	IS05	22/03/2023			Interest Rate Swap	93.6000	93.6000	93.6100	93.6100	0.011	0.0000	0.0000	0
2019/10/28	IS05	20/06/2023			Interest Rate Swap	99.4900	99.4900	99.5100	99.5100	0.020	0.0000	0.0000	0
2019/10/28	IS05	19/09/2023			Interest Rate Swap	94.7200	94.7200	94.7400	94.7400	0.021	0.0000	0.0000	0
2019/10/28	IS10	17/12/2025			Interest Rate Swap	89.8600	89.8600	89.9100	89.9100	0.056	0.0000	0.0000	0
2019/10/28	IS10	16/03/2026			Interest Rate Swap	86.6600	86.6600	86.7100	86.7100	0.058	0.0000	0.0000	0
2019/10/28	IS10	15/06/2026			Interest Rate Swap	85.2600	85.2600	85.3100	85.3100	0.059	0.0000	0.0000	0
2019/10/28	IS10	21/09/2026			Interest Rate Swap	87.3700	87.3700	87.4200	87.4200	0.057	0.0000	0.0000	0
2019/10/28	IS10	21/12/2026			Interest Rate Swap	91.2000	91.2000	91.2500	91.2500	0.055	0.0000	0.0000	0
2019/10/28	IS10	15/03/2027			Interest Rate Swap	89.6700	89.6700	89.7100	89.7100	0.045	0.0000	0.0000	0
2019/10/28	IS10	21/06/2027			Interest Rate Swap	91.7500	91.7500	91.7800	91.7800	0.033	0.0000	0.0000	0
2019/10/28	IS10	20/09/2027			Interest Rate Swap	97.3000	97.3000	97.3200	97.3200	0.021	0.0000	0.0000	0
2019/10/28	IS10	20/12/2027			Interest Rate Swap	97.6400	97.6400	97.6500	97.6500	0.010	0.0000	0.0000	0
2019/10/28	IS10	22/03/2028			Interest Rate Swap	90.9400	90.9400	90.9500	90.9500	0.011	0.0000	0.0000	0
2019/10/28	IS10	20/06/2028			Interest Rate Swap	98.3300	98.3300	98.3300	98.3300	0.000	0.0000	0.0000	0
2019/10/28	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/10/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/10/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/10/28	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/10/28	R023	07/11/2019	7.98	Call	Bond Future	2,140.4600	2.1405	2,125.9200	2.1259	(0.679)	0	0	0
2019/10/28	R023	07/11/2019			Bond Future	7.2366	103.0292	7.2415	103.0149	0.068	0.0000	0.0000	13,519
2019/10/28	R023	07/11/2019	7.99	Call	Bond Future	2,168.8400	2.1688	2,154.3100	2.1543	(0.670)	0	0	0
2019/10/28	R023	07/11/2019	7.98	Put	Bond Future	0.2400	0.0002	0.0500	0.0001	(79.167)	0	0	0
2019/10/28	R023	07/11/2019	7.99	Put	Bond Future	0.2200	0.0002	0.0400	0.0000	(81.818)	0	0	0
2019/10/28	R023	07/11/2019	8.00	Call	Bond Future	2,197.2300	2.1972	2,182.7100	2.1827	(0.661)	0	0	0
2019/10/28	R023	07/11/2019	8.00	Put	Bond Future	0.2100	0.0002	0.0400	0.0000	(80.952)	0	0	0
2019/10/28	R023	06/02/2020	7.54	Call	Bond Future	1,113.2200	1.1132	1,095.0300	1.0950	(1.634)	0	0	0
2019/10/28	R023	06/02/2020			Bond Future	7.2363	104.8877	7.2417	104.8730	0.075	0.0000	0.0000	39,582

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
2019/10/28	R023	06/02/2020	7.52	Call	Bond Future	1,071.2200	1.0712	1,053.1400	1.0531	(1.688)	0	0	0
2019/10/28	R023	06/02/2020	7.52	Put	Bond Future	304.4900	0.3045	301.1500	0.3011	(1.097)	0	0	0
2019/10/28	R023	06/02/2020	7.54	Put	Bond Future	292.7100	0.2927	289.2600	0.2893	(1.179)	0	0	0
2019/10/28	R023	06/02/2020	7.53	Call	Bond Future	1,092.1600	1.0922	1,074.0200	1.0740	(1.661)	0	0	0
2019/10/28	R023	06/02/2020	7.53	Put	Bond Future	298.5400	0.2985	295.1400	0.2951	(1.139)	0	0	0
2019/10/28	R023	07/05/2020	6.91	Put	Bond Future	1,179.9200	1.1799	1,184.7400	1.1847	0.409	0	0	0
2019/10/28	R023	07/05/2020			Bond Future	7.2170	102.8632	7.2230	102.8483	0.082	0.0000	0.0000	16,047
2019/10/28	R023	07/05/2020	6.90	Call	Bond Future	392.9600	0.3930	382.9600	0.3830	(2.545)	0	0	0
2019/10/28	R023	07/05/2020	6.90	Put	Bond Future	1,195.0700	1.1951	1,200.0200	1.2000	0.414	0	0	0
2019/10/28	R023	07/05/2020	6.91	Call	Bond Future	403.2400	0.4032	393.1100	0.3931	(2.512)	0	0	0
2019/10/28	R023	07/05/2020	6.89	Call	Bond Future	383.1000	0.3831	373.2300	0.3732	(2.576)	0	0	0
2019/10/28	R023	07/05/2020	6.89	Put	Bond Future	1,210.6300	1.2106	1,215.7100	1.2157	0.420	0	0	0
2019/10/28	R023	06/08/2020	7.26	Call	Bond Future	1,071.7900	1.0718	1,058.5500	1.0586	(1.235)	0	0	0
2019/10/28	R023	06/08/2020			Bond Future	7.1723	104.7761	7.1789	104.7609	0.092	0.0000	0.0000	0
2019/10/28	R023	06/08/2020	7.26	Put	Bond Future	868.9400	0.8689	870.9200	0.8709	0.228	0	0	0
2019/10/28	R023	06/08/2020	7.27	Call	Bond Future	1,085.8900	1.0859	1,072.5900	1.0726	(1.225)	0	0	0
2019/10/28	R023	06/08/2020	7.28	Put	Bond Future	851.3800	0.8514	853.2400	0.8532	0.218	0	0	0
2019/10/28	R023	06/08/2020	7.27	Put	Bond Future	859.9300	0.8599	861.8500	0.8619	0.223	0	0	0
2019/10/28	R023	06/08/2020	7.28	Call	Bond Future	1,100.4300	1.1004	1,087.0700	1.0871	(1.214)	0	0	0
2019/10/28	R035	07/11/2019	9.88	Call	Bond Future	3,273.7700	3.2738	3,210.8000	3.2108	(1.923)	0	0	0
2019/10/28	R035	07/11/2019	9.89	Call	Bond Future	3,342.5800	3.3426	3,281.0800	3.2811	(1.840)	0	0	0
2019/10/28	R035	07/11/2019	9.87	Put	Bond Future	74.5700	0.0746	42.8400	0.0428	(42.551)	0	0	0
2019/10/28	R035	07/11/2019	10.21	Put	Bond Future	5.4900	0.0055	1.7000	0.0017	(69.035)	0	0	3,500
2019/10/28	R035	07/11/2019			Bond Future	9.4551	97.1225	9.4594	97.0898	0.045	0.0000	0.0000	10,307
2019/10/28	R035	07/11/2019	9.89	Put	Bond Future	64.8700	0.0649	36.1400	0.0361	(44.289)	0	0	0
2019/10/28	R035	07/11/2019	9.87	Call	Bond Future	3,205.2000	3.2052	3,140.7000	3.1407	(2.012)	0	0	0
2019/10/28	R035	07/11/2019	8.92	Put	Bond Future	4,282.2900	4.2823	4,308.3200	4.3083	0.608	0	0	0
2019/10/28	R035	07/11/2019	8.92	Call	Bond Future	10.1200	0.0101	3.3800	0.0034	(66.601)	0	0	3,500
2019/10/28	R035	07/11/2019	9.52	Put	Bond Future	612.5100	0.6125	525.5400	0.5255	(14.199)	0	0	0
2019/10/28	R035	07/11/2019	9.52	Call	Bond Future	1,112.2600	1.1123	992.5200	0.9925	(10.765)	0	0	3,500
2019/10/28	R035	07/11/2019	9.88	Put	Bond Future	69.5600	0.0696	39.3600	0.0394	(43.416)	0	0	0
2019/10/28	R035	07/11/2019	10.21	Call	Bond Future	5,590.2300	5.5902	5,553.6700	5.5537	(0.654)	0	0	0
2019/10/28	R035	06/02/2020	9.60	Call	Bond Future	2,676.0100	2.6760	2,623.2200	2.6232	(1.973)	0	0	0
2019/10/28	R035	06/02/2020	9.61	Put	Bond Future	2,070.5300	2.0705	2,051.0800	2.0511	(0.939)	0	0	0
2019/10/28	R035	06/02/2020			Bond Future	9.5245	98.8745	9.5288	98.8410	0.046	0.0000	0.0000	104,438
2019/10/28	R035	06/02/2020	9.60	Put	Bond Future	2,103.3600	2.1034	2,084.0600	2.0841	(0.918)	0	0	0
2019/10/28	R035	06/02/2020	9.61	Call	Bond Future	2,718.6000	2.7186	2,665.6600	2.6657	(1.947)	0	0	0
2019/10/28	R035	06/02/2020	9.59	Call	Bond Future	2,633.7500	2.6338	2,581.1100	2.5811	(1.999)	0	0	0
2019/10/28	R035	06/02/2020	9.59	Put	Bond Future	2,136.6100	2.1366	2,117.4600	2.1175	(0.896)	0	0	0
2019/10/28	R035	07/05/2020	9.75	Call	Bond Future	3,829.0400	3.8290	3,785.0600	3.7851	(1.149)	0	0	5,000
2019/10/28	R035	07/05/2020	10.75	Put	Bond Future	838.7700	0.8388	826.8000	0.8268	(1.427)	0	0	5,000
2019/10/28	R035	07/05/2020	9.48	Put	Bond Future	3,566.3200	3.5663	3,560.1600	3.5602	(0.173)	0	0	0
2019/10/28	R035	07/05/2020	9.47	Call	Bond Future	2,709.7400	2.7097	2,669.6900	2.6697	(1.478)	0	0	0
2019/10/28	R035	07/05/2020			Bond Future	9.5885	96.1697	9.5930	96.1357	0.047	0.0000	0.0000	0
2019/10/28	R035	07/05/2020	9.11	Put	Bond Future	5,224.5800	5.2246	5,226.8500	5.2268	0.043	0	0	0
2019/10/28	R035	07/05/2020	9.11	Call	Bond Future	1,532.4300	1.5324	1,500.6300	1.5006	(2.075)	0	0	5,000
2019/10/28	R035	07/05/2020	9.75	Put	Bond Future	2,628.0200	2.6280	2,618.1100	2.6181	(0.377)	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
2019/10/28	R035	07/05/2020	10.75	Call	Bond Future	9,000.1400	9.0001	8,954.1000	8.9541	(0.512)	0	0	0
2019/10/28	R035	07/05/2020	9.48	Call	Bond Future	2,747.1600	2.7472	2,706.9300	2.7069	(1.464)	0	0	0
2019/10/28	R035	07/05/2020	9.47	Put	Bond Future	3,604.9400	3.6049	3,598.9600	3.5990	(0.166)	0	0	0
2019/10/28	R035	07/05/2020	9.49	Call	Bond Future	2,784.5400	2.7845	2,744.1400	2.7441	(1.451)	0	0	0
2019/10/28	R035	07/05/2020	9.49	Put	Bond Future	3,527.7500	3.5277	3,521.4200	3.5214	(0.179)	0	0	0
2019/10/28	R035	06/08/2020	9.00	Put	Bond Future	7,546.7600	7.5468	7,546.9600	7.5470	0.003	0	0	0
2019/10/28	R035	06/08/2020	9.92	Put	Bond Future	3,750.3300	3.7503	3,740.3300	3.7403	(0.267)	0	0	0
2019/10/28	R035	06/08/2020			Bond Future	9.6494	97.9581	9.6541	97.9235	0.049	0.0000	0.0000	0
2019/10/28	R035	06/08/2020	9.00	Call	Bond Future	2,559.7700	2.5598	2,525.3600	2.5254	(1.344)	0	0	24,761
2019/10/28	R035	06/08/2020	9.92	Call	Bond Future	5,721.1700	5.7212	5,676.5600	5.6766	(0.780)	0	0	0
2019/10/28	R035	06/08/2020	9.93	Call	Bond Future	5,763.2100	5.7632	5,718.5400	5.7185	(0.775)	0	0	0
2019/10/28	R035	06/08/2020	9.91	Put	Bond Future	3,779.8400	3.7798	3,769.9200	3.7699	(0.262)	0	0	0
2019/10/28	R035	06/08/2020	8.75	Put	Bond Future	8,754.9300	8.7549	8,761.1000	8.7611	0.070	0	0	0
2019/10/28	R035	06/08/2020	8.75	Call	Bond Future	1,746.6700	1.7467	1,718.2300	1.7182	(1.628)	0	0	3,000
2019/10/28	R035	06/08/2020	9.93	Put	Bond Future	3,720.6800	3.7207	3,710.6200	3.7106	(0.270)	0	0	0
2019/10/28	R035	06/08/2020	9.91	Call	Bond Future	5,678.9100	5.6789	5,634.3800	5.6344	(0.784)	0	0	0
2019/10/28	R186	07/11/2019	8.94	Call	Bond Future	4,376.9200	4.3769	4,350.5900	4.3506	(0.602)	0	0	0
2019/10/28	R186	07/11/2019	8.20	Call	Bond Future	668.6500	0.6686	589.0500	0.5891	(11.905)	0	0	0
2019/10/28	R186	07/11/2019	8.23	Call	Bond Future	772.2000	0.7722	693.3000	0.6933	(10.218)	0	0	4,955
2019/10/28	R186	07/11/2019			Bond Future	8.1567	116.5652	8.1612	116.5394	0.055	0.0000	0.0000	57,319
2019/10/28	R186	07/11/2019	8.94	Put	Bond Future	0.6100	0.0006	0.1200	0.0001	(80.328)	0	0	0
2019/10/28	R186	07/11/2019	8.25	Put	Bond Future	312.6000	0.3126	260.6300	0.2606	(16.625)	0	0	3,750
2019/10/28	R186	07/11/2019	8.25	Call	Bond Future	845.6800	0.8457	767.8700	0.7679	(9.201)	0	0	3,750
2019/10/28	R186	07/11/2019	8.73	Call	Bond Future	3,230.6700	3.2307	3,201.1000	3.2011	(0.915)	0	0	0
2019/10/28	R186	07/11/2019	8.73	Put	Bond Future	5.8000	0.0058	2.0700	0.0021	(64.310)	0	0	4,955
2019/10/28	R186	07/11/2019	8.95	Call	Bond Future	4,431.2800	4.4313	4,405.0100	4.4050	(0.593)	0	0	0
2019/10/28	R186	07/11/2019	8.96	Put	Bond Future	0.4800	0.0005	0.0900	0.0001	(81.250)	0	0	0
2019/10/28	R186	07/11/2019	8.20	Put	Bond Future	420.8500	0.4209	367.0900	0.3671	(12.774)	0	0	7,500
2019/10/28	R186	07/11/2019	8.23	Put	Bond Future	353.1200	0.3531	300.0600	0.3001	(15.026)	0	0	0
2019/10/28	R186	07/11/2019	8.95	Put	Bond Future	0.5400	0.0005	0.1100	0.0001	(79.630)	0	0	0
2019/10/28	R186	07/11/2019	8.96	Call	Bond Future	4,485.6300	4.4856	4,459.4000	4.4594	(0.585)	0	0	0
2019/10/28	R186	06/02/2020	8.11	Put	Bond Future	1,760.4600	1.7605	1,753.3500	1.7534	(0.404)	0	0	0
2019/10/28	R186	06/02/2020	8.50	Call	Bond Future	2,512.9300	2.5129	2,474.6700	2.4747	(1.523)	0	0	0
2019/10/28	R186	06/02/2020	8.57	Call	Bond Future	2,784.8200	2.7848	2,746.4100	2.7464	(1.379)	0	0	0
2019/10/28	R186	06/02/2020			Bond Future	8.1983	113.3639	8.2031	113.3374	0.058	0.0000	0.0000	94,784
2019/10/28	R186	06/02/2020	8.11	Call	Bond Future	1,268.3800	1.2684	1,234.7800	1.2348	(2.649)	0	0	821
2019/10/28	R186	06/02/2020	8.55	Call	Bond Future	2,706.0600	2.7061	2,667.6700	2.6677	(1.419)	0	0	0
2019/10/28	R186	06/02/2020	8.55	Put	Bond Future	774.3600	0.7744	762.4600	0.7625	(1.537)	0	0	0
2019/10/28	R186	06/02/2020	9.00	Put	Bond Future	311.8600	0.3119	301.8900	0.3019	(3.197)	0	0	821
2019/10/28	R186	06/02/2020	8.50	Put	Bond Future	853.2700	0.8533	841.5000	0.8415	(1.379)	0	0	821
2019/10/28	R186	06/02/2020	8.57	Put	Bond Future	744.5500	0.7445	732.6300	0.7326	(1.601)	0	0	0
2019/10/28	R186	06/02/2020	9.00	Call	Bond Future	4,653.5300	4.6535	4,617.0700	4.6171	(0.783)	0	0	0
2019/10/28	R186	06/02/2020	8.56	Call	Bond Future	2,745.4400	2.7454	2,707.0300	2.7070	(1.399)	0	0	0
2019/10/28	R186	06/02/2020	8.56	Put	Bond Future	759.4400	0.7594	747.5200	0.7475	(1.570)	0	0	0
2019/10/28	R186	07/05/2020	8.28	Put	Bond Future	1,980.9500	1.9809	1,977.6100	1.9776	(0.169)	0	0	0
2019/10/28	R186	07/05/2020	8.93	Call	Bond Future	4,540.6800	4.5407	4,506.3100	4.5063	(0.757)	0	0	0
2019/10/28	R186	07/05/2020	8.09	Put	Bond Future	2,479.5700	2.4796	2,478.8500	2.4788	(0.029)	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
2019/10/28	R186	07/05/2020			Bond Future	8.2402		115.4259	8.2452	115.3991	0.061	0.0000	0.0000	0
2019/10/28	R186	07/05/2020	8.50	Call	Bond Future	2,898.2500		2.8982	2,865.9300	2.8659	(1.115)	0	0	0
2019/10/28	R186	07/05/2020	8.50	Put	Bond Future	1,512.6300		1.5126	1,507.1300	1.5071	(0.364)	0	0	23,208
2019/10/28	R186	07/05/2020	8.08	Call	Bond Future	1,642.6700		1.6427	1,615.2900	1.6153	(1.667)	0	0	0
2019/10/28	R186	07/05/2020	8.08	Put	Bond Future	2,508.3800		2.5084	2,507.8200	2.5078	(0.022)	0	0	0
2019/10/28	R186	07/05/2020	8.28	Call	Bond Future	2,194.5700		2.1946	2,164.4100	2.1644	(1.374)	0	0	6,000
2019/10/28	R186	07/05/2020	8.93	Put	Bond Future	909.5800		0.9096	902.0300	0.9020	(0.830)	0	0	6,000
2019/10/28	R186	07/05/2020	8.09	Call	Bond Future	1,668.1500		1.6681	1,640.6100	1.6406	(1.651)	0	0	0
2019/10/28	R186	07/05/2020	8.07	Call	Bond Future	1,617.0800		1.6171	1,589.8600	1.5899	(1.683)	0	0	0
2019/10/28	R186	07/05/2020	8.07	Put	Bond Future	2,537.1000		2.5371	2,536.7000	2.5367	(0.016)	0	0	0
2019/10/28	R186	07/05/2020	7.60	Put	Bond Future	4,179.2000		4.1792	4,188.1100	4.1881	0.213	0	0	0
2019/10/28	R186	07/05/2020	7.60	Call	Bond Future	668.1000		0.6681	650.1900	0.6502	(2.681)	0	0	6,000
2019/10/28	R186	06/08/2020	8.38	Put	Bond Future	2,321.7200		2.3217	2,320.6800	2.3207	(0.045)	0	0	0
2019/10/28	R186	06/08/2020			Bond Future	8.2766		112.2677	8.2819	112.2403	0.064	0.0000	0.0000	0
2019/10/28	R186	06/08/2020	8.37	Call	Bond Future	2,825.9000		2.8259	2,797.6100	2.7976	(1.001)	0	0	0
2019/10/28	R186	06/08/2020	8.37	Put	Bond Future	2,341.8100		2.3418	2,340.8700	2.3409	(0.040)	0	0	0
2019/10/28	R186	06/08/2020	8.38	Call	Bond Future	2,857.5100		2.8575	2,829.1200	2.8291	(0.994)	0	0	0
2019/10/28	R186	06/08/2020	8.36	Call	Bond Future	2,794.0400		2.7940	2,765.8500	2.7658	(1.009)	0	0	0
2019/10/28	R186	06/08/2020	8.36	Put	Bond Future	2,361.6800		2.3617	2,360.8400	2.3608	(0.036)	0	0	0
2019/10/28	R197	07/11/2019			Bond Future	307.6253		307.6253	307.6249	307.6249	0.000	0.0000	0.0000	1,557
2019/10/28	R197	06/02/2020			Bond Future	305.5959		305.5959	305.5950	305.5950	0.000	0.0000	0.0000	2,390
2019/10/28	R197	07/05/2020			Bond Future	311.2280		311.2280	311.2274	311.2274	0.000	0.0000	0.0000	0
2019/10/28	R197	06/08/2020			Bond Future	309.2943		309.2943	309.2939	309.2939	0.000	0.0000	0.0000	0
2019/10/28	R202	07/11/2019			Bond Future	233.1343		233.1343	232.3758	232.3758	(0.325)	0.0000	0.0000	7,999
2019/10/28	R202	06/02/2020			Bond Future	233.3318		233.3318	232.5590	232.5590	(0.331)	0.0000	0.0000	3,022
2019/10/28	R202	07/05/2020			Bond Future	237.6319		237.6319	236.8454	236.8454	(0.331)	0.0000	0.0000	0
2019/10/28	R202	06/08/2020			Bond Future	237.9666		237.9666	237.1650	237.1650	(0.337)	0.0000	0.0000	0
2019/10/28	R207	07/11/2019	2.08	Put	Bond Future	853.7000		0.8537	854.3500	0.8544	0.076	0	0	0
2019/10/28	R207	07/11/2019			Bond Future	6.8522		102.3947	6.8559	102.3941	0.053	0.0000	0.0000	3,123
2019/10/28	R207	07/11/2019	2.07	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	R207	07/11/2019	2.07	Put	Bond Future	855.5000		0.8555	856.1500	0.8561	0.076	0	0	0
2019/10/28	R207	07/11/2019	2.08	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	R207	07/11/2019	2.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2019/10/28	R207	07/11/2019	2.06	Put	Bond Future	857.3100		0.8573	857.9600	0.8580	0.076	0	0	0
2019/10/28	R208	07/11/2019	6.83	Call	Bond Future	277.7800		0.2778	274.0700	0.2741	(1.336)	0	0	0
2019/10/28	R208	07/11/2019	6.82	Put	Bond Future	5.8300		0.0058	3.2600	0.0033	(44.082)	0	0	0
2019/10/28	R208	07/11/2019			Bond Future	6.6203		100.9519	6.6214	100.9504	0.017	0.0000	0.0000	2,194
2019/10/28	R208	07/11/2019	6.84	Call	Bond Future	289.9900		0.2900	286.5600	0.2866	(1.183)	0	0	0
2019/10/28	R208	07/11/2019	6.84	Put	Bond Future	4.1700		0.0042	2.1700	0.0022	(47.962)	0	0	0
2019/10/28	R208	07/11/2019	6.83	Put	Bond Future	4.9400		0.0049	2.6600	0.0027	(46.154)	0	0	0
2019/10/28	R208	07/11/2019	6.82	Call	Bond Future	265.6800		0.2657	261.6800	0.2617	(1.506)	0	0	0
2019/10/28	R208	06/02/2020	6.13	Put	Bond Future	383.8500		0.3838	384.0800	0.3841	0.060	0	0	0
2019/10/28	R208	06/02/2020	6.12	Call	Bond Future	25.1000		0.0251	23.7600	0.0238	(5.339)	0	0	0
2019/10/28	R208	06/02/2020			Bond Future	6.4601		102.7729	6.4616	102.7713	0.023	0.0000	0.0000	11,354

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
2019/10/28	R208	06/02/2020	6.13	Call	Bond Future	26.1800	0.0262	24.8000	0.0248	(5.271)	0	0	0
2019/10/28	R208	06/02/2020	6.12	Put	Bond Future	393.6400	0.3936	393.9100	0.3939	0.069	0	0	0
2019/10/28	R208	06/02/2020	6.14	Call	Bond Future	27.4300	0.0274	26.0200	0.0260	(5.140)	0	0	0
2019/10/28	R208	06/02/2020	6.14	Put	Bond Future	374.2400	0.3742	374.4400	0.3744	0.053	0	0	0
2019/10/28	R208	07/05/2020	4.81	Call	Bond Future	0.4500	0.0005	0.4100	0.0004	(8.889)	0	0	0
2019/10/28	R208	07/05/2020	4.80	Put	Bond Future	1,199.4600	1.1995	1,200.9800	1.2010	0.127	0	0	0
2019/10/28	R208	07/05/2020			Bond Future	6.1921	101.2390	6.1939	101.2375	0.029	0.0000	0.0000	0
2019/10/28	R208	07/05/2020	4.82	Call	Bond Future	0.4800	0.0005	0.4400	0.0004	(8.333)	0	0	0
2019/10/28	R208	07/05/2020	4.82	Put	Bond Future	1,182.1300	1.1821	1,183.6400	1.1836	0.128	0	0	0
2019/10/28	R208	07/05/2020	4.81	Put	Bond Future	1,190.7900	1.1908	1,192.3000	1.1923	0.127	0	0	0
2019/10/28	R208	07/05/2020	4.80	Call	Bond Future	0.4200	0.0004	0.3900	0.0004	(7.143)	0	0	0
2019/10/28	R208	06/08/2020	5.57	Put	Bond Future	193.0500	0.1930	193.0500	0.1930	0.000	0	0	0
2019/10/28	R208	06/08/2020			Bond Future	5.6504	103.1217	5.6530	103.1201	0.045	0.0000	0.0000	0
2019/10/28	R208	06/08/2020	5.56	Call	Bond Future	139.8400	0.1398	138.2600	0.1383	(1.130)	0	0	0
2019/10/28	R208	06/08/2020	5.56	Put	Bond Future	196.1300	0.1961	196.1300	0.1961	0.000	0	0	0
2019/10/28	R208	06/08/2020	5.57	Call	Bond Future	142.9900	0.1430	141.4100	0.1414	(1.105)	0	0	0
2019/10/28	R208	06/08/2020	5.55	Call	Bond Future	136.7200	0.1367	135.1600	0.1352	(1.141)	0	0	0
2019/10/28	R208	06/08/2020	5.55	Put	Bond Future	199.2400	0.1992	199.2600	0.1993	0.010	0	0	0
2019/10/28	R209	07/11/2019	9.82	Call	Bond Future	2,461.5300	2.4615	2,397.7800	2.3978	(2.590)	0	0	0
2019/10/28	R209	07/11/2019	9.77	Put	Bond Future	127.2300	0.1272	84.4700	0.0845	(33.608)	0	0	8,000
2019/10/28	R209	07/11/2019	9.33	Call	Bond Future	378.2900	0.3783	291.5200	0.2915	(22.937)	0	0	8,000
2019/10/28	R209	07/11/2019			Bond Future	9.4536	74.2953	9.4580	74.2665	0.046	0.0000	0.0000	74,652
2019/10/28	R209	07/11/2019	9.80	Call	Bond Future	2,347.9100	2.3479	2,281.1100	2.2811	(2.845)	0	0	0
2019/10/28	R209	07/11/2019	9.80	Put	Bond Future	105.0200	0.1050	67.0200	0.0670	(36.184)	0	0	0
2019/10/28	R209	07/11/2019	9.50	Put	Bond Future	582.8700	0.5829	507.2800	0.5073	(12.969)	0	0	0
2019/10/28	R209	07/11/2019	9.50	Call	Bond Future	888.9500	0.8889	784.5600	0.7846	(11.743)	0	0	5,000
2019/10/28	R209	07/11/2019	8.92	Put	Bond Future	3,669.9600	3.6700	3,691.9700	3.6920	0.600	0	0	0
2019/10/28	R209	07/11/2019	8.92	Call	Bond Future	10.4000	0.0104	3.6100	0.0036	(65.288)	0	0	8,000
2019/10/28	R209	07/11/2019	9.82	Put	Bond Future	92.1800	0.0922	57.2300	0.0572	(37.915)	0	0	0
2019/10/28	R209	07/11/2019	9.77	Call	Bond Future	2,179.8000	2.1798	2,108.2400	2.1082	(3.283)	0	0	0
2019/10/28	R209	07/11/2019	9.33	Put	Bond Future	1,203.6500	1.2036	1,145.6800	1.1457	(4.816)	0	0	0
2019/10/28	R209	07/11/2019	9.81	Call	Bond Future	2,404.5900	2.4046	2,339.3200	2.3393	(2.714)	0	0	0
2019/10/28	R209	07/11/2019	9.81	Put	Bond Future	98.4300	0.0984	61.9600	0.0620	(37.052)	0	0	0
2019/10/28	R209	06/02/2020	9.52	Put	Bond Future	2,041.9600	2.0420	2,026.2000	2.0262	(0.772)	0	0	0
2019/10/28	R209	06/02/2020			Bond Future	9.5124	75.6355	9.5169	75.6061	0.047	0.0000	0.0000	92,125
2019/10/28	R209	06/02/2020	9.40	Put	Bond Future	2,442.6100	2.4426	2,429.2200	2.4292	(0.548)	0	0	0
2019/10/28	R209	06/02/2020	9.40	Call	Bond Future	1,701.7900	1.7018	1,658.9500	1.6590	(2.517)	0	0	7,500
2019/10/28	R209	06/02/2020	9.51	Call	Bond Future	2,057.6200	2.0576	2,012.5800	2.0126	(2.189)	0	0	0
2019/10/28	R209	06/02/2020	9.51	Put	Bond Future	2,073.0700	2.0731	2,057.4800	2.0575	(0.752)	0	0	0
2019/10/28	R209	06/02/2020	9.52	Call	Bond Future	2,091.9400	2.0919	2,046.7300	2.0467	(2.161)	0	0	0
2019/10/28	R209	06/02/2020	9.50	Call	Bond Future	2,023.7400	2.0237	1,978.8700	1.9789	(2.217)	0	0	0
2019/10/28	R209	06/02/2020	9.50	Put	Bond Future	2,104.7100	2.1047	2,089.2900	2.0893	(0.733)	0	0	0
2019/10/28	R209	07/05/2020	9.47	Call	Bond Future	2,518.6200	2.5186	2,482.4600	2.4825	(1.436)	0	0	0
2019/10/28	R209	07/05/2020			Bond Future	9.5716	73.8601	9.5763	73.8302	0.048	0.0000	0.0000	0
2019/10/28	R209	07/05/2020	9.45	Call	Bond Future	2,455.2500	2.4553	2,419.3700	2.4194	(1.461)	0	0	0
2019/10/28	R209	07/05/2020	9.45	Put	Bond Future	3,248.2700	3.2483	3,242.2700	3.2423	(0.185)	0	0	0
2019/10/28	R209	07/05/2020	9.47	Put	Bond Future	3,180.4000	3.1804	3,174.1200	3.1741	(0.197)	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
2019/10/28	R209	07/05/2020	9.46	Call	Bond Future	2,486.8300		2.4868	2,450.8100	2.4508	(1.448)	0	0	0
2019/10/28	R209	07/05/2020	9.46	Put	Bond Future	3,214.1900		3.2142	3,208.0500	3.2081	(0.191)	0	0	0
2019/10/28	R209	06/08/2020	5.56	Call	Bond Future		0.5100	0.0005	0.4700	0.0005	(7.843)	0	0	0
2019/10/28	R209	06/08/2020	5.55	Put	Bond Future	34,283.6300		34.2836	34,314.0800	34.3141	0.089	0	0	0
2019/10/28	R209	06/08/2020			Bond Future		9.6283	75.2336	9.6330	75.2031	0.050	0.0000	0.0000	0
2019/10/28	R209	06/08/2020	5.57	Call	Bond Future		0.5300	0.0005	0.4800	0.0005	(9.434)	0	0	0
2019/10/28	R209	06/08/2020	5.57	Put	Bond Future	34,066.8200		34.0668	34,097.2700	34.0973	0.089	0	0	0
2019/10/28	R209	06/08/2020	5.56	Put	Bond Future	34,175.1500		34.1751	34,205.6100	34.2056	0.089	0	0	0
2019/10/28	R209	06/08/2020	5.55	Call	Bond Future		0.5000	0.0005	0.4500	0.0005	(10.000)	0	0	0
2019/10/28	R210	07/11/2019			Bond Future	188.2501		188.2501	188.2525	188.2525	0.001	0.0000	0.0000	1,055
2019/10/28	R210	06/02/2020			Bond Future	191.6928		191.6928	191.6948	191.6948	0.001	0.0000	0.0000	1,772
2019/10/28	R210	07/05/2020			Bond Future	192.5756		192.5756	192.5779	192.5779	0.001	0.0000	0.0000	0
2019/10/28	R210	06/08/2020			Bond Future	196.2011		196.2011	196.2035	196.2035	0.001	0.0000	0.0000	0
2019/10/28	R212	07/11/2019			Bond Future	161.7893		161.7893	161.8064	161.8064	0.011	0.0000	0.0000	7,384
2019/10/28	R212	06/02/2020			Bond Future	162.5020		162.5020	162.5192	162.5192	0.011	0.0000	0.0000	4,109
2019/10/28	R212	07/05/2020			Bond Future	165.4968		165.4968	165.5145	165.5145	0.011	0.0000	0.0000	0
2019/10/28	R212	06/08/2020			Bond Future	166.3190		166.3190	166.3371	166.3371	0.011	0.0000	0.0000	0
2019/10/28	R213	07/11/2019	9.59	Put	Bond Future	22.3300		0.0223	10.2900	0.0103	(53.918)	0	0	0
2019/10/28	R213	07/11/2019	9.58	Call	Bond Future	3,254.4100		3.2544	3,214.4400	3.2144	(1.228)	0	0	0
2019/10/28	R213	07/11/2019			Bond Future		9.0542	87.0472	9.0586	87.0200	0.048	0.0000	0.0000	10,269
2019/10/28	R213	07/11/2019	9.59	Call	Bond Future	3,312.4700		3.3125	3,273.2700	3.2733	(1.183)	0	0	0
2019/10/28	R213	07/11/2019	9.58	Put	Bond Future	24.1300		0.0241	11.3200	0.0113	(53.087)	0	0	0
2019/10/28	R213	07/11/2019	9.60	Call	Bond Future	3,370.5700		3.3706	3,332.1100	3.3321	(1.141)	0	0	0
2019/10/28	R213	07/11/2019	9.60	Put	Bond Future	20.6400		0.0206	9.3400	0.0093	(54.748)	0	0	0
2019/10/28	R213	06/02/2020	9.27	Call	Bond Future	2,376.1400		2.3761	2,333.1600	2.3332	(1.809)	0	0	0
2019/10/28	R213	06/02/2020	9.26	Put	Bond Future	1,459.2300		1.4592	1,444.1500	1.4441	(1.033)	0	0	0
2019/10/28	R213	06/02/2020			Bond Future		9.1169	88.6174	9.1214	88.5896	0.049	0.0000	0.0000	16,825
2019/10/28	R213	06/02/2020	9.28	Call	Bond Future	2,412.8600		2.4129	2,369.7900	2.3698	(1.785)	0	0	0
2019/10/28	R213	06/02/2020	9.28	Put	Bond Future	1,410.5200		1.4105	1,395.2600	1.3953	(1.082)	0	0	0
2019/10/28	R213	06/02/2020	9.27	Put	Bond Future	1,434.8000		1.4348	1,419.6300	1.4196	(1.057)	0	0	0
2019/10/28	R213	06/02/2020	9.26	Call	Bond Future	2,339.5100		2.3395	2,296.6200	2.2966	(1.833)	0	0	0
2019/10/28	R213	07/05/2020	9.01	Put	Bond Future	3,064.8100		3.0648	3,061.0500	3.0611	(0.123)	0	0	0
2019/10/28	R213	07/05/2020	9.00	Call	Bond Future	2,028.4000		2.0284	1,996.6000	1.9966	(1.568)	0	0	0
2019/10/28	R213	07/05/2020			Bond Future		9.1741	86.6775	9.1788	86.6493	0.050	0.0000	0.0000	0
2019/10/28	R213	07/05/2020	9.01	Call	Bond Future	2,057.1900		2.0572	2,025.2300	2.0252	(1.554)	0	0	0
2019/10/28	R213	07/05/2020	9.00	Put	Bond Future	3,097.9100		3.0979	3,094.3100	3.0943	(0.116)	0	0	0
2019/10/28	R213	07/05/2020	9.02	Call	Bond Future	2,085.9500		2.0859	2,053.8400	2.0538	(1.539)	0	0	0
2019/10/28	R213	07/05/2020	9.02	Put	Bond Future	3,031.7400		3.0317	3,027.8300	3.0278	(0.129)	0	0	0
2019/10/28	R213	06/08/2020	9.31	Call	Bond Future	3,490.6300		3.4906	3,458.0700	3.4581	(0.933)	0	0	0
2019/10/28	R213	06/08/2020			Bond Future		9.2277	88.2894	9.2325	88.2606	0.052	0.0000	0.0000	0
2019/10/28	R213	06/08/2020	9.29	Call	Bond Future	3,422.1200		3.4221	3,389.7500	3.3898	(0.946)	0	0	0
2019/10/28	R213	06/08/2020	9.29	Put	Bond Future	3,050.1500		3.0501	3,046.5200	3.0465	(0.119)	0	0	0
2019/10/28	R213	06/08/2020	9.31	Put	Bond Future	2,999.6800		2.9997	2,995.8600	2.9959	(0.127)	0	0	0
2019/10/28	R213	06/08/2020	9.30	Call	Bond Future	3,456.3000		3.4563	3,423.8400	3.4238	(0.939)	0	0	0
2019/10/28	R213	06/08/2020	9.30	Put	Bond Future	3,024.8100		3.0248	3,021.0900	3.0211	(0.123)	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	
2019/10/28	R214	07/11/2019	10.02	Put	Bond Future	151.3700	0.1514	98.5200	0.0985	(34.914)	0	0	0
2019/10/28	R214	07/11/2019			Bond Future	9.7094	72.6253	9.7087	72.6303	(0.008)	0.0000	0.0000	4,674
2019/10/28	R214	07/11/2019	10.01	Call	Bond Future	2,179.9500	2.1800	2,130.1700	2.1302	(2.284)	0	0	0
2019/10/28	R214	07/11/2019	10.01	Put	Bond Future	160.6500	0.1607	105.8600	0.1059	(34.105)	0	0	0
2019/10/28	R214	07/11/2019	10.02	Call	Bond Future	2,236.2900	2.2363	2,188.4500	2.1884	(2.139)	0	0	0
2019/10/28	R214	07/11/2019	10.00	Call	Bond Future	2,124.0000	2.1240	2,072.2800	2.0723	(2.435)	0	0	0
2019/10/28	R214	07/11/2019	10.00	Put	Bond Future	170.4100	0.1704	113.6800	0.1137	(33.290)	0	0	0
2019/10/28	R214	06/02/2020	9.73	Call	Bond Future	2,049.9000	2.0499	2,020.4900	2.0205	(1.435)	0	0	0
2019/10/28	R214	06/02/2020			Bond Future	9.7741	73.9354	9.7734	73.9404	(0.007)	0.0000	0.0000	14,130
2019/10/28	R214	06/02/2020	9.71	Call	Bond Future	1,982.2100	1.9822	1,952.8500	1.9528	(1.481)	0	0	0
2019/10/28	R214	06/02/2020	9.71	Put	Bond Future	2,419.9900	2.4200	2,385.6700	2.3857	(1.418)	0	0	0
2019/10/28	R214	06/02/2020	9.73	Put	Bond Future	2,350.7000	2.3507	2,316.3300	2.3163	(1.462)	0	0	0
2019/10/28	R214	06/02/2020	9.72	Call	Bond Future	2,015.8300	2.0158	1,986.4400	1.9864	(1.458)	0	0	0
2019/10/28	R214	06/02/2020	9.72	Put	Bond Future	2,385.0700	2.3851	2,350.7200	2.3507	(1.440)	0	0	0
2019/10/28	R214	07/05/2020	9.77	Put	Bond Future	3,170.8200	3.1708	3,145.5000	3.1455	(0.799)	0	0	0
2019/10/28	R214	07/05/2020			Bond Future	9.8339	71.9821	9.8332	71.9872	(0.008)	0.0000	0.0000	0
2019/10/28	R214	07/05/2020	9.76	Call	Bond Future	2,705.1400	2.7051	2,684.9900	2.6850	(0.745)	0	0	0
2019/10/28	R214	07/05/2020	9.76	Put	Bond Future	3,204.9400	3.2049	3,179.6200	3.1796	(0.790)	0	0	0
2019/10/28	R214	07/05/2020	9.77	Call	Bond Future	2,738.9500	2.7389	2,718.8000	2.7188	(0.736)	0	0	0
2019/10/28	R214	07/05/2020	9.75	Call	Bond Future	2,671.5200	2.6715	2,651.3900	2.6514	(0.754)	0	0	0
2019/10/28	R214	07/05/2020	9.75	Put	Bond Future	3,239.3500	3.2394	3,214.0500	3.2140	(0.781)	0	0	0
2019/10/28	R214	06/08/2020	9.98	Put	Bond Future	3,516.0800	3.5161	3,493.7800	3.4938	(0.634)	0	0	0
2019/10/28	R214	06/08/2020	9.97	Call	Bond Future	4,068.9500	4.0689	4,051.9000	4.0519	(0.419)	0	0	0
2019/10/28	R214	06/08/2020			Bond Future	9.8910	73.3207	9.8902	73.3260	(0.008)	0.0000	0.0000	0
2019/10/28	R214	06/08/2020	9.98	Call	Bond Future	4,104.7100	4.1047	4,087.6700	4.0877	(0.415)	0	0	0
2019/10/28	R214	06/08/2020	9.97	Put	Bond Future	3,546.0400	3.5460	3,523.7300	3.5237	(0.629)	0	0	0
2019/10/28	R214	06/08/2020	9.99	Call	Bond Future	4,140.3400	4.1403	4,123.3200	4.1233	(0.411)	0	0	0
2019/10/28	R214	06/08/2020	9.99	Put	Bond Future	3,486.0900	3.4861	3,463.8100	3.4638	(0.639)	0	0	0
2019/10/28	R248	07/11/2019	10.02	Call	Bond Future	2,262.3000	2.2623	2,184.2700	2.1843	(3.449)	0	0	0
2019/10/28	R248	07/11/2019	10.01	Put	Bond Future	310.9500	0.3109	223.9200	0.2239	(27.988)	0	0	0
2019/10/28	R248	07/11/2019			Bond Future	9.7897	91.8295	9.7889	91.8360	(0.008)	0.0000	0.0000	73,526
2019/10/28	R248	07/11/2019	10.03	Call	Bond Future	2,329.7200	2.3297	2,254.1700	2.2542	(3.243)	0	0	0
2019/10/28	R248	07/11/2019	10.03	Put	Bond Future	277.4400	0.2774	195.3500	0.1954	(29.588)	0	0	0
2019/10/28	R248	07/11/2019	10.02	Put	Bond Future	293.7900	0.2938	209.2200	0.2092	(28.786)	0	0	0
2019/10/28	R248	07/11/2019	10.01	Call	Bond Future	2,195.5400	2.1955	2,115.0500	2.1150	(3.666)	0	0	0
2019/10/28	R248	06/02/2020	9.71	Put	Bond Future	3,293.6300	3.2936	3,252.8000	3.2528	(1.240)	0	0	0
2019/10/28	R248	06/02/2020			Bond Future	9.8563	93.4860	9.8556	93.4925	(0.008)	0.0000	0.0000	92,033
2019/10/28	R248	06/02/2020	9.71	Call	Bond Future	2,019.0600	2.0191	1,984.7700	1.9848	(1.698)	0	0	0
2019/10/28	R248	06/02/2020	9.70	Put	Bond Future	3,341.4900	3.3415	3,300.7700	3.3008	(1.219)	0	0	0
2019/10/28	R248	06/02/2020	9.72	Call	Bond Future	2,059.8700	2.0599	2,025.4700	2.0255	(1.670)	0	0	0
2019/10/28	R248	06/02/2020	9.72	Put	Bond Future	3,246.3400	3.2463	3,205.4000	3.2054	(1.261)	0	0	0
2019/10/28	R248	06/02/2020	9.70	Call	Bond Future	1,978.6800	1.9787	1,944.5000	1.9445	(1.727)	0	0	0
2019/10/28	R248	07/05/2020	9.79	Call	Bond Future	3,099.0600	3.0991	3,074.4800	3.0745	(0.793)	0	0	0
2019/10/28	R248	07/05/2020	9.77	Put	Bond Future	4,291.9500	4.2919	4,260.6900	4.2607	(0.728)	0	0	0
2019/10/28	R248	07/05/2020			Bond Future	9.9180	90.7466	9.9172	90.7533	(0.008)	0.0000	0.0000	0
2019/10/28	R248	07/05/2020	9.79	Put	Bond Future	4,199.5700	4.1996	4,168.2700	4.1683	(0.745)	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
2019/10/28	R248	07/05/2020	9.77	Call	Bond Future	3,017.3700	3.0174	2,992.8300	2.9928	(0.813)	0	0	0
2019/10/28	R248	07/05/2020	9.78	Put	Bond Future	4,245.6900	4.2457	4,214.4100	4.2144	(0.737)	0	0	0
2019/10/28	R248	07/05/2020	9.78	Call	Bond Future	3,058.2100	3.0582	3,033.6500	3.0337	(0.803)	0	0	0
2019/10/28	R248	06/08/2020	9.00	Put	Bond Future	10,738.1400	10.7381	10,712.2400	10.7122	(0.241)	0	0	0
2019/10/28	R248	06/08/2020	10.20	Call	Bond Future	6,392.2500	6.3923	6,368.0800	6.3681	(0.378)	0	0	0
2019/10/28	R248	06/08/2020			Bond Future	9.9770	92.4341	9.9762	92.4410	(0.008)	0.0000	0.0000	0
2019/10/28	R248	06/08/2020	9.25	Put	Bond Future	9,019.3000	9.0193	8,991.0000	8.9910	(0.314)	0	0	0
2019/10/28	R248	06/08/2020	9.25	Call	Bond Future	2,518.9000	2.5189	2,497.5000	2.4975	(0.850)	0	0	20,640
2019/10/28	R248	06/08/2020	10.18	Call	Bond Future	6,297.5400	6.2975	6,273.3200	6.2733	(0.385)	0	0	0
2019/10/28	R248	06/08/2020	10.18	Put	Bond Future	4,618.5000	4.6185	4,587.3800	4.5874	(0.674)	0	0	0
2019/10/28	R248	06/08/2020	9.00	Call	Bond Future	1,811.7100	1.8117	1,792.7100	1.7927	(1.049)	0	0	3,000
2019/10/28	R248	06/08/2020	10.20	Put	Bond Future	4,550.7600	4.5508	4,519.6900	4.5197	(0.683)	0	0	0
2019/10/28	R248	06/08/2020	10.19	Call	Bond Future	6,345.0000	6.3450	6,320.8000	6.3208	(0.381)	0	0	0
2019/10/28	R248	06/08/2020	10.19	Put	Bond Future	4,584.6700	4.5847	4,553.5700	4.5536	(0.678)	0	0	0

Total **1439162**