



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 02/03/2020 TO 02/03/2020

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
2020/03/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	2025	07/05/2020		Bond Future	137.6971	137.6971	137.5064	137.5064	(0.138)	0.0000	0.0000	2,047
2020/03/02	2025	06/08/2020		Bond Future	138.7115	138.7115	138.5172	138.5172	(0.140)	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
2020/03/02	2025	05/11/2020			Bond Future	141.2017	141.2017	141.0041	141.0041	(0.140)	0.0000	0.0000	0
2020/03/02	2025	04/02/2021			Bond Future	142.2828	142.2828	142.0816	142.0816	(0.141)	0.0000	0.0000	0
2020/03/02	2029	07/05/2020			Bond Future	101.4892	101.4892	101.1576	101.1576	(0.327)	0.0000	0.0000	3,814
2020/03/02	2029	06/08/2020			Bond Future	103.3425	103.3425	103.0047	103.0047	(0.327)	0.0000	0.0000	0
2020/03/02	2029	05/11/2020			Bond Future	104.0595	104.0595	103.7156	103.7156	(0.330)	0.0000	0.0000	0
2020/03/02	2029	04/02/2021			Bond Future	105.9781	105.9781	105.6279	105.6279	(0.330)	0.0000	0.0000	0
2020/03/02	2030	07/05/2020	8.79	Call	Bond Future	629.9500	0.6299	460.1000	0.4601	(26.962)	0	0	0
2020/03/02	2030	07/05/2020	8.78	Put	Bond Future	2,719.7900	2.7198	3,107.3100	3.1073	14.248	0	0	0
2020/03/02	2030	07/05/2020	8.85	Put	Bond Future	2,422.3600	2.4224	2,784.2100	2.7842	14.938	0	0	5,820
2020/03/02	2030	07/05/2020	8.45	Put	Bond Future	4,388.6500	4.3887	4,874.1300	4.8741	11.062	0	0	0
2020/03/02	2030	07/05/2020	9.19	Put	Bond Future	1,297.3300	1.2973	1,529.7000	1.5297	17.911	0	0	0
2020/03/02	2030	07/05/2020			Bond Future	9.1230	95.0820	9.2148	94.5282	1.006	0.0000	0.0000	76,261
2020/03/02	2030	07/05/2020	8.80	Call	Bond Future	648.8200	0.6488	475.3600	0.4754	(26.735)	0	0	0
2020/03/02	2030	07/05/2020	8.80	Put	Bond Future	2,632.6800	2.6327	3,012.9700	3.0130	14.445	0	0	0
2020/03/02	2030	07/05/2020	8.45	Call	Bond Future	192.4400	0.1924	124.1700	0.1242	(35.476)	0	0	5,000
2020/03/02	2030	07/05/2020	9.19	Call	Bond Future	1,701.6600	1.7017	1,380.2800	1.3803	(18.886)	0	0	0
2020/03/02	2030	07/05/2020	8.79	Put	Bond Future	2,676.1000	2.6761	3,060.0000	3.0600	14.346	0	0	0
2020/03/02	2030	07/05/2020	8.78	Call	Bond Future	611.3000	0.6113	445.0700	0.4451	(27.193)	0	0	0
2020/03/02	2030	07/05/2020	8.90	Call	Bond Future	859.0800	0.8591	648.3100	0.6483	(24.534)	0	0	0
2020/03/02	2030	07/05/2020	8.85	Call	Bond Future	749.1600	0.7492	557.2600	0.5573	(25.615)	0	0	5,000
2020/03/02	2030	07/05/2020	8.90	Put	Bond Future	2,222.9500	2.2229	2,565.9300	2.5659	15.429	0	0	5,820
2020/03/02	2030	06/08/2020	9.42	Call	Bond Future	2,999.7200	2.9997	2,650.0300	2.6500	(11.657)	0	0	0
2020/03/02	2030	06/08/2020	9.11	Call	Bond Future	1,963.1200	1.9631	1,686.8900	1.6869	(14.071)	0	0	0
2020/03/02	2030	06/08/2020			Bond Future	9.1988	92.7855	9.2943	92.2217	1.039	0.0000	0.0000	200
2020/03/02	2030	06/08/2020	8.36	Put	Bond Future	5,613.7400	5.6137	6,076.6600	6.0767	8.246	0	0	0
2020/03/02	2030	06/08/2020	8.36	Call	Bond Future	466.3700	0.4664	365.5800	0.3656	(21.612)	0	0	800
2020/03/02	2030	06/08/2020	8.86	Put	Bond Future	3,342.0900	3.3421	3,692.6500	3.6926	10.489	0	0	0
2020/03/02	2030	06/08/2020	8.86	Call	Bond Future	1,306.6600	1.3067	1,093.5100	1.0935	(16.313)	0	0	800
2020/03/02	2030	06/08/2020	9.09	Call	Bond Future	1,903.9800	1.9040	1,632.7700	1.6328	(14.244)	0	0	0
2020/03/02	2030	06/08/2020	9.09	Put	Bond Future	2,551.2500	2.5513	2,843.7500	2.8438	11.465	0	0	0
2020/03/02	2030	06/08/2020	9.42	Put	Bond Future	1,701.4300	1.7014	1,915.4500	1.9154	12.579	0	0	800
2020/03/02	2030	06/08/2020	9.11	Put	Bond Future	2,490.9400	2.4909	2,778.4200	2.7784	11.541	0	0	0
2020/03/02	2030	06/08/2020	9.10	Call	Bond Future	1,933.4300	1.9334	1,659.7100	1.6597	(14.157)	0	0	0
2020/03/02	2030	06/08/2020	9.10	Put	Bond Future	2,520.9500	2.5209	2,810.9400	2.8109	11.503	0	0	0
2020/03/02	2030	05/11/2020	8.10	Put	Bond Future	7,510.9400	7.5109	8,008.1000	8.0081	6.619	0	0	0
2020/03/02	2030	05/11/2020	8.73	Call	Bond Future	1,266.0000	1.2660	1,078.7300	1.0787	(14.792)	0	0	3,000
2020/03/02	2030	05/11/2020	10.06	Put	Bond Future	1,138.9600	1.1390	1,276.9400	1.2769	12.115	0	0	1,000
2020/03/02	2030	05/11/2020	9.39	Put	Bond Future	2,324.9600	2.3250	2,574.1100	2.5741	10.716	0	0	0
2020/03/02	2030	05/11/2020	9.38	Call	Bond Future	2,979.0300	2.9790	2,656.5000	2.6565	(10.827)	0	0	0
2020/03/02	2030	05/11/2020			Bond Future	9.2709	94.4295	9.3702	93.8558	1.071	0.0000	0.0000	0
2020/03/02	2030	05/11/2020	9.61	Call	Bond Future	3,789.3900	3.7894	3,423.4800	3.4235	(9.656)	0	0	0
2020/03/02	2030	05/11/2020	9.61	Put	Bond Future	1,849.9600	1.8500	2,057.7200	2.0577	11.231	0	0	3,000
2020/03/02	2030	05/11/2020	8.85	Put	Bond Future	4,000.8700	4.0009	4,362.4600	4.3625	9.038	0	0	0
2020/03/02	2030	05/11/2020	8.85	Call	Bond Future	1,517.5900	1.5176	1,305.5100	1.3055	(13.975)	0	0	3,000
2020/03/02	2030	05/11/2020	8.34	Put	Bond Future	6,245.9500	6.2460	6,706.2600	6.7063	7.370	0	0	0
2020/03/02	2030	05/11/2020	8.34	Call	Bond Future	636.1500	0.6362	522.7900	0.5228	(17.820)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/02	2030	05/11/2020	9.04	Put	Bond Future	3,325.8900	3.3259	3,647.4200	3.6474	9.667	0	0	0
2020/03/02	2030	05/11/2020	9.04	Call	Bond Future	1,974.2500	1.9743	1,722.1100	1.7221	(12.771)	0	0	1,000
2020/03/02	2030	05/11/2020	9.86	Put	Bond Future	1,426.2300	1.4262	1,592.9200	1.5929	11.687	0	0	14,160
2020/03/02	2030	05/11/2020	8.36	Put	Bond Future	6,146.3900	6.1464	6,603.2600	6.6033	7.433	0	0	0
2020/03/02	2030	05/11/2020	8.10	Call	Bond Future	383.6600	0.3837	307.1500	0.3071	(19.942)	0	0	3,000
2020/03/02	2030	05/11/2020	8.73	Put	Bond Future	4,473.1600	4.4732	4,859.5600	4.8596	8.638	0	0	0
2020/03/02	2030	05/11/2020	9.23	Put	Bond Future	2,739.8800	2.7399	3,021.5300	3.0215	10.280	0	0	0
2020/03/02	2030	05/11/2020	10.06	Call	Bond Future	5,570.5500	5.5705	5,134.8600	5.1349	(7.821)	0	0	0
2020/03/02	2030	05/11/2020	10.37	Put	Bond Future	740.6900	0.7407	838.8700	0.8389	13.255	0	0	16,000
2020/03/02	2030	05/11/2020	9.39	Call	Bond Future	3,012.3100	3.0123	2,687.7900	2.6878	(10.773)	0	0	0
2020/03/02	2030	05/11/2020	9.38	Put	Bond Future	2,349.1300	2.3491	2,600.2700	2.6003	10.691	0	0	0
2020/03/02	2030	05/11/2020	9.86	Call	Bond Future	4,761.4600	4.7615	4,354.4800	4.3545	(8.547)	0	0	0
2020/03/02	2030	05/11/2020	8.36	Call	Bond Future	661.6900	0.6617	544.8900	0.5449	(17.652)	0	0	14,160
2020/03/02	2030	05/11/2020	8.86	Put	Bond Future	3,963.0000	3.9630	4,322.5000	4.3225	9.071	0	0	0
2020/03/02	2030	05/11/2020	8.86	Call	Bond Future	1,539.7200	1.5397	1,325.5500	1.3256	(13.910)	0	0	14,160
2020/03/02	2030	05/11/2020	9.23	Call	Bond Future	2,502.3700	2.5024	2,210.3500	2.2103	(11.670)	0	0	3,000
2020/03/02	2030	05/11/2020	10.47	Call	Bond Future	7,263.6800	7.2637	6,777.1400	6.7771	(6.698)	0	0	0
2020/03/02	2030	05/11/2020	10.47	Put	Bond Future	639.4400	0.6394	726.5700	0.7266	13.626	0	0	3,000
2020/03/02	2030	05/11/2020	8.53	Put	Bond Future	5,336.8500	5.3368	5,762.8600	5.7629	7.982	0	0	0
2020/03/02	2030	05/11/2020	8.53	Call	Bond Future	907.2200	0.9072	759.5600	0.7596	(16.276)	0	0	16,000
2020/03/02	2030	05/11/2020	9.03	Put	Bond Future	3,359.0600	3.3591	3,682.7000	3.6827	9.635	0	0	0
2020/03/02	2030	05/11/2020	9.03	Call	Bond Future	1,948.3000	1.9483	1,698.2700	1.6983	(12.833)	0	0	16,000
2020/03/02	2030	05/11/2020	10.37	Call	Bond Future	6,836.8400	6.8368	6,361.3500	6.3613	(6.955)	0	0	0
2020/03/02	2030	05/11/2020	9.40	Call	Bond Future	3,045.7600	3.0458	2,719.2600	2.7193	(10.720)	0	0	0
2020/03/02	2030	05/11/2020	9.40	Put	Bond Future	2,301.0100	2.3010	2,548.1800	2.5482	10.742	0	0	0
2020/03/02	2030	04/02/2021	8.36	Call	Bond Future	929.5500	0.9295	793.4300	0.7934	(14.644)	0	0	800
2020/03/02	2030	04/02/2021	9.16	Call	Bond Future	2,579.0100	2.5790	2,304.7800	2.3048	(10.633)	0	0	0
2020/03/02	2030	04/02/2021	9.15	Put	Bond Future	3,667.2100	3.6672	3,978.8600	3.9789	8.498	0	0	0
2020/03/02	2030	04/02/2021			Bond Future	9.3451	92.1419	9.4486	91.5578	1.107	0.0000	0.0000	0
2020/03/02	2030	04/02/2021	9.17	Call	Bond Future	2,605.9000	2.6059	2,329.9000	2.3299	(10.591)	0	0	0
2020/03/02	2030	04/02/2021	9.17	Put	Bond Future	3,605.7700	3.6058	3,913.8700	3.9139	8.545	0	0	0
2020/03/02	2030	04/02/2021	8.36	Put	Bond Future	6,741.2300	6.7412	7,189.2100	7.1892	6.645	0	0	0
2020/03/02	2030	04/02/2021	9.16	Put	Bond Future	3,636.3900	3.6364	3,946.2600	3.9463	8.521	0	0	0
2020/03/02	2030	04/02/2021	9.15	Call	Bond Future	2,552.2700	2.5523	2,279.8200	2.2798	(10.675)	0	0	0
2020/03/02	2030	04/02/2021	8.86	Put	Bond Future	4,648.3700	4.6484	5,011.7100	5.0117	7.817	0	0	0
2020/03/02	2030	04/02/2021	8.86	Call	Bond Future	1,843.9000	1.8439	1,623.1400	1.6231	(11.972)	0	0	800
2020/03/02	2030	04/02/2021	10.20	Call	Bond Future	6,127.7800	6.1278	5,694.6300	5.6946	(7.069)	0	0	0
2020/03/02	2030	04/02/2021	10.20	Put	Bond Future	1,443.2800	1.4433	1,594.2300	1.5942	10.459	0	0	800
2020/03/02	2032	07/05/2020	9.19	Call	Bond Future	702.4600	0.7025	508.9900	0.5090	(27.542)	0	0	0
2020/03/02	2032	07/05/2020	9.54	Put	Bond Future	1,618.1200	1.6181	1,909.3800	1.9094	18.000	0	0	3,000
2020/03/02	2032	07/05/2020	8.82	Call	Bond Future	186.1400	0.1861	116.6300	0.1166	(37.343)	0	0	3,000
2020/03/02	2032	07/05/2020	9.20	Call	Bond Future	723.1000	0.7231	525.5900	0.5256	(27.314)	0	0	7,500
2020/03/02	2032	07/05/2020			Bond Future	9.5316	91.9299	9.6282	91.2967	1.014	0.0000	0.0000	84,004
2020/03/02	2032	07/05/2020	9.17	Call	Bond Future	662.4900	0.6625	477.0200	0.4770	(27.996)	0	0	3,000
2020/03/02	2032	07/05/2020	9.17	Put	Bond Future	3,086.7000	3.0867	3,534.4200	3.5344	14.505	0	0	0
2020/03/02	2032	07/05/2020	9.54	Call	Bond Future	1,673.4000	1.6734	1,331.4700	1.3315	(20.433)	0	0	0
2020/03/02	2032	07/05/2020	9.00	Put	Bond Future	3,978.0700	3.9781	4,488.0800	4.4881	12.821	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
2020/03/02	2032	07/05/2020	9.00	Call	Bond Future	383.6200	0.3836	260.4400	0.2604	(32.110)	0	0	7,500
2020/03/02	2032	07/05/2020	9.50	Put	Bond Future	1,742.4600	1.7425	2,050.6800	2.0507	17.689	0	0	0
2020/03/02	2032	07/05/2020	9.50	Call	Bond Future	1,534.0700	1.5341	1,209.1000	1.2091	(21.184)	0	0	7,500
2020/03/02	2032	07/05/2020	9.30	Put	Bond Future	2,494.5600	2.4946	2,888.5900	2.8886	15.796	0	0	0
2020/03/02	2032	07/05/2020	9.30	Call	Bond Future	951.9500	0.9519	712.7900	0.7128	(25.123)	0	0	7,500
2020/03/02	2032	07/05/2020	9.19	Put	Bond Future	2,990.2900	2.9903	3,430.0100	3.4300	14.705	0	0	0
2020/03/02	2032	07/05/2020	8.82	Put	Bond Future	5,041.5500	5.0415	5,605.2300	5.6052	11.181	0	0	0
2020/03/02	2032	07/05/2020	9.20	Put	Bond Future	2,942.8400	2.9428	3,378.5200	3.3785	14.805	0	0	0
2020/03/02	2032	07/05/2020	9.18	Call	Bond Future	682.3500	0.6823	492.8800	0.4929	(27.767)	0	0	0
2020/03/02	2032	07/05/2020	9.18	Put	Bond Future	3,038.3300	3.0383	3,482.0500	3.4820	14.604	0	0	0
2020/03/02	2032	06/08/2020	8.79	Put	Bond Future	6,107.9600	6.1080	6,628.8600	6.6289	8.528	0	0	0
2020/03/02	2032	06/08/2020	9.29	Put	Bond Future	3,668.1300	3.6681	4,060.5000	4.0605	10.697	0	0	0
2020/03/02	2032	06/08/2020	9.46	Put	Bond Future	3,020.5300	3.0205	3,365.4700	3.3655	11.420	0	0	0
2020/03/02	2032	06/08/2020	9.45	Call	Bond Future	2,001.4500	2.0015	1,704.4800	1.7045	(14.838)	0	0	0
2020/03/02	2032	06/08/2020			Bond Future	9.6119	93.5861	9.7121	92.9414	1.043	0.0000	0.0000	300
2020/03/02	2032	06/08/2020	9.91	Call	Bond Future	3,665.0000	3.6650	3,248.3300	3.2483	(11.369)	0	0	0
2020/03/02	2032	06/08/2020	9.91	Put	Bond Future	1,765.7400	1.7657	1,993.7600	1.9938	12.914	0	0	800
2020/03/02	2032	06/08/2020	8.79	Call	Bond Future	576.1300	0.5761	452.3400	0.4523	(21.486)	0	0	800
2020/03/02	2032	06/08/2020	9.29	Call	Bond Future	1,554.6500	1.5547	1,302.3300	1.3023	(16.230)	0	0	800
2020/03/02	2032	06/08/2020	9.46	Call	Bond Future	2,031.6000	2.0316	1,731.8500	1.7319	(14.754)	0	0	0
2020/03/02	2032	06/08/2020	9.45	Put	Bond Future	3,056.0100	3.0560	3,403.7300	3.4037	11.378	0	0	0
2020/03/02	2032	06/08/2020	9.47	Call	Bond Future	2,061.7500	2.0618	1,759.2400	1.7592	(14.672)	0	0	0
2020/03/02	2032	06/08/2020	9.47	Put	Bond Future	2,985.1100	2.9851	3,327.2900	3.3273	11.463	0	0	0
2020/03/02	2032	05/11/2020	9.61	Put	Bond Future	3,278.7900	3.2788	3,608.3100	3.6083	10.050	0	0	0
2020/03/02	2032	05/11/2020	10.99	Call	Bond Future	8,390.5200	8.3905	7,826.7600	7.8268	(6.719)	0	0	0
2020/03/02	2032	05/11/2020	9.44	Put	Bond Future	3,856.2300	3.8562	4,225.2100	4.2252	9.568	0	0	0
2020/03/02	2032	05/11/2020	11.08	Call	Bond Future	8,811.2300	8.8112	8,237.8600	8.2379	(6.507)	0	0	0
2020/03/02	2032	05/11/2020	9.77	Put	Bond Future	2,807.5400	2.8075	3,101.1900	3.1012	10.459	0	0	0
2020/03/02	2032	05/11/2020			Bond Future	9.6939	91.0861	9.7978	90.4301	1.072	0.0000	0.0000	0
2020/03/02	2032	05/11/2020	10.99	Put	Bond Future	655.8900	0.6559	748.1800	0.7482	14.071	0	0	3,000
2020/03/02	2032	05/11/2020	9.76	Call	Bond Future	3,252.9100	3.2529	2,892.7000	2.8927	(11.073)	0	0	0
2020/03/02	2032	05/11/2020	9.76	Put	Bond Future	2,834.7100	2.8347	3,130.5500	3.1306	10.436	0	0	0
2020/03/02	2032	05/11/2020	9.11	Call	Bond Future	1,406.6300	1.4066	1,195.6100	1.1956	(15.002)	0	0	3,000
2020/03/02	2032	05/11/2020	9.61	Call	Bond Future	2,744.5700	2.7446	2,418.0400	2.4180	(11.897)	0	0	3,000
2020/03/02	2032	05/11/2020	9.44	Call	Bond Future	2,225.8900	2.2259	1,938.8200	1.9388	(12.897)	0	0	1,000
2020/03/02	2032	05/11/2020	11.08	Put	Bond Future	574.0100	0.5740	656.6900	0.6567	14.404	0	0	1,000
2020/03/02	2032	05/11/2020	9.77	Call	Bond Future	3,288.7400	3.2887	2,926.3400	2.9263	(11.019)	0	0	0
2020/03/02	2032	05/11/2020	9.11	Put	Bond Future	5,216.6300	5.2166	5,661.6600	5.6617	8.531	0	0	0
2020/03/02	2032	05/11/2020	8.94	Put	Bond Future	6,031.1700	6.0312	6,513.4600	6.5135	7.997	0	0	0
2020/03/02	2032	05/11/2020	8.94	Call	Bond Future	1,070.9200	1.0709	897.1600	0.8972	(16.225)	0	0	1,000
2020/03/02	2032	05/11/2020	9.75	Call	Bond Future	3,217.5600	3.2176	2,859.5400	2.8595	(11.127)	0	0	0
2020/03/02	2032	05/11/2020	9.75	Put	Bond Future	2,862.4300	2.8624	3,160.4600	3.1605	10.412	0	0	0
2020/03/02	2032	04/02/2021	10.82	Put	Bond Future	1,358.9100	1.3589	1,509.0300	1.5090	11.047	0	0	800
2020/03/02	2032	04/02/2021	9.29	Call	Bond Future	2,106.3400	2.1063	1,851.0700	1.8511	(12.119)	0	0	800
2020/03/02	2032	04/02/2021	9.63	Call	Bond Future	3,033.9700	3.0340	2,711.0700	2.7111	(10.643)	0	0	0
2020/03/02	2032	04/02/2021			Bond Future	9.7775	92.7447	9.8854	92.0767	1.103	0.0000	0.0000	0
2020/03/02	2032	04/02/2021	8.79	Put	Bond Future	7,528.6400	7.5286	8,036.6000	8.0366	6.747	0	0	0
2020/03/02	2032	04/02/2021	8.79	Call	Bond Future	1,085.8500	1.0858	925.8600	0.9259	(14.734)	0	0	800

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
2020/03/02	2032	04/02/2021	9.61	Call	Bond Future	2,974.1900	2.9742	2,655.2300	2.6552	(10.724)	0	0	0
2020/03/02	2032	04/02/2021	9.61	Put	Bond Future	4,025.2100	4.0252	4,374.2000	4.3742	8.670	0	0	0
2020/03/02	2032	04/02/2021	10.82	Call	Bond Future	7,540.4000	7.5404	7,022.5700	7.0226	(6.867)	0	0	0
2020/03/02	2032	04/02/2021	9.29	Put	Bond Future	5,211.7400	5.2117	5,624.4200	5.6244	7.918	0	0	0
2020/03/02	2032	04/02/2021	9.63	Put	Bond Future	3,958.6500	3.9587	4,303.7000	4.3037	8.716	0	0	0
2020/03/02	2032	04/02/2021	9.62	Call	Bond Future	3,004.1800	3.0042	2,683.2500	2.6832	(10.683)	0	0	0
2020/03/02	2032	04/02/2021	9.62	Put	Bond Future	3,992.0000	3.9920	4,339.0200	4.3390	8.693	0	0	0
2020/03/02	2033	07/05/2020			Bond Future	101.0615	101.0615	100.8360	100.8360	(0.223)	0.0000	0.0000	6,960
2020/03/02	2033	06/08/2020			Bond Future	102.9068	102.9068	102.6772	102.6772	(0.223)	0.0000	0.0000	0
2020/03/02	2033	05/11/2020			Bond Future	103.5380	103.5380	103.3043	103.3043	(0.226)	0.0000	0.0000	0
2020/03/02	2033	04/02/2021			Bond Future	105.4470	105.4470	105.2090	105.2090	(0.226)	0.0000	0.0000	0
2020/03/02	2037	07/05/2020	9.60	Put	Bond Future	4,333.9300	4.3339	4,748.3100	4.7483	9.561	0	0	0
2020/03/02	2037	07/05/2020	9.59	Call	Bond Future	501.1300	0.5011	374.4800	0.3745	(25.273)	0	0	0
2020/03/02	2037	07/05/2020	9.70	Put	Bond Future	3,756.1500	3.7562	4,138.3600	4.1384	10.176	0	0	0
2020/03/02	2037	07/05/2020			Bond Future	10.1129	89.4718	10.1888	88.9277	0.750	0.0000	0.0000	70,377
2020/03/02	2037	07/05/2020	9.60	Call	Bond Future	517.6200	0.5176	387.9000	0.3879	(25.061)	0	0	0
2020/03/02	2037	07/05/2020	9.59	Put	Bond Future	4,394.3200	4.3943	4,811.7700	4.8118	9.500	0	0	0
2020/03/02	2037	07/05/2020	9.70	Call	Bond Future	703.3800	0.7034	541.4900	0.5415	(23.016)	0	0	7,500
2020/03/02	2037	07/05/2020	9.61	Call	Bond Future	534.3700	0.5344	401.5700	0.4016	(24.852)	0	0	0
2020/03/02	2037	07/05/2020	9.61	Put	Bond Future	4,273.8900	4.2739	4,685.1900	4.6852	9.624	0	0	0
2020/03/02	2037	07/05/2020	10.00	Put	Bond Future	2,328.6600	2.3287	2,604.9900	2.6050	11.866	0	0	0
2020/03/02	2037	07/05/2020	10.00	Call	Bond Future	1,509.7200	1.5097	1,241.9500	1.2419	(17.736)	0	0	7,500
2020/03/02	2037	06/08/2020	9.88	Put	Bond Future	4,136.4800	4.1365	4,460.8200	4.4608	7.841	0	0	0
2020/03/02	2037	06/08/2020			Bond Future	10.2027	86.8237	10.2812	86.2697	0.770	0.0000	0.0000	300
2020/03/02	2037	06/08/2020	9.87	Call	Bond Future	1,774.2500	1.7743	1,546.9400	1.5469	(12.812)	0	0	0
2020/03/02	2037	06/08/2020	9.87	Put	Bond Future	4,181.5700	4.1816	4,508.2700	4.5083	7.813	0	0	0
2020/03/02	2037	06/08/2020	9.88	Call	Bond Future	1,802.9800	1.8030	1,573.3100	1.5733	(12.738)	0	0	0
2020/03/02	2037	06/08/2020	9.86	Call	Bond Future	1,746.0100	1.7460	1,521.0500	1.5210	(12.884)	0	0	0
2020/03/02	2037	06/08/2020	9.86	Put	Bond Future	4,227.2300	4.2272	4,556.2800	4.5563	7.784	0	0	0
2020/03/02	2037	05/11/2020	10.18	Call	Bond Future	3,044.0200	3.0440	2,758.6300	2.7586	(9.375)	0	0	0
2020/03/02	2037	05/11/2020	10.17	Put	Bond Future	3,841.4000	3.8414	4,121.6800	4.1217	7.296	0	0	0
2020/03/02	2037	05/11/2020			Bond Future	10.2883	88.3620	10.3694	87.7983	0.789	0.0000	0.0000	0
2020/03/02	2037	05/11/2020	10.19	Call	Bond Future	3,078.2600	3.0783	2,790.9600	2.7910	(9.333)	0	0	0
2020/03/02	2037	05/11/2020	10.19	Put	Bond Future	3,768.4700	3.7685	4,044.9300	4.0449	7.336	0	0	0
2020/03/02	2037	05/11/2020	10.17	Call	Bond Future	3,009.6800	3.0097	2,726.2000	2.7262	(9.419)	0	0	0
2020/03/02	2037	05/11/2020	10.18	Put	Bond Future	3,804.9400	3.8049	4,083.3100	4.0833	7.316	0	0	0
2020/03/02	2037	04/02/2021	10.27	Call	Bond Future	3,705.3800	3.7054	3,410.2600	3.4103	(7.965)	0	0	0
2020/03/02	2037	04/02/2021	10.28	Put	Bond Future	4,409.2000	4.4092	4,686.4500	4.6864	6.288	0	0	0
2020/03/02	2037	04/02/2021			Bond Future	10.3767	85.7134	10.4607	85.1394	0.809	0.0000	0.0000	0
2020/03/02	2037	04/02/2021	10.27	Put	Bond Future	4,443.5600	4.4436	4,722.4300	4.7224	6.276	0	0	0
2020/03/02	2037	04/02/2021	10.28	Call	Bond Future	3,740.5900	3.7406	3,443.8500	3.4438	(7.933)	0	0	0
2020/03/02	2037	04/02/2021	10.29	Call	Bond Future	3,775.6200	3.7756	3,477.2700	3.4773	(7.902)	0	0	0
2020/03/02	2037	04/02/2021	10.29	Put	Bond Future	4,374.7500	4.3748	4,650.3900	4.6504	6.301	0	0	0
2020/03/02	2038	07/05/2020			Bond Future	116.8686	116.8686	116.7867	116.7867	(0.070)	0.0000	0.0000	10,887
2020/03/02	2038	06/08/2020			Bond Future	117.3153	117.3153	117.2318	117.2318	(0.071)	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
2020/03/02	2038	05/11/2020			Bond Future	119.4214	119.4214	119.3364	119.3364	(0.071)	0.0000	0.0000	0
2020/03/02	2038	04/02/2021			Bond Future	119.9106	119.9106	119.8241	119.8241	(0.072)	0.0000	0.0000	0
2020/03/02	2040	07/05/2020	9.74	Call	Bond Future	614.0000	0.6140	455.1800	0.4552	(25.866)	0	0	0
2020/03/02	2040	07/05/2020	9.75	Put	Bond Future	4,247.2800	4.2473	4,708.4800	4.7085	10.859	0	0	0
2020/03/02	2040	07/05/2020	9.85	Put	Bond Future	3,650.8300	3.6508	4,073.1800	4.0732	11.569	0	0	0
2020/03/02	2040	07/05/2020			Bond Future	10.2021	92.3676	10.2831	91.7438	0.794	0.0000	0.0000	47,815
2020/03/02	2040	07/05/2020	9.74	Put	Bond Future	4,309.0600	4.3091	4,774.1200	4.7741	10.793	0	0	0
2020/03/02	2040	07/05/2020	9.75	Call	Bond Future	634.7000	0.6347	472.0200	0.4720	(25.631)	0	0	0
2020/03/02	2040	07/05/2020	10.00	Put	Bond Future	2,862.4600	2.8625	3,222.9800	3.2230	12.595	0	0	0
2020/03/02	2040	07/05/2020	10.00	Call	Bond Future	1,275.3700	1.2754	1,012.0100	1.0120	(20.650)	0	0	2,640
2020/03/02	2040	07/05/2020	9.50	Put	Bond Future	5,954.5800	5.9546	6,499.6100	6.4996	9.153	0	0	0
2020/03/02	2040	07/05/2020	9.50	Call	Bond Future	245.0800	0.2451	166.2300	0.1662	(32.173)	0	0	2,640
2020/03/02	2040	07/05/2020	9.73	Call	Bond Future	593.7500	0.5938	438.7500	0.4388	(26.105)	0	0	0
2020/03/02	2040	07/05/2020	9.85	Call	Bond Future	856.8500	0.8569	655.3200	0.6553	(23.520)	0	0	7,500
2020/03/02	2040	07/05/2020	9.73	Put	Bond Future	4,371.4100	4.3714	4,840.2900	4.8403	10.726	0	0	0
2020/03/02	2040	07/05/2020	10.15	Put	Bond Future	2,202.9900	2.2030	2,501.1500	2.5012	13.534	0	0	0
2020/03/02	2040	07/05/2020	10.15	Call	Bond Future	1,798.1000	1.7981	1,472.3800	1.4724	(18.115)	0	0	7,500
2020/03/02	2040	06/08/2020	10.03	Call	Bond Future	2,152.8400	2.1528	1,874.2700	1.8743	(12.940)	0	0	0
2020/03/02	2040	06/08/2020	10.04	Call	Bond Future	2,185.9700	2.1860	1,904.7100	1.9047	(12.867)	0	0	0
2020/03/02	2040	06/08/2020	10.02	Put	Bond Future	4,223.7600	4.2238	4,583.0300	4.5830	8.506	0	0	0
2020/03/02	2040	06/08/2020			Bond Future	10.2909	89.5211	10.3747	88.8860	0.814	0.0000	0.0000	600
2020/03/02	2040	06/08/2020	10.04	Put	Bond Future	4,131.5300	4.1315	4,485.4200	4.4854	8.566	0	0	0
2020/03/02	2040	06/08/2020	10.02	Call	Bond Future	2,120.2200	2.1202	1,844.3400	1.8443	(13.012)	0	0	0
2020/03/02	2040	06/08/2020	10.79	Put	Bond Future	1,743.0400	1.7430	1,919.8500	1.9199	10.144	0	0	800
2020/03/02	2040	06/08/2020	9.57	Put	Bond Future	6,712.2900	6.7123	7,189.5900	7.1896	7.111	0	0	0
2020/03/02	2040	06/08/2020	10.03	Put	Bond Future	4,177.3400	4.1773	4,533.9200	4.5339	8.536	0	0	0
2020/03/02	2040	06/08/2020	10.79	Call	Bond Future	5,422.6900	5.4227	4,964.3500	4.9644	(8.452)	0	0	0
2020/03/02	2040	06/08/2020	9.57	Call	Bond Future	937.1900	0.9372	779.3400	0.7793	(16.843)	0	0	800
2020/03/02	2040	06/08/2020	10.07	Put	Bond Future	3,995.9600	3.9960	4,341.8000	4.3418	8.655	0	0	0
2020/03/02	2040	06/08/2020	10.07	Call	Bond Future	2,286.5600	2.2866	1,997.2500	1.9972	(12.653)	0	0	800
2020/03/02	2040	05/11/2020	10.23	Call	Bond Future	3,157.5800	3.1576	2,839.6400	2.8396	(10.069)	0	0	2,000
2020/03/02	2040	05/11/2020	11.70	Put	Bond Future	869.3100	0.8693	960.2700	0.9603	10.463	0	0	2,000
2020/03/02	2040	05/11/2020	10.00	Call	Bond Future	2,382.7500	2.3828	2,116.2500	2.1163	(11.185)	0	0	2,000
2020/03/02	2040	05/11/2020	9.50	Call	Bond Future	1,109.7600	1.1098	952.6700	0.9527	(14.155)	0	0	2,000
2020/03/02	2040	05/11/2020	10.30	Call	Bond Future	3,421.1000	3.4211	3,087.7600	3.0878	(9.744)	0	0	0
2020/03/02	2040	05/11/2020			Bond Future	10.3753	91.1072	10.4618	90.4608	0.834	0.0000	0.0000	0
2020/03/02	2040	05/11/2020	10.23	Put	Bond Future	4,260.2000	4.2602	4,588.6700	4.5887	7.710	0	0	0
2020/03/02	2040	05/11/2020	9.73	Put	Bond Future	6,693.9600	6.6940	7,134.1300	7.1341	6.576	0	0	0
2020/03/02	2040	05/11/2020	9.73	Call	Bond Future	1,627.6600	1.6277	1,421.4200	1.4214	(12.671)	0	0	2,000
2020/03/02	2040	05/11/2020	10.30	Put	Bond Future	3,989.9000	3.9899	4,302.9700	4.3030	7.847	0	0	0
2020/03/02	2040	05/11/2020	11.70	Call	Bond Future	9,996.8300	9.9968	9,441.3800	9.4414	(5.556)	0	0	0
2020/03/02	2040	05/11/2020	10.00	Put	Bond Future	5,275.3000	5.2753	5,655.2100	5.6552	7.202	0	0	0
2020/03/02	2040	05/11/2020	9.50	Put	Bond Future	8,092.0300	8.0920	8,581.3500	8.5813	6.047	0	0	0
2020/03/02	2040	05/11/2020	10.31	Call	Bond Future	3,459.9800	3.4600	3,124.4600	3.1245	(9.697)	0	0	0
2020/03/02	2040	05/11/2020	10.32	Put	Bond Future	3,915.9600	3.9160	4,224.6800	4.2247	7.884	0	0	0
2020/03/02	2040	05/11/2020	11.50	Call	Bond Future	8,979.2200	8.9792	8,445.6600	8.4457	(5.942)	0	0	0
2020/03/02	2040	05/11/2020	11.50	Put	Bond Future	1,130.0800	1.1301	1,242.9300	1.2429	9.986	0	0	2,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/02	2040	05/11/2020	10.31	Put	Bond Future	3,952.9300	3.9529	4,263.8200	4.2638	7.865	0	0	0
2020/03/02	2040	05/11/2020	10.32	Call	Bond Future	3,498.7600	3.4988	3,161.0700	3.1611	(9.652)	0	0	0
2020/03/02	2040	04/02/2021	9.57	Put	Bond Future	8,629.9600	8.6300	9,101.1400	9.1011	5.460	0	0	0
2020/03/02	2040	04/02/2021	10.07	Put	Bond Future	5,945.6900	5.9457	6,321.5200	6.3215	6.321	0	0	0
2020/03/02	2040	04/02/2021	10.42	Put	Bond Future	4,487.4400	4.4874	4,797.1200	4.7971	6.901	0	0	0
2020/03/02	2040	04/02/2021			Bond Future	10.4626	88.2581	10.5520	87.6000	0.855	0.0000	0.0000	0
2020/03/02	2040	04/02/2021	11.74	Call	Bond Future	10,095.0200	10.0950	9,558.2300	9.5582	(5.317)	0	0	0
2020/03/02	2040	04/02/2021	11.74	Put	Bond Future	1,394.4800	1.3945	1,515.7500	1.5157	8.696	0	0	800
2020/03/02	2040	04/02/2021	10.07	Call	Bond Future	2,963.7200	2.9637	2,681.4900	2.6815	(9.523)	0	0	800
2020/03/02	2040	04/02/2021	10.41	Call	Bond Future	4,134.1200	4.1341	3,787.5800	3.7876	(8.382)	0	0	0
2020/03/02	2040	04/02/2021	10.41	Put	Bond Future	4,524.3800	4.5244	4,835.9000	4.8359	6.885	0	0	0
2020/03/02	2040	04/02/2021	9.57	Call	Bond Future	1,614.6800	1.6147	1,427.8000	1.4278	(11.574)	0	0	800
2020/03/02	2040	04/02/2021	10.42	Call	Bond Future	4,171.6400	4.1716	3,823.2600	3.8233	(8.351)	0	0	0
2020/03/02	2040	04/02/2021	10.40	Call	Bond Future	4,097.1100	4.0971	3,752.4000	3.7524	(8.413)	0	0	0
2020/03/02	2040	04/02/2021	10.40	Put	Bond Future	4,561.9300	4.5619	4,875.2800	4.8753	6.869	0	0	0
2020/03/02	2044	07/05/2020	9.81	Call	Bond Future	627.3400	0.6273	466.6700	0.4667	(25.611)	0	0	0
2020/03/02	2044	07/05/2020	9.79	Put	Bond Future	4,574.3000	4.5743	5,050.8900	5.0509	10.419	0	0	0
2020/03/02	2044	07/05/2020	9.45	Put	Bond Future	7,077.5000	7.0775	7,655.6300	7.6556	8.169	0	0	0
2020/03/02	2044	07/05/2020	9.97	Put	Bond Future	3,489.6600	3.4897	3,895.9400	3.8959	11.642	0	0	0
2020/03/02	2044	07/05/2020	9.33	Call	Bond Future	78.1800	0.0782	47.6700	0.0477	(39.025)	0	0	100
2020/03/02	2044	07/05/2020	9.98	Call	Bond Future	1,028.3600	1.0284	800.6600	0.8007	(22.142)	0	0	100
2020/03/02	2044	07/05/2020	9.26	Call	Bond Future	51.9000	0.0519	30.4300	0.0304	(41.368)	0	0	556
2020/03/02	2044	07/05/2020			Bond Future	10.2805	88.9179	10.3615	88.2880	0.788	0.0000	0.0000	78,533
2020/03/02	2044	07/05/2020	9.81	Put	Bond Future	4,444.7400	4.4447	4,913.9600	4.9140	10.557	0	0	0
2020/03/02	2044	07/05/2020	9.79	Call	Bond Future	588.4700	0.5885	435.1700	0.4352	(26.051)	0	0	0
2020/03/02	2044	07/05/2020	10.81	Call	Bond Future	4,751.4800	4.7515	4,235.1200	4.2351	(10.867)	0	0	0
2020/03/02	2044	07/05/2020	10.81	Put	Bond Future	769.3100	0.7693	882.8400	0.8828	14.757	0	0	129
2020/03/02	2044	07/05/2020	9.33	Put	Bond Future	8,085.9000	8.0859	8,685.2800	8.6853	7.413	0	0	0
2020/03/02	2044	07/05/2020	9.80	Put	Bond Future	4,509.2500	4.5093	4,982.1600	4.9822	10.488	0	0	0
2020/03/02	2044	07/05/2020	9.45	Call	Bond Future	146.9000	0.1469	95.1400	0.0951	(35.235)	0	0	129
2020/03/02	2044	07/05/2020	9.97	Call	Bond Future	1,001.2700	1.0013	777.6600	0.7777	(22.333)	0	0	129
2020/03/02	2044	07/05/2020	9.98	Put	Bond Future	3,434.7600	3.4348	3,836.9500	3.8369	11.709	0	0	0
2020/03/02	2044	07/05/2020	11.09	Call	Bond Future	6,388.9300	6.3889	5,822.8300	5.8228	(8.861)	0	0	0
2020/03/02	2044	07/05/2020	9.26	Put	Bond Future	8,697.3600	8.6974	9,305.7800	9.3058	6.995	0	0	0
2020/03/02	2044	07/05/2020	9.91	Put	Bond Future	3,830.5300	3.8305	4,261.1100	4.2611	11.241	0	0	0
2020/03/02	2044	07/05/2020	9.80	Call	Bond Future	607.7000	0.6077	450.7200	0.4507	(25.832)	0	0	0
2020/03/02	2044	07/05/2020	11.09	Put	Bond Future	424.6100	0.4246	488.4000	0.4884	15.023	0	0	100
2020/03/02	2044	07/05/2020	9.91	Call	Bond Future	847.5900	0.8476	648.2800	0.6483	(23.515)	0	0	556
2020/03/02	2044	07/05/2020	11.02	Call	Bond Future	5,981.3000	5.9813	5,426.1500	5.4262	(9.281)	0	0	0
2020/03/02	2044	07/05/2020	11.02	Put	Bond Future	504.8500	0.5048	579.5900	0.5796	14.804	0	0	556
2020/03/02	2044	06/08/2020	9.98	Call	Bond Future	1,817.9100	1.8179	1,568.6200	1.5686	(13.713)	0	0	602
2020/03/02	2044	06/08/2020	11.09	Put	Bond Future	1,376.1400	1.3761	1,517.0400	1.5170	10.239	0	0	602
2020/03/02	2044	06/08/2020	9.01	Call	Bond Future	162.5800	0.1626	122.6400	0.1226	(24.566)	0	0	140
2020/03/02	2044	06/08/2020	9.66	Call	Bond Future	1,006.9700	1.0070	841.3400	0.8413	(16.448)	0	0	140
2020/03/02	2044	06/08/2020	9.88	Call	Bond Future	1,534.4500	1.5344	1,311.9200	1.3119	(14.502)	0	0	0
2020/03/02	2044	06/08/2020			Bond Future	10.3672	86.1345	10.4510	85.4932	0.808	0.0000	0.0000	500
2020/03/02	2044	06/08/2020	9.36	Put	Bond Future	8,880.7200	8.8807	9,425.1200	9.4251	6.130	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
2020/03/02	2044	06/08/2020	9.36	Call	Bond Future	491.4100	0.4914	394.4800	0.3945	(19.725)	0	0	602
2020/03/02	2044	06/08/2020	9.98	Put	Bond Future	4,891.3500	4.8913	5,283.3900	5.2834	8.015	0	0	0
2020/03/02	2044	06/08/2020	9.86	Call	Bond Future	1,481.3100	1.4813	1,264.0700	1.2641	(14.665)	0	0	0
2020/03/02	2044	06/08/2020	9.86	Put	Bond Future	5,544.4600	5.5445	5,968.5500	5.9686	7.649	0	0	0
2020/03/02	2044	06/08/2020	11.09	Call	Bond Future	6,656.6800	6.6567	6,156.2500	6.1563	(7.518)	0	0	0
2020/03/02	2044	06/08/2020	9.01	Put	Bond Future	11,786.6700	11.7867	12,388.0600	12.3881	5.102	0	0	0
2020/03/02	2044	06/08/2020	9.66	Put	Bond Future	6,760.6300	6.7606	7,236.3300	7.2363	7.036	0	0	0
2020/03/02	2044	06/08/2020	9.88	Put	Bond Future	5,431.3900	5.4314	5,850.1900	5.8502	7.711	0	0	0
2020/03/02	2044	06/08/2020	10.93	Call	Bond Future	5,849.9400	5.8499	5,376.3600	5.3764	(8.095)	0	0	0
2020/03/02	2044	06/08/2020	10.93	Put	Bond Future	1,690.1500	1.6901	1,857.9000	1.8579	9.925	0	0	140
2020/03/02	2044	06/08/2020	9.87	Call	Bond Future	1,507.8400	1.5078	1,287.9500	1.2879	(14.583)	0	0	0
2020/03/02	2044	06/08/2020	9.87	Put	Bond Future	5,487.8200	5.4878	5,909.2600	5.9093	7.680	0	0	0
2020/03/02	2044	05/11/2020	11.06	Put	Bond Future	2,067.1800	2.0672	2,251.8400	2.2518	8.933	0	0	525
2020/03/02	2044	05/11/2020	11.43	Call	Bond Future	8,334.0500	8.3340	7,814.1400	7.8141	(6.238)	0	0	0
2020/03/02	2044	05/11/2020	9.72	Put	Bond Future	7,261.6200	7.2616	7,726.7400	7.7267	6.405	0	0	0
2020/03/02	2044	05/11/2020	9.97	Call	Bond Future	2,063.7000	2.0637	1,819.2400	1.8192	(11.846)	0	0	568
2020/03/02	2044	05/11/2020	9.29	Put	Bond Future	10,231.2700	10.2313	10,783.9400	10.7839	5.402	0	0	0
2020/03/02	2044	05/11/2020	9.96	Put	Bond Future	5,895.3800	5.8954	6,305.7700	6.3058	6.961	0	0	0
2020/03/02	2044	05/11/2020	10.36	Call	Bond Future	3,368.6400	3.3686	3,035.2000	3.0352	(9.898)	0	0	0
2020/03/02	2044	05/11/2020			Bond Future	10.4496	87.6606	10.5360	87.0080	0.827	0.0000	0.0000	0
2020/03/02	2044	05/11/2020	9.72	Call	Bond Future	1,400.7900	1.4008	1,213.3700	1.2134	(13.380)	0	0	1,815
2020/03/02	2044	05/11/2020	9.97	Put	Bond Future	5,843.0000	5.8430	6,251.0800	6.2511	6.984	0	0	0
2020/03/02	2044	05/11/2020	9.96	Call	Bond Future	2,034.3300	2.0343	1,792.1800	1.7922	(11.903)	0	0	0
2020/03/02	2044	05/11/2020	11.38	Call	Bond Future	8,091.2300	8.0912	7,577.9100	7.5779	(6.344)	0	0	0
2020/03/02	2044	05/11/2020	11.38	Put	Bond Future	1,483.5400	1.4835	1,622.7600	1.6228	9.384	0	0	568
2020/03/02	2044	05/11/2020	10.34	Call	Bond Future	3,293.4000	3.2934	2,964.4200	2.9644	(9.989)	0	0	0
2020/03/02	2044	05/11/2020	10.34	Put	Bond Future	4,133.1000	4.1331	4,456.6600	4.4567	7.829	0	0	0
2020/03/02	2044	05/11/2020	11.06	Call	Bond Future	6,503.1200	6.5031	6,035.2400	6.0352	(7.195)	0	0	0
2020/03/02	2044	05/11/2020	10.04	Put	Bond Future	5,484.2300	5.4842	5,876.1600	5.8762	7.146	0	0	0
2020/03/02	2044	05/11/2020	11.17	Put	Bond Future	1,865.6700	1.8657	2,034.0000	2.0340	9.022	0	0	1,815
2020/03/02	2044	05/11/2020	11.43	Put	Bond Future	1,396.0200	1.3960	1,528.6500	1.5287	9.501	0	0	1,815
2020/03/02	2044	05/11/2020	8.87	Put	Bond Future	13,812.5400	13.8125	14,417.3700	14.4174	4.379	0	0	0
2020/03/02	2044	05/11/2020	9.29	Call	Bond Future	598.2400	0.5982	498.3700	0.4984	(16.694)	0	0	568
2020/03/02	2044	05/11/2020	10.36	Put	Bond Future	4,054.0600	4.0541	4,373.1600	4.3732	7.871	0	0	0
2020/03/02	2044	05/11/2020	10.04	Call	Bond Future	2,273.7300	2.2737	2,013.1200	2.0131	(11.462)	0	0	525
2020/03/02	2044	05/11/2020	9.34	Put	Bond Future	9,851.2700	9.8513	10,394.9000	10.3949	5.518	0	0	0
2020/03/02	2044	05/11/2020	9.34	Call	Bond Future	669.8400	0.6698	560.9300	0.5609	(16.259)	0	0	525
2020/03/02	2044	05/11/2020	11.17	Call	Bond Future	7,059.5600	7.0596	6,575.3500	6.5753	(6.859)	0	0	0
2020/03/02	2044	05/11/2020	8.87	Call	Bond Future	243.8900	0.2439	196.1800	0.1962	(19.562)	0	0	1,815
2020/03/02	2044	05/11/2020	10.02	Put	Bond Future	5,585.4300	5.5854	5,981.9500	5.9820	7.099	0	0	0
2020/03/02	2044	05/11/2020	10.02	Call	Bond Future	2,213.0300	2.2130	1,957.0100	1.9570	(11.569)	0	0	1,815
2020/03/02	2044	05/11/2020	10.35	Call	Bond Future	3,330.9200	3.3309	2,999.7100	2.9997	(9.943)	0	0	0
2020/03/02	2044	05/11/2020	10.35	Put	Bond Future	4,093.4200	4.0934	4,414.7500	4.4148	7.850	0	0	0
2020/03/02	2044	04/02/2021	10.04	Put	Bond Future	6,569.3200	6.5693	6,966.6700	6.9667	6.049	0	0	0
2020/03/02	2044	04/02/2021	10.37	Call	Bond Future	3,818.7800	3.8188	3,488.2400	3.4882	(8.656)	0	0	0
2020/03/02	2044	04/02/2021	10.35	Put	Bond Future	5,148.3300	5.1483	5,486.0200	5.4860	6.559	0	0	0
2020/03/02	2044	04/02/2021			Bond Future	10.5345	84.8739	10.6238	84.2095	0.848	0.0000	0.0000	0
2020/03/02	2044	04/02/2021	10.37	Put	Bond Future	5,066.1300	5.0661	5,400.0500	5.4000	6.591	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
2020/03/02	2044	04/02/2021	10.35	Call	Bond Future	3,747.2700	3.7473	3,420.5000	3.4205	(8.720)	0	0	0
2020/03/02	2044	04/02/2021	10.04	Call	Bond Future	2,726.0300	2.7260	2,458.9200	2.4589	(9.798)	0	0	0
2020/03/02	2044	04/02/2021	10.84	Call	Bond Future	5,712.5600	5.7126	5,298.7700	5.2988	(7.244)	0	0	0
2020/03/02	2044	04/02/2021	10.36	Put	Bond Future	5,107.0900	5.1071	5,442.8900	5.4429	6.575	0	0	0
2020/03/02	2044	04/02/2021	10.84	Put	Bond Future	3,475.5900	3.4756	3,726.2600	3.7263	7.212	0	0	405
2020/03/02	2044	04/02/2021	10.29	Call	Bond Future	3,536.3300	3.5363	3,220.9600	3.2210	(8.918)	0	0	0
2020/03/02	2044	04/02/2021	10.29	Put	Bond Future	5,401.2900	5.4013	5,750.3800	5.7504	6.463	0	0	405
2020/03/02	2044	04/02/2021	9.66	Put	Bond Future	8,705.7400	8.7057	9,176.0700	9.1761	5.403	0	0	0
2020/03/02	2044	04/02/2021	9.66	Call	Bond Future	1,708.9600	1.7090	1,514.8300	1.5148	(11.360)	0	0	405
2020/03/02	2044	04/02/2021	10.36	Call	Bond Future	3,782.9400	3.7829	3,454.2800	3.4543	(8.688)	0	0	0
2020/03/02	2046	07/05/2020			Bond Future	107.1229	107.1229	105.9820	105.9820	(1.065)	0.0000	0.0000	14,000
2020/03/02	2046	06/08/2020			Bond Future	109.0790	109.0790	107.9174	107.9174	(1.065)	0.0000	0.0000	0
2020/03/02	2046	05/11/2020			Bond Future	109.2486	109.2486	108.0660	108.0660	(1.083)	0.0000	0.0000	0
2020/03/02	2046	04/02/2021			Bond Future	111.2627	111.2627	110.0584	110.0584	(1.082)	0.0000	0.0000	0
2020/03/02	2050	07/05/2020			Bond Future	109.9952	109.9952	109.5692	109.5692	(0.387)	0.0000	0.0000	12,808
2020/03/02	2050	06/08/2020			Bond Future	110.1309	110.1309	109.6971	109.6971	(0.394)	0.0000	0.0000	0
2020/03/02	2050	05/11/2020			Bond Future	112.1081	112.1081	111.6663	111.6663	(0.394)	0.0000	0.0000	0
2020/03/02	2050	04/02/2021			Bond Future	112.2619	112.2619	111.8124	111.8124	(0.400)	0.0000	0.0000	0
2020/03/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	AL37	07/05/2020			Index Future	700.7990	700.7990	699.9470	699.9470	(0.122)	0.0000	0.0000	0
2020/03/02	AL37	06/08/2020			Index Future	713.2890	713.2890	712.4200	712.4200	(0.122)	0.0000	0.0000	0
2020/03/02	AL37	05/11/2020			Index Future	726.0680	726.0680	725.1850	725.1850	(0.122)	0.0000	0.0000	0
2020/03/02	AL37	04/02/2021			Index Future	739.2920	739.2920	738.3930	738.3930	(0.122)	0.0000	0.0000	0
2020/03/02	AL7T	07/05/2020			Index Future	804.0870	804.0870	799.1950	799.1950	(0.608)	0.0000	0.0000	0
2020/03/02	AL7T	06/08/2020			Index Future	818.4180	818.4180	813.4360	813.4360	(0.609)	0.0000	0.0000	0
2020/03/02	AL7T	05/11/2020			Index Future	833.0800	833.0800	828.0110	828.0110	(0.608)	0.0000	0.0000	0
2020/03/02	AL7T	04/02/2021			Index Future	848.2530	848.2530	843.0930	843.0930	(0.608)	0.0000	0.0000	0
2020/03/02	ALBI	07/05/2020			Index Future	715.6200	715.6200	712.3520	712.3520	(0.457)	0.0000	0.0000	206
2020/03/02	ALBI	06/08/2020			Index Future	728.3740	728.3740	725.0470	725.0470	(0.457)	0.0000	0.0000	0
2020/03/02	ALBI	05/11/2020			Index Future	741.4230	741.4230	738.0380	738.0380	(0.457)	0.0000	0.0000	0
2020/03/02	ALBI	04/02/2021			Index Future	754.9270	754.9270	751.4800	751.4800	(0.457)	0.0000	0.0000	0
2020/03/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C023	28/02/2023			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
2020/03/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/03/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C333	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/03/02	ES33	07/05/2020			Bond Future	11.0805	76.5113	11.1604	76.0630	0.722	0.0000	0.0000	350
2020/03/02	ES33	06/08/2020			Bond Future	11.2086	77.8896	11.2916	77.4332	0.741	0.0000	0.0000	0
2020/03/02	ES33	05/11/2020			Bond Future	11.3415	75.4784	11.4276	75.0140	0.759	0.0000	0.0000	0
2020/03/02	ES33	04/02/2021			Bond Future	11.4814	76.8528	11.5709	76.3799	0.779	0.0000	0.0000	0
2020/03/02	ES42	07/05/2020			Bond Future	11.4155	77.0774	11.4963	76.5618	0.708	0.0000	0.0000	4,919
2020/03/02	ES42	06/08/2020			Bond Future	11.5402	78.4661	11.6240	77.9412	0.726	0.0000	0.0000	0
2020/03/02	ES42	05/11/2020			Bond Future	11.6684	75.5931	11.7554	75.0590	0.745	0.0000	0.0000	0
2020/03/02	ES42	04/02/2021			Bond Future	11.7988	76.9694	11.8890	76.4255	0.765	0.0000	0.0000	0
2020/03/02	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	07/05/2020			GOVI	707.4890	707.4890	704.2120	704.2120	(0.463)	0.0000	0.0000	1,176
2020/03/02	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	07/05/2020	720.00	Put	GOVI	125,110.0000	12.5110	157,880.0000	15.7880	26.193	0	0	0
2020/03/02	GOVI	07/05/2020	719.98	Put	GOVI	124,910.0000	12.4910	157,680.0000	15.7680	26.235	0	0	0
2020/03/02	GOVI	07/05/2020	719.99	Put	GOVI	125,010.0000	12.5010	157,780.0000	15.7780	26.214	0	0	0
2020/03/02	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	06/08/2020	728.12	Put	GOVI	80,210.0000	8.0210	113,590.0000	11.3590	41.616	0	0	0
2020/03/02	GOVI	06/08/2020			GOVI	720.0990	720.0990	716.7610	716.7610	(0.464)	0.0000	0.0000	0
2020/03/02	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	06/08/2020	728.14	Put	GOVI	80,410.0000	8.0410	113,790.0000	11.3790	41.512	0	0	0
2020/03/02	GOVI	06/08/2020	728.13	Put	GOVI	80,310.0000	8.0310	113,690.0000	11.3690	41.564	0	0	0
2020/03/02	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	05/11/2020	737.84	Put	GOVI	48,410.0000	4.8410	82,360.0000	8.2360	70.130	0	0	0
2020/03/02	GOVI	05/11/2020	737.83	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	05/11/2020			GOVI	732.9990	732.9990	729.6040	729.6040	(0.463)	0.0000	0.0000	0
2020/03/02	GOVI	05/11/2020	737.84	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	05/11/2020	737.83	Put	GOVI	48,310.0000	4.8310	82,260.0000	8.2260	70.275	0	0	0
2020/03/02	GOVI	05/11/2020	737.85	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	05/11/2020	737.85	Put	GOVI	48,510.0000	4.8510	82,460.0000	8.2460	69.986	0	0	0
2020/03/02	GOVI	04/02/2021	750.96	Put	GOVI	46,110.0000	4.6110	80,670.0000	8.0670	74.951	0	0	0
2020/03/02	GOVI	04/02/2021			GOVI	746.3490	746.3490	742.8930	742.8930	(0.463)	0.0000	0.0000	0
2020/03/02	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	04/02/2021	750.95	Put	GOVI	46,010.0000	4.6010	80,570.0000	8.0570	75.114	0	0	0
2020/03/02	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2020/03/02	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	GOVI	04/02/2021	750.94	Put	GOVI	45,910.0000	4.5910	80,470.0000	8.0470	75.278	0	0	0
2020/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/03/02	IGOV	07/05/2020			Index Future	262.4420	262.4420	261.7030	261.7030	(0.282)	0.0000	0.0000	1,007
2020/03/02	IGOV	06/08/2020			Index Future	267.1830	267.1830	266.4300	266.4300	(0.282)	0.0000	0.0000	0
2020/03/02	IGOV	05/11/2020			Index Future	272.0330	272.0330	271.2660	271.2660	(0.282)	0.0000	0.0000	0
2020/03/02	IGOV	04/02/2021			Index Future	277.0480	277.0480	276.2680	276.2680	(0.282)	0.0000	0.0000	0
2020/03/02	IS02	23/03/2020			Interest Rate Swap	98.6000	98.6000	98.6000	98.6000	0.000	0.0000	0.0000	0
2020/03/02	IS02	22/06/2020			Interest Rate Swap	101.9800	101.9800	101.9900	101.9900	0.010	0.0000	0.0000	0
2020/03/02	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2020/03/02	IS05	17/12/2020			Interest Rate Swap	95.2500	95.2500	95.2500	95.2500	0.000	0.0000	0.0000	0
2020/03/02	IS05	16/03/2021			Interest Rate Swap	94.1300	94.1300	94.1200	94.1200	(0.011)	0.0000	0.0000	0
2020/03/02	IS05	15/06/2021			Interest Rate Swap	92.9500	92.9500	92.9400	92.9400	(0.011)	0.0000	0.0000	0
2020/03/02	IS05	21/09/2021			Interest Rate Swap	92.7300	92.7300	92.7200	92.7200	(0.011)	0.0000	0.0000	0
2020/03/02	IS05	21/12/2021			Interest Rate Swap	94.5900	94.5900	94.5800	94.5800	(0.011)	0.0000	0.0000	51
2020/03/02	IS05	15/03/2022			Interest Rate Swap	94.4000	94.4000	94.4000	94.4000	0.000	0.0000	0.0000	0
2020/03/02	IS05	21/06/2022			Interest Rate Swap	95.2900	95.2900	95.2800	95.2800	(0.010)	0.0000	0.0000	0
2020/03/02	IS05	20/09/2022			Interest Rate Swap	98.9700	98.9700	98.9700	98.9700	0.000	0.0000	0.0000	0
2020/03/02	IS05	20/12/2022			Interest Rate Swap	99.9900	99.9900	99.9900	99.9900	0.000	0.0000	0.0000	0
2020/03/02	IS05	22/03/2023			Interest Rate Swap	93.0000	93.0000	93.0100	93.0100	0.011	0.0000	0.0000	0
2020/03/02	IS05	20/06/2023			Interest Rate Swap	98.8800	98.8800	98.9000	98.9000	0.020	0.0000	0.0000	0
2020/03/02	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2020/03/02	IS10	17/12/2025			Interest Rate Swap	88.9200	88.9200	89.0500	89.0500	0.146	0.0000	0.0000	0
2020/03/02	IS10	16/03/2026			Interest Rate Swap	85.6900	85.6900	85.8300	85.8300	0.163	0.0000	0.0000	0
2020/03/02	IS10	15/06/2026			Interest Rate Swap	84.2700	84.2700	84.4200	84.4200	0.178	0.0000	0.0000	0
2020/03/02	IS10	21/09/2026			Interest Rate Swap	86.4100	86.4100	86.5600	86.5600	0.174	0.0000	0.0000	0
2020/03/02	IS10	21/12/2026			Interest Rate Swap	90.2800	90.2800	90.4300	90.4300	0.166	0.0000	0.0000	0
2020/03/02	IS10	15/03/2027			Interest Rate Swap	88.7400	88.7400	88.8900	88.8900	0.169	0.0000	0.0000	0
2020/03/02	IS10	21/06/2027			Interest Rate Swap	90.8500	90.8500	91.0100	91.0100	0.176	0.0000	0.0000	0
2020/03/02	IS10	20/09/2027			Interest Rate Swap	96.4200	96.4200	96.5900	96.5900	0.176	0.0000	0.0000	0
2020/03/02	IS10	20/12/2027			Interest Rate Swap	96.7700	96.7700	96.9500	96.9500	0.186	0.0000	0.0000	0
2020/03/02	IS10	22/03/2028			Interest Rate Swap	90.0400	90.0400	90.2400	90.2400	0.222	0.0000	0.0000	0
2020/03/02	IS10	20/06/2028			Interest Rate Swap	97.4700	97.4700	97.6800	97.6800	0.215	0.0000	0.0000	0
2020/03/02	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2020/03/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/03/02	R023	07/05/2020	6.91	Put	Bond Future	141.1600	0.1412	75.7300	0.0757	(46.352)	0	0	0
2020/03/02	R023	07/05/2020			Bond Future	6.4897	104.7151	6.3456	105.0870	(2.221)	0.0000	0.0000	67,917
2020/03/02	R023	07/05/2020	6.90	Call	Bond Future	1,194.7100	1.1947	1,499.6500	1.4997	25.524	0	0	0
2020/03/02	R023	07/05/2020	6.90	Put	Bond Future	144.9200	0.1449	77.9200	0.0779	(46.232)	0	0	0
2020/03/02	R023	07/05/2020	6.91	Call	Bond Future	1,216.3800	1.2164	1,522.8900	1.5229	25.199	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
2020/03/02	R023	07/05/2020	6.89	Call	Bond Future	1,173.1600	1.1732	1,476.4900	1.4765	25.856	0	0	0
2020/03/02	R023	07/05/2020	6.89	Put	Bond Future	148.7900	0.1488	80.1800	0.0802	(46.112)	0	0	0
2020/03/02	R023	06/08/2020	7.26	Call	Bond Future	2,140.9300	2.1409	2,471.9500	2.4719	15.462	0	0	0
2020/03/02	R023	06/08/2020			Bond Future	6.4007	106.6016	6.2411	106.9801	(2.494)	0.0000	0.0000	0
2020/03/02	R023	06/08/2020	7.26	Put	Bond Future	132.7700	0.1328	85.2200	0.0852	(35.814)	0	0	0
2020/03/02	R023	06/08/2020	7.27	Call	Bond Future	2,160.7600	2.1608	2,492.7600	2.4928	15.365	0	0	0
2020/03/02	R023	06/08/2020	7.28	Put	Bond Future	126.3400	0.1263	80.7300	0.0807	(36.101)	0	0	0
2020/03/02	R023	06/08/2020	7.27	Put	Bond Future	129.5200	0.1295	82.9500	0.0829	(35.956)	0	0	0
2020/03/02	R023	06/08/2020	7.28	Call	Bond Future	2,180.6500	2.1806	2,513.6100	2.5136	15.269	0	0	0
2020/03/02	R023	05/11/2020	7.46	Put	Bond Future	92.9000	0.0929	58.9900	0.0590	(36.502)	0	0	0
2020/03/02	R023	05/11/2020	7.47	Put	Bond Future	90.7600	0.0908	57.5300	0.0575	(36.613)	0	0	0
2020/03/02	R023	05/11/2020			Bond Future	6.3043	104.5613	6.1260	104.9467	(2.828)	0.0000	0.0000	0
2020/03/02	R023	05/11/2020	7.46	Call	Bond Future	2,547.4700	2.5475	2,898.9000	2.8989	13.795	0	0	0
2020/03/02	R023	05/11/2020	7.47	Call	Bond Future	2,566.2500	2.5663	2,918.3600	2.9184	13.721	0	0	0
2020/03/02	R023	05/11/2020	7.45	Call	Bond Future	2,528.7400	2.5287	2,879.4900	2.8795	13.871	0	0	0
2020/03/02	R023	05/11/2020	7.45	Put	Bond Future	95.0800	0.0951	60.4900	0.0605	(36.380)	0	0	0
2020/03/02	R023	04/02/2021	6.34	Call	Bond Future	871.2700	0.8713	1,112.2500	1.1122	27.658	0	0	0
2020/03/02	R023	04/02/2021	6.32	Put	Bond Future	556.4100	0.5564	401.8100	0.4018	(27.785)	0	0	0
2020/03/02	R023	04/02/2021			Bond Future	6.1700	106.4654	5.9680	106.8578	(3.274)	0.0000	0.0000	0
2020/03/02	R023	04/02/2021	6.34	Put	Bond Future	542.5300	0.5425	391.1000	0.3911	(27.912)	0	0	0
2020/03/02	R023	04/02/2021	6.32	Call	Bond Future	846.5400	0.8465	1,084.3500	1.0844	28.092	0	0	0
2020/03/02	R023	04/02/2021	6.33	Put	Bond Future	549.6300	0.5496	396.6100	0.3966	(27.841)	0	0	0
2020/03/02	R023	04/02/2021	6.33	Call	Bond Future	859.0700	0.8591	1,098.4600	1.0985	27.866	0	0	0
2020/03/02	R035	07/05/2020	9.48	Put	Bond Future	3,832.7200	3.8327	4,233.5200	4.2335	10.457	0	0	0
2020/03/02	R035	07/05/2020	9.47	Call	Bond Future	569.9900	0.5700	427.7900	0.4278	(24.948)	0	0	0
2020/03/02	R035	07/05/2020	9.85	Call	Bond Future	1,581.8300	1.5818	1,301.0600	1.3011	(17.750)	0	0	7,500
2020/03/02	R035	07/05/2020	10.57	Put	Bond Future	493.4200	0.4934	565.1400	0.5651	14.535	0	0	3,530
2020/03/02	R035	07/05/2020	9.75	Call	Bond Future	1,254.3100	1.2543	1,010.7400	1.0107	(19.419)	0	0	5,000
2020/03/02	R035	07/05/2020	10.75	Put	Bond Future	335.1900	0.3352	383.2500	0.3833	14.338	0	0	5,000
2020/03/02	R035	07/05/2020			Bond Future	9.9176	93.7456	9.9936	93.1991	0.766	0.0000	0.0000	118,236
2020/03/02	R035	07/05/2020	9.11	Put	Bond Future	6,244.9200	6.2449	6,746.6900	6.7467	8.035	0	0	0
2020/03/02	R035	07/05/2020	9.11	Call	Bond Future	128.6200	0.1286	83.9200	0.0839	(34.754)	0	0	5,000
2020/03/02	R035	07/05/2020	9.48	Call	Bond Future	589.4100	0.5894	443.7400	0.4437	(24.715)	0	0	0
2020/03/02	R035	07/05/2020	9.47	Put	Bond Future	3,889.3400	3.8893	4,293.6100	4.2936	10.394	0	0	0
2020/03/02	R035	07/05/2020	9.85	Put	Bond Future	2,072.5500	2.0725	2,338.2500	2.3382	12.820	0	0	0
2020/03/02	R035	07/05/2020	9.78	Put	Bond Future	2,350.4600	2.3505	2,642.1300	2.6421	12.409	0	0	0
2020/03/02	R035	07/05/2020	10.57	Call	Bond Future	5,035.5600	5.0356	4,560.8100	4.5608	(9.428)	0	0	0
2020/03/02	R035	07/05/2020	9.75	Put	Bond Future	2,477.4400	2.4774	2,780.3400	2.7803	12.226	0	0	0
2020/03/02	R035	07/05/2020	10.75	Call	Bond Future	6,072.4100	6.0724	5,574.0000	5.5740	(8.208)	0	0	0
2020/03/02	R035	07/05/2020	9.49	Call	Bond Future	609.1300	0.6091	459.9900	0.4600	(24.484)	0	0	0
2020/03/02	R035	07/05/2020	9.49	Put	Bond Future	3,776.4900	3.7765	4,173.8200	4.1738	10.521	0	0	0
2020/03/02	R035	07/05/2020	9.55	Put	Bond Future	3,446.2600	3.4463	3,822.6900	3.8227	10.923	0	0	0
2020/03/02	R035	07/05/2020	9.55	Call	Bond Future	732.7600	0.7328	562.7200	0.5627	(23.205)	0	0	7,500
2020/03/02	R035	07/05/2020	9.78	Call	Bond Future	1,347.9400	1.3479	1,093.1400	1.0931	(18.903)	0	0	3,530
2020/03/02	R035	07/05/2020	9.18	Put	Bond Future	5,743.4400	5.7434	6,231.0900	6.2311	8.491	0	0	0
2020/03/02	R035	07/05/2020	9.18	Call	Bond Future	180.1900	0.1802	121.3700	0.1214	(32.643)	0	0	3,530
2020/03/02	R035	06/08/2020	9.67	Call	Bond Future	1,740.2300	1.7402	1,514.1600	1.5142	(12.991)	0	0	500

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
2020/03/02	R035	06/08/2020	10.45	Put	Bond Future	1,657.2400	1.6572	1,818.3100	1.8183	9.719	0	0	500
2020/03/02	R035	06/08/2020	9.00	Put	Bond Future	7,945.7600	7.9458	8,421.9900	8.4220	5.994	0	0	0
2020/03/02	R035	06/08/2020	9.92	Put	Bond Future	3,113.6100	3.1136	3,384.4800	3.3845	8.700	0	0	0
2020/03/02	R035	06/08/2020			Bond Future	10.0010	95.4344	10.0796	94.8781	0.786	0.0000	0.0000	410
2020/03/02	R035	06/08/2020	9.09	Put	Bond Future	7,345.3000	7.3453	7,805.1300	7.8051	6.260	0	0	0
2020/03/02	R035	06/08/2020	9.09	Call	Bond Future	523.5900	0.5236	427.0300	0.4270	(18.442)	0	0	500
2020/03/02	R035	06/08/2020	9.67	Put	Bond Future	4,136.9400	4.1369	4,467.2600	4.4673	7.985	0	0	0
2020/03/02	R035	06/08/2020	9.00	Call	Bond Future	410.6200	0.4106	330.4600	0.3305	(19.522)	0	0	24,761
2020/03/02	R035	06/08/2020	9.92	Call	Bond Future	2,535.6700	2.5357	2,250.1500	2.2501	(11.260)	0	0	0
2020/03/02	R035	06/08/2020	10.45	Call	Bond Future	4,768.9000	4.7689	4,373.5800	4.3736	(8.290)	0	0	0
2020/03/02	R035	06/08/2020	9.93	Call	Bond Future	2,571.0400	2.5710	2,283.1900	2.2832	(11.196)	0	0	0
2020/03/02	R035	06/08/2020	9.91	Put	Bond Future	3,150.5100	3.1505	3,423.7100	3.4237	8.672	0	0	0
2020/03/02	R035	06/08/2020	8.75	Put	Bond Future	9,744.6500	9.7447	10,257.9000	10.2579	5.267	0	0	0
2020/03/02	R035	06/08/2020	8.75	Call	Bond Future	188.4400	0.1884	145.3000	0.1453	(22.893)	0	0	3,000
2020/03/02	R035	06/08/2020	9.93	Put	Bond Future	3,077.2900	3.0773	3,345.8300	3.3458	8.727	0	0	0
2020/03/02	R035	06/08/2020	9.91	Call	Bond Future	2,500.8100	2.5008	2,217.6200	2.2176	(11.324)	0	0	0
2020/03/02	R035	05/11/2020	10.34	Put	Bond Future	2,650.9800	2.6510	2,865.5300	2.8655	8.093	0	0	0
2020/03/02	R035	05/11/2020			Bond Future	10.0890	92.6259	10.1703	92.0597	0.807	0.0000	0.0000	0
2020/03/02	R035	05/11/2020	10.33	Call	Bond Future	4,338.5900	4.3386	3,988.7200	3.9887	(8.064)	0	0	0
2020/03/02	R035	05/11/2020	10.33	Put	Bond Future	2,676.4800	2.6765	2,892.7500	2.8927	8.080	0	0	0
2020/03/02	R035	05/11/2020	10.34	Call	Bond Future	4,381.0900	4.3811	4,029.5000	4.0295	(8.025)	0	0	0
2020/03/02	R035	05/11/2020	10.32	Call	Bond Future	4,296.5500	4.2965	3,948.4000	3.9484	(8.103)	0	0	0
2020/03/02	R035	05/11/2020	10.32	Put	Bond Future	2,702.5200	2.7025	2,920.5100	2.9205	8.066	0	0	0
2020/03/02	R035	04/02/2021	10.04	Put	Bond Future	4,428.7600	4.4288	4,717.6400	4.7176	6.523	0	0	0
2020/03/02	R035	04/02/2021	10.14	Put	Bond Future	4,076.2100	4.0762	4,348.5400	4.3485	6.681	0	0	650
2020/03/02	R035	04/02/2021	11.14	Put	Bond Future	1,738.0000	1.7380	1,874.2700	1.8743	7.841	0	0	650
2020/03/02	R035	04/02/2021	10.05	Call	Bond Future	3,487.6200	3.4876	3,198.3900	3.1984	(8.293)	0	0	0
2020/03/02	R035	04/02/2021			Bond Future	10.1808	94.3125	10.2651	93.7361	0.828	0.0000	0.0000	0
2020/03/02	R035	04/02/2021	10.14	Call	Bond Future	3,795.3900	3.7954	3,491.2800	3.4913	(8.013)	0	0	0
2020/03/02	R035	04/02/2021	10.06	Call	Bond Future	3,521.1000	3.5211	3,230.2000	3.2302	(8.262)	0	0	0
2020/03/02	R035	04/02/2021	10.06	Put	Bond Future	4,356.2200	4.3562	4,641.7600	4.6418	6.555	0	0	0
2020/03/02	R035	04/02/2021	10.04	Call	Bond Future	3,454.3000	3.4543	3,166.7400	3.1667	(8.325)	0	0	0
2020/03/02	R035	04/02/2021	11.14	Call	Bond Future	7,990.5800	7.9906	7,550.4100	7.5504	(5.509)	0	0	0
2020/03/02	R035	04/02/2021	10.05	Put	Bond Future	4,392.3700	4.3924	4,679.5800	4.6796	6.539	0	0	0
2020/03/02	R186	07/05/2020	8.09	Put	Bond Future	1,319.5400	1.3195	1,383.5300	1.3835	4.849	0	0	0
2020/03/02	R186	07/05/2020	7.90	Put	Bond Future	1,924.0300	1.9240	2,014.1800	2.0142	4.685	0	0	2,500
2020/03/02	R186	07/05/2020	8.28	Put	Bond Future	871.1600	0.8712	912.3400	0.9123	4.727	0	0	0
2020/03/02	R186	07/05/2020	8.93	Call	Bond Future	4,322.9200	4.3229	4,161.4400	4.1614	(3.735)	0	0	0
2020/03/02	R186	07/05/2020			Bond Future	8.1400	115.9667	8.1705	115.8015	0.375	0.0000	0.0000	85,137
2020/03/02	R186	07/05/2020	8.08	Call	Bond Future	1,022.4000	1.0224	922.5500	0.9225	(9.766)	0	0	0
2020/03/02	R186	07/05/2020	8.08	Put	Bond Future	1,347.3300	1.3473	1,412.6500	1.4126	4.848	0	0	0
2020/03/02	R186	07/05/2020	8.50	Call	Bond Future	2,442.8400	2.4428	2,299.4900	2.2995	(5.868)	0	0	0
2020/03/02	R186	07/05/2020	8.50	Put	Bond Future	516.4400	0.5164	538.2600	0.5383	4.225	0	0	23,172
2020/03/02	R186	07/05/2020	8.09	Call	Bond Future	1,048.9000	1.0489	947.7200	0.9477	(9.646)	0	0	0
2020/03/02	R186	07/05/2020	7.90	Call	Bond Future	616.2600	0.6163	541.2400	0.5412	(12.173)	0	0	0
2020/03/02	R186	07/05/2020	8.28	Call	Bond Future	1,625.5600	1.6256	1,501.5700	1.5016	(7.628)	0	0	0
2020/03/02	R186	07/05/2020	8.93	Put	Bond Future	151.0400	0.1510	154.7300	0.1547	2.443	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
2020/03/02	R186	07/05/2020	8.07	Call	Bond Future	996.1000	0.9961	897.5900	0.8976	(9.890)	0	0	0
2020/03/02	R186	07/05/2020	8.07	Put	Bond Future	1,375.3400	1.3753	1,442.0000	1.4420	4.847	0	0	0
2020/03/02	R186	07/05/2020	7.60	Put	Bond Future	3,184.1700	3.1842	3,312.5500	3.3125	4.032	0	0	0
2020/03/02	R186	07/05/2020	7.60	Call	Bond Future	213.8500	0.2139	177.0600	0.1771	(17.204)	0	0	0
2020/03/02	R186	06/08/2020	8.25	Call	Bond Future	1,875.3700	1.8754	1,770.1900	1.7702	(5.608)	0	0	0
2020/03/02	R186	06/08/2020	8.38	Put	Bond Future	1,281.6200	1.2816	1,334.4700	1.3345	4.124	0	0	0
2020/03/02	R186	06/08/2020			Bond Future	8.1884	112.7525	8.2206	112.5843	0.393	0.0000	0.0000	1,870
2020/03/02	R186	06/08/2020	8.37	Call	Bond Future	2,244.8600	2.2449	2,130.2400	2.1302	(5.106)	0	0	0
2020/03/02	R186	06/08/2020	8.37	Put	Bond Future	1,300.9700	1.3010	1,354.5700	1.3546	4.120	0	0	0
2020/03/02	R186	06/08/2020	8.25	Put	Bond Future	1,554.0500	1.5541	1,617.0900	1.6171	4.056	0	0	3,150
2020/03/02	R186	06/08/2020	8.38	Call	Bond Future	2,277.1900	2.2772	2,161.8200	2.1618	(5.066)	0	0	0
2020/03/02	R186	06/08/2020	8.36	Call	Bond Future	2,212.7500	2.2128	2,098.8800	2.0989	(5.146)	0	0	0
2020/03/02	R186	06/08/2020	8.36	Put	Bond Future	1,320.5700	1.3206	1,374.9200	1.3749	4.116	0	0	0
2020/03/02	R186	05/11/2020	8.64	Put	Bond Future	1,284.5500	1.2846	1,332.6100	1.3326	3.741	0	0	0
2020/03/02	R186	05/11/2020	8.65	Call	Bond Future	3,324.3600	3.3244	3,200.7100	3.2007	(3.720)	0	0	0
2020/03/02	R186	05/11/2020			Bond Future	8.2377	114.7504	8.2717	114.5793	0.412	0.0000	0.0000	0
2020/03/02	R186	05/11/2020	8.66	Call	Bond Future	3,358.4100	3.3584	3,234.2300	3.2342	(3.698)	0	0	0
2020/03/02	R186	05/11/2020	8.66	Put	Bond Future	1,254.3500	1.2544	1,301.3500	1.3013	3.747	0	0	0
2020/03/02	R186	05/11/2020	9.26	Put	Bond Future	559.0800	0.5591	581.0700	0.5811	3.933	0	0	3,500
2020/03/02	R186	05/11/2020	8.64	Call	Bond Future	3,290.1000	3.2901	3,166.9800	3.1670	(3.742)	0	0	0
2020/03/02	R186	05/11/2020	7.84	Put	Bond Future	3,179.6900	3.1797	3,280.9600	3.2810	3.185	0	0	0
2020/03/02	R186	05/11/2020	8.65	Put	Bond Future	1,269.5400	1.2695	1,317.0700	1.3171	3.744	0	0	0
2020/03/02	R186	05/11/2020	8.34	Put	Bond Future	1,825.1300	1.8251	1,891.1700	1.8912	3.618	0	0	0
2020/03/02	R186	05/11/2020	8.34	Call	Bond Future	2,339.3500	2.3394	2,234.2100	2.2342	(4.494)	0	0	3,500
2020/03/02	R186	05/11/2020	9.26	Call	Bond Future	5,566.3000	5.5663	5,417.1100	5.4171	(2.680)	0	0	0
2020/03/02	R186	05/11/2020	7.84	Call	Bond Future	1,150.2200	1.1502	1,080.3100	1.0803	(6.078)	0	0	3,500
2020/03/02	R186	04/02/2021	8.15	Call	Bond Future	2,042.6400	2.0426	1,952.2800	1.9523	(4.424)	0	0	0
2020/03/02	R186	04/02/2021			Bond Future	8.2867	111.5373	8.3226	111.3631	0.433	0.0000	0.0000	0
2020/03/02	R186	04/02/2021	8.15	Put	Bond Future	2,709.4600	2.7095	2,793.2900	2.7933	3.094	0	0	0
2020/03/02	R186	04/02/2021	8.16	Call	Bond Future	2,066.2000	2.0662	1,975.2500	1.9753	(4.402)	0	0	0
2020/03/02	R186	04/02/2021	8.17	Put	Bond Future	2,659.2900	2.6593	2,741.9300	2.7419	3.108	0	0	0
2020/03/02	R186	04/02/2021	8.16	Put	Bond Future	2,684.0700	2.6841	2,767.3100	2.7673	3.101	0	0	0
2020/03/02	R186	04/02/2021	8.17	Call	Bond Future	2,090.3500	2.0903	1,998.8000	1.9988	(4.380)	0	0	0
2020/03/02	R197	07/05/2020			Bond Future	309.5433	309.5433	308.5961	308.5961	(0.306)	0.0000	0.0000	2,507
2020/03/02	R197	06/08/2020			Bond Future	307.4334	307.4334	306.4688	306.4688	(0.314)	0.0000	0.0000	0
2020/03/02	R197	05/11/2020			Bond Future	312.9525	312.9525	311.9707	311.9707	(0.314)	0.0000	0.0000	0
2020/03/02	R197	04/02/2021			Bond Future	310.7578	310.7578	309.7581	309.7581	(0.322)	0.0000	0.0000	0
2020/03/02	R202	07/05/2020			Bond Future	227.4299	227.4299	227.4296	227.4296	0.000	0.0000	0.0000	8,502
2020/03/02	R202	06/08/2020			Bond Future	227.4597	227.4597	227.4594	227.4594	0.000	0.0000	0.0000	0
2020/03/02	R202	05/11/2020			Bond Future	231.5433	231.5433	231.5431	231.5431	0.000	0.0000	0.0000	0
2020/03/02	R202	04/02/2021			Bond Future	231.5819	231.5819	231.5819	231.5819	0.000	0.0000	0.0000	0
2020/03/02	R208	07/05/2020	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	R208	07/05/2020	4.80	Put	Bond Future	927.4500	0.9275	898.8000	0.8988	(3.089)	0	0	0
2020/03/02	R208	07/05/2020			Bond Future	5.8745	101.5106	5.8411	101.5392	(0.569)	0.0000	0.0000	17,234
2020/03/02	R208	07/05/2020	4.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/03/02	R208	07/05/2020	4.82	Put	Bond Future	910.0600	0.9101	881.4100	0.8814	(3.148)	0	0	0
2020/03/02	R208	07/05/2020	4.81	Put	Bond Future	918.7500	0.9188	890.1000	0.8901	(3.118)	0	0	0
2020/03/02	R208	07/05/2020	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	R208	06/08/2020	5.57	Put	Bond Future	51.1300	0.0511	42.3100	0.0423	(17.250)	0	0	0
2020/03/02	R208	06/08/2020			Bond Future	5.3250	103.3394	5.2782	103.3685	(0.879)	0.0000	0.0000	0
2020/03/02	R208	06/08/2020	5.56	Call	Bond Future	198.1900	0.1982	218.2900	0.2183	10.142	0	0	0
2020/03/02	R208	06/08/2020	5.56	Put	Bond Future	52.2600	0.0523	43.2600	0.0433	(17.222)	0	0	0
2020/03/02	R208	06/08/2020	5.57	Call	Bond Future	203.2600	0.2033	223.5400	0.2235	9.977	0	0	0
2020/03/02	R208	06/08/2020	5.55	Call	Bond Future	193.3900	0.1934	213.2900	0.2133	10.290	0	0	0
2020/03/02	R208	06/08/2020	5.55	Put	Bond Future	53.6600	0.0537	44.4600	0.0445	(17.145)	0	0	0
2020/03/02	R208	05/11/2020	4.78	Call	Bond Future	278.1000	0.2781	304.8600	0.3049	9.622	0	0	0
2020/03/02	R208	05/11/2020	4.77	Put	Bond Future	10.9300	0.0109	7.9200	0.0079	(27.539)	0	0	0
2020/03/02	R208	05/11/2020			Bond Future	4.0868	101.7683	4.0101	101.7980	(1.875)	0.0000	0.0000	0
2020/03/02	R208	05/11/2020	4.79	Call	Bond Future	281.7100	0.2817	308.5300	0.3085	9.520	0	0	0
2020/03/02	R208	05/11/2020	4.79	Put	Bond Future	10.2800	0.0103	7.4300	0.0074	(27.724)	0	0	0
2020/03/02	R208	05/11/2020	4.78	Put	Bond Future	10.5200	0.0105	7.6100	0.0076	(27.662)	0	0	0
2020/03/02	R208	05/11/2020	4.77	Call	Bond Future	274.6600	0.2747	301.3200	0.3013	9.707	0	0	0
2020/03/02	R209	07/05/2020	9.47	Call	Bond Future	463.5300	0.4635	342.9700	0.3430	(26.009)	0	0	0
2020/03/02	R209	07/05/2020			Bond Future	9.9653	71.3753	10.0463	70.8795	0.812	0.0000	0.0000	69,380
2020/03/02	R209	07/05/2020	9.45	Call	Bond Future	434.2000	0.4342	319.3100	0.3193	(26.460)	0	0	0
2020/03/02	R209	07/05/2020	9.45	Put	Bond Future	3,711.9500	3.7119	4,092.9000	4.0929	10.263	0	0	0
2020/03/02	R209	07/05/2020	9.47	Put	Bond Future	3,610.0400	3.6100	3,985.3200	3.9853	10.395	0	0	0
2020/03/02	R209	07/05/2020	9.46	Call	Bond Future	448.7000	0.4487	330.9800	0.3310	(26.236)	0	0	0
2020/03/02	R209	07/05/2020	9.46	Put	Bond Future	3,660.7900	3.6608	4,038.9100	4.0389	10.329	0	0	0
2020/03/02	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	R209	06/08/2020	5.55	Put	Bond Future	36,871.9200	36.8719	37,376.7100	37.3767	1.369	0	0	0
2020/03/02	R209	06/08/2020			Bond Future	10.0440	72.6612	10.1276	72.1564	0.832	0.0000	0.0000	200
2020/03/02	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	R209	06/08/2020	5.57	Put	Bond Future	36,655.1100	36.6551	37,159.9000	37.1599	1.377	0	0	0
2020/03/02	R209	06/08/2020	5.56	Put	Bond Future	36,763.4400	36.7634	37,268.2300	37.2682	1.373	0	0	0
2020/03/02	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/03/02	R209	05/11/2020	10.02	Call	Bond Future	2,688.6800	2.6887	2,427.5300	2.4275	(9.713)	0	0	0
2020/03/02	R209	05/11/2020			Bond Future	10.1237	70.7985	10.2099	70.2848	0.851	0.0000	0.0000	0
2020/03/02	R209	05/11/2020	10.00	Call	Bond Future	2,628.1000	2.6281	2,370.4100	2.3704	(9.805)	0	0	0
2020/03/02	R209	05/11/2020	10.00	Put	Bond Future	3,375.1300	3.3751	3,631.1200	3.6311	7.585	0	0	0
2020/03/02	R209	05/11/2020	10.02	Put	Bond Future	3,314.2000	3.3142	3,566.7300	3.5667	7.620	0	0	0
2020/03/02	R209	05/11/2020	10.01	Call	Bond Future	2,658.1900	2.6582	2,398.7700	2.3988	(9.759)	0	0	0
2020/03/02	R209	05/11/2020	10.01	Put	Bond Future	3,344.4300	3.3444	3,598.6900	3.5987	7.602	0	0	0
2020/03/02	R209	04/02/2021	10.12	Put	Bond Future	3,758.1100	3.7581	4,009.9300	4.0099	6.701	0	0	0
2020/03/02	R209	04/02/2021			Bond Future	10.2047	72.0877	10.2936	71.5647	0.872	0.0000	0.0000	0
2020/03/02	R209	04/02/2021	10.11	Call	Bond Future	3,225.6900	3.2257	2,955.9600	2.9560	(8.362)	0	0	0
2020/03/02	R209	04/02/2021	10.11	Put	Bond Future	3,788.3700	3.7884	4,041.6400	4.0416	6.685	0	0	0
2020/03/02	R209	04/02/2021	10.12	Call	Bond Future	3,255.1800	3.2552	2,984.0000	2.9840	(8.331)	0	0	0
2020/03/02	R209	04/02/2021	10.10	Call	Bond Future	3,196.3200	3.1963	2,928.0500	2.9281	(8.393)	0	0	0
2020/03/02	R209	04/02/2021	10.10	Put	Bond Future	3,818.8200	3.8188	4,073.5500	4.0736	6.670	0	0	0
2020/03/02	R210	07/05/2020			Bond Future	187.3082	187.3082	186.6367	186.6367	(0.359)	0.0000	0.0000	1,935

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
2020/03/02	R210	06/08/2020			Bond Future	190.7285		190.7285	190.0447	190.0447	(0.359)	0.0000	0.0000	0
2020/03/02	R210	05/11/2020			Bond Future	191.4411		191.4411	190.7450	190.7450	(0.364)	0.0000	0.0000	0
2020/03/02	R210	04/02/2021			Bond Future	194.9706		194.9706	194.2619	194.2619	(0.363)	0.0000	0.0000	0
2020/03/02	R212	07/05/2020			Bond Future	165.1851		165.1851	165.1182	165.1182	(0.040)	0.0000	0.0000	6,719
2020/03/02	R212	06/08/2020			Bond Future	165.9158		165.9158	165.8477	165.8477	(0.041)	0.0000	0.0000	0
2020/03/02	R212	05/11/2020			Bond Future	168.8944		168.8944	168.8252	168.8252	(0.041)	0.0000	0.0000	0
2020/03/02	R212	04/02/2021			Bond Future	169.6888		169.6888	169.6184	169.6184	(0.041)	0.0000	0.0000	0
2020/03/02	R213	07/05/2020	9.01	Put	Bond Future	2,621.8800		2.6219	3,039.0000	3.0390	15.909	0	0	0
2020/03/02	R213	07/05/2020	9.00	Call	Bond Future	657.0400		0.6570	469.6500	0.4697	(28.520)	0	0	0
2020/03/02	R213	07/05/2020			Bond Future	9.3293		85.7395	9.4311	85.1311	1.092	0.0000	0.0000	18,251
2020/03/02	R213	07/05/2020	9.01	Call	Bond Future	676.2700		0.6763	484.9700	0.4850	(28.288)	0	0	0
2020/03/02	R213	07/05/2020	9.00	Put	Bond Future	2,664.5400		2.6645	3,085.5700	3.0856	15.801	0	0	0
2020/03/02	R213	07/05/2020	9.02	Call	Bond Future	695.7300		0.6957	500.5200	0.5005	(28.058)	0	0	0
2020/03/02	R213	07/05/2020	9.02	Put	Bond Future	2,579.5100		2.5795	2,992.7200	2.9927	16.019	0	0	0
2020/03/02	R213	06/08/2020	9.31	Call	Bond Future	1,990.9700		1.9910	1,689.7000	1.6897	(15.132)	0	0	0
2020/03/02	R213	06/08/2020			Bond Future	9.4006		87.2841	9.5062	86.6647	1.124	0.0000	0.0000	300
2020/03/02	R213	06/08/2020	9.29	Call	Bond Future	1,932.2700		1.9323	1,636.4100	1.6364	(15.312)	0	0	0
2020/03/02	R213	06/08/2020	9.29	Put	Bond Future	2,587.1600		2.5872	2,910.7300	2.9107	12.507	0	0	0
2020/03/02	R213	06/08/2020	9.31	Put	Bond Future	2,526.9000		2.5269	2,845.0600	2.8451	12.591	0	0	0
2020/03/02	R213	06/08/2020	9.30	Call	Bond Future	1,961.6200		1.9616	1,663.0500	1.6631	(15.221)	0	0	0
2020/03/02	R213	06/08/2020	9.30	Put	Bond Future	2,557.0000		2.5570	2,877.8600	2.8779	12.548	0	0	0
2020/03/02	R213	05/11/2020	9.60	Put	Bond Future	2,364.6800		2.3647	2,639.2500	2.6393	11.611	0	0	0
2020/03/02	R213	05/11/2020	9.59	Call	Bond Future	3,037.0100		3.0370	2,683.3700	2.6834	(11.644)	0	0	0
2020/03/02	R213	05/11/2020			Bond Future	9.4774		85.2817	9.5869	84.6514	1.156	0.0000	0.0000	0
2020/03/02	R213	05/11/2020	9.60	Call	Bond Future	3,070.0700		3.0701	2,714.2900	2.7143	(11.589)	0	0	0
2020/03/02	R213	05/11/2020	9.59	Put	Bond Future	2,388.8500		2.3888	2,665.5600	2.6656	11.583	0	0	0
2020/03/02	R213	05/11/2020	9.61	Call	Bond Future	3,103.2900		3.1033	2,745.3900	2.7454	(11.533)	0	0	0
2020/03/02	R213	05/11/2020	9.61	Put	Bond Future	2,340.7200		2.3407	2,613.1700	2.6132	11.640	0	0	0
2020/03/02	R213	04/02/2021	9.40	Call	Bond Future	2,728.7900		2.7288	2,422.1800	2.4222	(11.236)	0	0	0
2020/03/02	R213	04/02/2021	9.39	Put	Bond Future	3,657.7100		3.6577	3,994.7800	3.9948	9.215	0	0	0
2020/03/02	R213	04/02/2021			Bond Future	9.5574		86.8347	9.6712	86.1929	1.190	0.0000	0.0000	0
2020/03/02	R213	04/02/2021	9.41	Call	Bond Future	2,756.3200		2.7563	2,447.8100	2.4478	(11.193)	0	0	0
2020/03/02	R213	04/02/2021	9.41	Put	Bond Future	3,597.6300		3.5976	3,930.9000	3.9309	9.264	0	0	0
2020/03/02	R213	04/02/2021	9.40	Put	Bond Future	3,627.5700		3.6276	3,962.7400	3.9627	9.240	0	0	0
2020/03/02	R213	04/02/2021	9.39	Call	Bond Future	2,701.4000		2.7014	2,396.6900	2.3967	(11.280)	0	0	0
2020/03/02	R214	07/05/2020	9.77	Put	Bond Future	3,236.2700		3.2363	3,591.5100	3.5915	10.977	0	0	0
2020/03/02	R214	07/05/2020			Bond Future	10.1574		69.8591	10.2383	69.3436	0.797	0.0000	0.0000	17,353
2020/03/02	R214	07/05/2020	9.76	Call	Bond Future	662.4100		0.6624	505.3000	0.5053	(23.718)	0	0	0
2020/03/02	R214	07/05/2020	9.76	Put	Bond Future	3,285.1400		3.2851	3,643.5500	3.6436	10.910	0	0	0
2020/03/02	R214	07/05/2020	9.77	Call	Bond Future	681.4700		0.6815	521.1900	0.5212	(23.520)	0	0	0
2020/03/02	R214	07/05/2020	9.31	Put	Bond Future	5,910.2500		5.9102	6,383.0500	6.3830	8.000	0	0	0
2020/03/02	R214	07/05/2020	10.66	Put	Bond Future	665.1200		0.6651	762.6400	0.7626	14.662	0	0	1,250
2020/03/02	R214	07/05/2020	9.75	Call	Bond Future	643.7000		0.6437	489.7600	0.4898	(23.915)	0	0	0
2020/03/02	R214	07/05/2020	9.75	Put	Bond Future	3,334.4600		3.3345	3,696.0400	3.6960	10.844	0	0	0
2020/03/02	R214	07/05/2020	9.31	Call	Bond Future	122.5300		0.1225	79.8100	0.0798	(34.865)	0	0	1,250

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
2020/03/02	R214	07/05/2020	9.91	Put	Bond Future	2,600.9000	2.6009	2,910.1200	2.9101	11.889	0	0	0
2020/03/02	R214	07/05/2020	9.91	Call	Bond Future	986.5200	0.9865	780.2200	0.7802	(20.912)	0	0	1,250
2020/03/02	R214	07/05/2020	10.66	Call	Bond Future	3,769.3100	3.7693	3,351.3100	3.3513	(11.090)	0	0	0
2020/03/02	R214	06/08/2020	9.98	Put	Bond Future	3,495.5900	3.4956	3,786.0500	3.7861	8.309	0	0	0
2020/03/02	R214	06/08/2020	9.97	Call	Bond Future	1,834.7400	1.8347	1,602.5100	1.6025	(12.657)	0	0	0
2020/03/02	R214	06/08/2020			Bond Future	10.2334	71.1176	10.3169	70.5928	0.816	0.0000	0.0000	300
2020/03/02	R214	06/08/2020	9.98	Call	Bond Future	1,862.0300	1.8620	1,627.6200	1.6276	(12.589)	0	0	0
2020/03/02	R214	06/08/2020	9.97	Put	Bond Future	3,534.0200	3.5340	3,826.6600	3.8267	8.281	0	0	0
2020/03/02	R214	06/08/2020	9.99	Call	Bond Future	1,889.5300	1.8895	1,652.9500	1.6529	(12.521)	0	0	0
2020/03/02	R214	06/08/2020	9.99	Put	Bond Future	3,457.4700	3.4575	3,745.7600	3.7458	8.338	0	0	0
2020/03/02	R214	05/11/2020	10.26	Put	Bond Future	3,329.8100	3.3298	3,582.0500	3.5820	7.575	0	0	0
2020/03/02	R214	05/11/2020			Bond Future	10.3129	69.0823	10.3990	68.5482	0.834	0.0000	0.0000	0
2020/03/02	R214	05/11/2020	10.25	Call	Bond Future	2,965.3900	2.9654	2,685.2700	2.6853	(9.446)	0	0	0
2020/03/02	R214	05/11/2020	10.25	Put	Bond Future	3,360.2300	3.3602	3,614.2300	3.6142	7.559	0	0	0
2020/03/02	R214	05/11/2020	10.26	Call	Bond Future	2,997.9600	2.9980	2,716.0800	2.7161	(9.402)	0	0	0
2020/03/02	R214	05/11/2020	10.24	Call	Bond Future	2,934.1200	2.9341	2,655.7400	2.6557	(9.488)	0	0	0
2020/03/02	R214	05/11/2020	10.24	Put	Bond Future	3,392.0500	3.3920	3,647.7900	3.6478	7.539	0	0	0
2020/03/02	R214	04/02/2021	10.33	Call	Bond Future	3,499.2000	3.4992	3,212.7700	3.2128	(8.186)	0	0	0
2020/03/02	R214	04/02/2021			Bond Future	10.3953	70.3403	10.4841	69.7965	0.854	0.0000	0.0000	0
2020/03/02	R214	04/02/2021	10.31	Call	Bond Future	3,437.4800	3.4375	3,154.0300	3.1540	(8.246)	0	0	0
2020/03/02	R214	04/02/2021	10.31	Put	Bond Future	3,966.3000	3.9663	4,226.6900	4.2267	6.565	0	0	0
2020/03/02	R214	04/02/2021	10.33	Put	Bond Future	3,903.4000	3.9034	4,160.8100	4.1608	6.595	0	0	0
2020/03/02	R214	04/02/2021	10.32	Call	Bond Future	3,468.1400	3.4681	3,183.2000	3.1832	(8.216)	0	0	0
2020/03/02	R214	04/02/2021	10.32	Put	Bond Future	3,934.6100	3.9346	4,193.5100	4.1935	6.580	0	0	0
2020/03/02	R248	07/05/2020	9.79	Call	Bond Future	605.9100	0.6059	447.8500	0.4478	(26.086)	0	0	0
2020/03/02	R248	07/05/2020	9.77	Put	Bond Future	4,789.2300	4.7892	5,284.1300	5.2841	10.334	0	0	0
2020/03/02	R248	07/05/2020	10.20	Call	Bond Future	1,798.0500	1.7981	1,468.8700	1.4689	(18.308)	0	0	0
2020/03/02	R248	07/05/2020	9.69	Put	Bond Future	5,350.1400	5.3501	5,874.1000	5.8741	9.793	0	0	0
2020/03/02	R248	07/05/2020			Bond Future	10.2748	87.7994	10.3558	87.1539	0.788	0.0000	0.0000	91,425
2020/03/02	R248	07/05/2020	9.79	Put	Bond Future	4,653.6100	4.6536	5,141.0200	5.1410	10.474	0	0	0
2020/03/02	R248	07/05/2020	9.77	Call	Bond Future	567.4600	0.5675	416.8900	0.4169	(26.534)	0	0	0
2020/03/02	R248	07/05/2020	10.70	Call	Bond Future	4,249.8600	4.2499	3,745.4100	3.7454	(11.870)	0	0	0
2020/03/02	R248	07/05/2020	10.70	Put	Bond Future	953.8800	0.9539	1,094.9000	1.0949	14.784	0	0	300
2020/03/02	R248	07/05/2020	9.78	Put	Bond Future	4,721.1900	4.7212	5,212.3600	5.2124	10.404	0	0	0
2020/03/02	R248	07/05/2020	10.20	Put	Bond Future	2,401.5700	2.4016	2,717.8600	2.7179	13.170	0	0	300
2020/03/02	R248	07/05/2020	9.69	Call	Bond Future	426.2500	0.4263	304.7400	0.3047	(28.507)	0	0	300
2020/03/02	R248	07/05/2020	9.78	Call	Bond Future	586.5200	0.5865	432.2200	0.4322	(26.308)	0	0	0
2020/03/02	R248	06/08/2020	9.00	Put	Bond Future	12,161.6800	12.1617	12,779.6000	12.7796	5.081	0	0	0
2020/03/02	R248	06/08/2020	10.20	Call	Bond Future	2,636.3800	2.6364	2,317.5300	2.3175	(12.094)	0	0	0
2020/03/02	R248	06/08/2020			Bond Future	10.3543	89.3811	10.4380	88.7239	0.808	0.0000	0.0000	400
2020/03/02	R248	06/08/2020	9.25	Put	Bond Future	9,945.7300	9.9457	10,525.0300	10.5250	5.825	0	0	0
2020/03/02	R248	06/08/2020	9.25	Call	Bond Future	368.1300	0.3681	290.2900	0.2903	(21.145)	0	0	20,640
2020/03/02	R248	06/08/2020	10.18	Call	Bond Future	2,562.4600	2.5625	2,249.0800	2.2491	(12.230)	0	0	0
2020/03/02	R248	06/08/2020	10.18	Put	Bond Future	3,960.7900	3.9608	4,304.5500	4.3045	8.679	0	0	0
2020/03/02	R248	06/08/2020	9.00	Call	Bond Future	158.1200	0.1581	118.9000	0.1189	(24.804)	0	0	3,000
2020/03/02	R248	06/08/2020	10.20	Put	Bond Future	3,872.2700	3.8723	4,210.5600	4.2106	8.736	0	0	0
2020/03/02	R248	06/08/2020	10.19	Call	Bond Future	2,599.2800	2.5993	2,283.1700	2.2832	(12.161)	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
2020/03/02	R248	06/08/2020	10.19	Put	Bond Future	3,916.3300	3.9163	4,257.3600	4.2574	8.708	0	0	0
2020/03/02	R248	05/11/2020	10.02	Put	Bond Future	5,652.7300	5.6527	6,056.6000	6.0566	7.145	0	0	0
2020/03/02	R248	05/11/2020	10.03	Call	Bond Future	2,318.2600	2.3183	2,051.0500	2.0510	(11.526)	0	0	0
2020/03/02	R248	05/11/2020			Bond Future	10.4373	86.5285	10.5237	85.8599	0.828	0.0000	0.0000	0
2020/03/02	R248	05/11/2020	10.04	Call	Bond Future	2,349.9700	2.3500	2,080.3800	2.0804	(11.472)	0	0	0
2020/03/02	R248	05/11/2020	10.04	Put	Bond Future	5,549.0800	5.5491	5,948.1900	5.9482	7.192	0	0	0
2020/03/02	R248	05/11/2020	10.02	Call	Bond Future	2,287.0500	2.2871	2,022.2200	2.0222	(11.580)	0	0	0
2020/03/02	R248	05/11/2020	10.03	Put	Bond Future	5,600.5800	5.6006	6,002.0700	6.0021	7.169	0	0	0
2020/03/02	R248	04/02/2021	10.46	Call	Bond Future	4,282.0100	4.2820	3,924.3900	3.9244	(8.352)	0	0	0
2020/03/02	R248	04/02/2021	10.47	Put	Bond Future	4,732.6900	4.7327	5,054.0100	5.0540	6.789	0	0	0
2020/03/02	R248	04/02/2021			Bond Future	10.5234	88.1042	10.6127	87.4234	0.848	0.0000	0.0000	0
2020/03/02	R248	04/02/2021	10.46	Put	Bond Future	4,771.6000	4.7716	5,094.8200	5.0948	6.774	0	0	0
2020/03/02	R248	04/02/2021	10.47	Call	Bond Future	4,320.6200	4.3206	3,961.1000	3.9611	(8.321)	0	0	0
2020/03/02	R248	04/02/2021	10.48	Call	Bond Future	4,359.0400	4.3590	3,997.6400	3.9976	(8.291)	0	0	0
2020/03/02	R248	04/02/2021	10.48	Put	Bond Future	4,693.7200	4.6937	5,013.1600	5.0132	6.806	0	0	0

Total

1327904