



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 06/09/2019 TO 06/09/2019

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
2019/09/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	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	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
2019/09/06	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	2025	07/11/2019			Bond Future	137.4890		137.4890	137.4185	137.4185	(0.051)	0.0000	0.0000	1,451
2019/09/06	2025	06/02/2020			Bond Future	138.5140		138.5140	138.4423	138.4423	(0.052)	0.0000	0.0000	0
2019/09/06	2025	07/05/2020			Bond Future	141.0952		141.0952	141.0221	141.0221	(0.052)	0.0000	0.0000	0
2019/09/06	2029	07/11/2019			Bond Future	102.0577		102.0577	101.8822	101.8822	(0.172)	0.0000	0.0000	4,260
2019/09/06	2029	06/02/2020			Bond Future	103.9126		103.9126	103.7340	103.7340	(0.172)	0.0000	0.0000	0
2019/09/06	2029	07/05/2020			Bond Future	104.7364		104.7364	104.5544	104.5544	(0.174)	0.0000	0.0000	0
2019/09/06	2030	07/11/2019	9.49	Put	Bond Future	246.0600		0.2461	252.5400	0.2525	2.634	0	0	0
2019/09/06	2030	07/11/2019	9.76	Put	Bond Future	112.0700		0.1121	114.4500	0.1145	2.124	0	0	5,500
2019/09/06	2030	07/11/2019	9.20	Put	Bond Future	558.7100		0.5587	574.8700	0.5749	2.892	0	0	2,750
2019/09/06	2030	07/11/2019	8.40	Put	Bond Future	3,322.7600		3.3228	3,395.5200	3.3955	2.190	0	0	0
2019/09/06	2030	07/11/2019	9.30	Put	Bond Future	422.7300		0.4227	434.7500	0.4348	2.843	0	0	2,750
2019/09/06	2030	07/11/2019			Bond Future	8.8692		96.4774	8.8839	96.3834	0.166	0.0000	0.0000	72,732
2019/09/06	2030	07/11/2019	9.48	Call	Bond Future	4,044.6600		4.0447	3,957.4200	3.9574	(2.157)	0	0	0
2019/09/06	2030	07/11/2019	9.48	Put	Bond Future	253.3300		0.2533	260.0300	0.2600	2.645	0	0	0
2019/09/06	2030	07/11/2019	8.60	Put	Bond Future	2,323.2600		2.3233	2,381.1000	2.3811	2.490	0	0	0
2019/09/06	2030	07/11/2019	8.60	Call	Bond Future	585.9100		0.5859	549.8100	0.5498	(6.161)	0	0	5,500
2019/09/06	2030	07/11/2019	9.10	Put	Bond Future	733.8400		0.7338	755.1000	0.7551	2.897	0	0	0
2019/09/06	2030	07/11/2019	9.10	Call	Bond Future	2,190.8400		2.1908	2,118.1600	2.1182	(3.317)	0	0	5,500
2019/09/06	2030	07/11/2019	9.30	Call	Bond Future	3,118.1400		3.1181	3,036.2200	3.0362	(2.627)	0	0	0
2019/09/06	2030	07/11/2019	9.49	Call	Bond Future	4,097.7700		4.0978	4,010.3100	4.0103	(2.134)	0	0	0
2019/09/06	2030	07/11/2019	9.76	Call	Bond Future	5,573.8000		5.5738	5,482.2400	5.4822	(1.643)	0	0	0
2019/09/06	2030	07/11/2019	9.85	Put	Bond Future	85.5000		0.0855	87.1500	0.0871	1.930	0	0	2,500
2019/09/06	2030	07/11/2019	8.57	Put	Bond Future	2,459.9400		2.4599	2,520.1900	2.5202	2.449	0	0	0
2019/09/06	2030	07/11/2019	9.20	Call	Bond Future	2,637.6700		2.6377	2,559.8900	2.5599	(2.949)	0	0	0
2019/09/06	2030	07/11/2019	9.25	Call	Bond Future	2,873.0200		2.8730	2,793.0400	2.7930	(2.784)	0	0	0
2019/09/06	2030	07/11/2019	8.40	Call	Bond Future	267.1500		0.2671	245.9700	0.2460	(7.928)	0	0	0
2019/09/06	2030	07/11/2019	9.47	Call	Bond Future	3,991.6900		3.9917	3,904.6900	3.9047	(2.180)	0	0	0
2019/09/06	2030	07/11/2019	9.47	Put	Bond Future	260.7800		0.2608	267.7200	0.2677	2.661	0	0	0
2019/09/06	2030	07/11/2019	9.70	Call	Bond Future	5,241.0400		5.2410	5,150.1200	5.1501	(1.735)	0	0	0
2019/09/06	2030	07/11/2019	9.70	Put	Bond Future	133.7800		0.1338	136.8000	0.1368	2.257	0	0	0
2019/09/06	2030	07/11/2019	9.85	Call	Bond Future	6,075.4100		6.0754	5,983.1200	5.9831	(1.519)	0	0	0
2019/09/06	2030	07/11/2019	8.57	Call	Bond Future	526.3600		0.5264	492.6700	0.4927	(6.401)	0	0	0
2019/09/06	2030	07/11/2019	9.12	Put	Bond Future	695.5700		0.6956	715.7400	0.7157	2.900	0	0	0
2019/09/06	2030	07/11/2019	9.12	Call	Bond Future	2,277.4000		2.2774	2,203.6300	2.2036	(3.239)	0	0	0
2019/09/06	2030	07/11/2019	8.95	Call	Bond Future	1,591.5100		1.5915	1,528.2100	1.5282	(3.977)	0	0	0
2019/09/06	2030	07/11/2019	8.95	Put	Bond Future	1,077.9000		1.0779	1,108.5400	1.1085	2.843	0	0	5,000
2019/09/06	2030	07/11/2019	9.35	Call	Bond Future	3,369.1900		3.3692	3,285.5300	3.2855	(2.483)	0	0	0
2019/09/06	2030	07/11/2019	9.35	Put	Bond Future	367.6000		0.3676	377.8800	0.3779	2.797	0	0	2,500
2019/09/06	2030	07/11/2019	9.25	Put	Bond Future	485.1500		0.4852	499.1100	0.4991	2.877	0	0	5,333
2019/09/06	2030	06/02/2020	9.14	Call	Bond Future	2,985.9800		2.9860	2,921.4500	2.9214	(2.161)	0	0	0
2019/09/06	2030	06/02/2020	8.40	Call	Bond Future	842.7000		0.8427	811.5200	0.8115	(3.700)	0	0	5,820
2019/09/06	2030	06/02/2020	9.15	Put	Bond Future	1,644.8900		1.6449	1,675.4900	1.6755	1.860	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
2019/09/06	2030	06/02/2020			Bond Future	8.9272	94.1988	8.9425	94.1033	0.171	0.0000	0.0000	0
2019/09/06	2030	06/02/2020	9.00	Put	Bond Future	2,020.4400	2.0204	2,057.0500	2.0571	1.812	0	0	0
2019/09/06	2030	06/02/2020	9.00	Call	Bond Future	2,474.1500	2.4741	2,415.2400	2.4152	(2.381)	0	0	5,820
2019/09/06	2030	06/02/2020	9.14	Put	Bond Future	1,667.9400	1.6679	1,698.9300	1.6989	1.858	0	0	0
2019/09/06	2030	06/02/2020	8.40	Put	Bond Future	4,215.6600	4.2157	4,280.0000	4.2800	1.526	0	0	0
2019/09/06	2030	06/02/2020	9.15	Call	Bond Future	3,024.2700	3.0243	2,959.3500	2.9594	(2.147)	0	0	0
2019/09/06	2030	06/02/2020	9.16	Call	Bond Future	3,062.7600	3.0628	2,997.4700	2.9975	(2.132)	0	0	0
2019/09/06	2030	06/02/2020	9.16	Put	Bond Future	1,622.1000	1.6221	1,652.3300	1.6523	1.864	0	0	0
2019/09/06	2030	07/05/2020	8.79	Call	Bond Future	2,207.3300	2.2073	2,158.6600	2.1587	(2.205)	0	0	0
2019/09/06	2030	07/05/2020	8.78	Put	Bond Future	3,436.4400	3.4364	3,485.5200	3.4855	1.428	0	0	0
2019/09/06	2030	07/05/2020			Bond Future	8.9835	95.9323	8.9994	95.8350	0.177	0.0000	0.0000	0
2019/09/06	2030	07/05/2020	8.80	Call	Bond Future	2,236.8600	2.2369	2,187.8200	2.1878	(2.192)	0	0	0
2019/09/06	2030	07/05/2020	8.80	Put	Bond Future	3,370.3500	3.3704	3,418.7000	3.4187	1.435	0	0	0
2019/09/06	2030	07/05/2020	8.79	Put	Bond Future	3,403.1100	3.4031	3,451.8300	3.4518	1.432	0	0	0
2019/09/06	2030	07/05/2020	8.78	Call	Bond Future	2,178.3200	2.1783	2,130.0100	2.1300	(2.218)	0	0	0
2019/09/06	2032	07/11/2019	9.71	Call	Bond Future	3,611.2100	3.6112	3,550.2700	3.5503	(1.688)	0	0	0
2019/09/06	2032	07/11/2019	9.70	Put	Bond Future	518.3700	0.5184	523.1400	0.5231	0.920	0	0	0
2019/09/06	2032	07/11/2019			Bond Future	9.2502	93.6691	9.2596	93.6036	0.102	0.0000	0.0000	47,957
2019/09/06	2032	07/11/2019	9.72	Call	Bond Future	3,664.5200	3.6645	3,603.3900	3.6034	(1.668)	0	0	0
2019/09/06	2032	07/11/2019	9.72	Put	Bond Future	492.9500	0.4930	497.3300	0.4973	0.889	0	0	0
2019/09/06	2032	07/11/2019	9.71	Put	Bond Future	505.5700	0.5056	510.1400	0.5101	0.904	0	0	0
2019/09/06	2032	07/11/2019	9.70	Call	Bond Future	3,558.0200	3.5580	3,497.2800	3.4973	(1.707)	0	0	0
2019/09/06	2032	06/02/2020	9.40	Put	Bond Future	2,285.7200	2.2857	2,307.6600	2.3077	0.960	0	0	0
2019/09/06	2032	06/02/2020			Bond Future	9.3162	95.3488	9.3260	95.2822	0.105	0.0000	0.0000	0
2019/09/06	2032	06/02/2020	9.39	Call	Bond Future	2,815.6000	2.8156	2,771.1500	2.7712	(1.579)	0	0	0
2019/09/06	2032	06/02/2020	9.39	Put	Bond Future	2,315.4100	2.3154	2,337.6200	2.3376	0.959	0	0	0
2019/09/06	2032	06/02/2020	9.40	Call	Bond Future	2,853.3500	2.8533	2,808.6300	2.8086	(1.567)	0	0	0
2019/09/06	2032	06/02/2020	9.38	Call	Bond Future	2,778.3400	2.7783	2,734.1700	2.7342	(1.590)	0	0	0
2019/09/06	2032	06/02/2020	9.38	Put	Bond Future	2,345.6600	2.3457	2,368.1500	2.3681	0.959	0	0	0
2019/09/06	2032	07/05/2020	9.19	Call	Bond Future	2,526.9400	2.5269	2,490.1000	2.4901	(1.458)	0	0	0
2019/09/06	2032	07/05/2020			Bond Future	9.3788	92.9433	9.3890	92.8754	0.108	0.0000	0.0000	0
2019/09/06	2032	07/05/2020	9.17	Call	Bond Future	2,463.3400	2.4633	2,427.0200	2.4270	(1.474)	0	0	0
2019/09/06	2032	07/05/2020	9.17	Put	Bond Future	3,874.1300	3.8741	3,905.6900	3.9057	0.815	0	0	0
2019/09/06	2032	07/05/2020	9.19	Put	Bond Future	3,801.3500	3.8013	3,832.3900	3.8324	0.817	0	0	0
2019/09/06	2032	07/05/2020	9.18	Call	Bond Future	2,494.8900	2.4949	2,458.3100	2.4583	(1.466)	0	0	0
2019/09/06	2032	07/05/2020	9.18	Put	Bond Future	3,837.4500	3.8375	3,868.7500	3.8688	0.816	0	0	0
2019/09/06	2033	07/11/2019			Bond Future	102.7354	102.7354	102.7352	102.7352	0.000	0.0000	0.0000	6,260
2019/09/06	2033	06/02/2020			Bond Future	104.6028	104.6028	104.6026	104.6026	0.000	0.0000	0.0000	0
2019/09/06	2033	07/05/2020			Bond Future	105.3564	105.3564	105.3563	105.3563	0.000	0.0000	0.0000	0
2019/09/06	2037	07/11/2019	9.97	Call	Bond Future	3,250.8200	3.2508	3,102.6800	3.1027	(4.557)	0	0	0
2019/09/06	2037	07/11/2019			Bond Future	9.6463	92.8415	9.6711	92.6504	0.257	0.0000	0.0000	60,745
2019/09/06	2037	07/11/2019	9.95	Call	Bond Future	3,143.5200	3.1435	2,997.3500	2.9974	(4.650)	0	0	0
2019/09/06	2037	07/11/2019	9.95	Put	Bond Future	844.1300	0.8441	889.0000	0.8890	5.316	0	0	0
2019/09/06	2037	07/11/2019	9.97	Put	Bond Future	803.1400	0.8031	846.0400	0.8460	5.342	0	0	0
2019/09/06	2037	07/11/2019	9.96	Call	Bond Future	3,196.9300	3.1969	3,049.7700	3.0498	(4.603)	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
2019/09/06	2037	07/11/2019	9.96	Put	Bond Future	823.3500	0.8233	867.2300	0.8672	5.329	0	0	0
2019/09/06	2037	06/02/2020	9.67	Call	Bond Future	2,712.9800	2.7130	2,608.0700	2.6081	(3.867)	0	0	0
2019/09/06	2037	06/02/2020	9.66	Put	Bond Future	3,092.6900	3.0927	3,183.0000	3.1830	2.920	0	0	0
2019/09/06	2037	06/02/2020			Bond Future	9.7147	90.2471	9.7403	90.0527	0.263	0.0000	0.0000	0
2019/09/06	2037	06/02/2020	9.68	Call	Bond Future	2,751.7700	2.7518	2,646.0200	2.6460	(3.843)	0	0	0
2019/09/06	2037	06/02/2020	9.68	Put	Bond Future	3,016.6900	3.0167	3,105.3100	3.1053	2.938	0	0	0
2019/09/06	2037	06/02/2020	9.67	Put	Bond Future	3,054.3900	3.0544	3,143.8500	3.1438	2.929	0	0	0
2019/09/06	2037	06/02/2020	9.66	Call	Bond Future	2,674.6900	2.6747	2,570.6300	2.5706	(3.891)	0	0	0
2019/09/06	2037	07/05/2020	9.60	Put	Bond Future	4,385.4400	4.3854	4,485.9400	4.4859	2.292	0	0	0
2019/09/06	2037	07/05/2020	9.59	Call	Bond Future	2,969.6900	2.9697	2,872.8600	2.8729	(3.261)	0	0	0
2019/09/06	2037	07/05/2020			Bond Future	9.7817	91.9079	9.8081	91.7099	0.270	0.0000	0.0000	0
2019/09/06	2037	07/05/2020	9.60	Call	Bond Future	3,005.1900	3.0052	2,907.6800	2.9077	(3.245)	0	0	0
2019/09/06	2037	07/05/2020	9.59	Put	Bond Future	4,426.8200	4.4268	4,528.0000	4.5280	2.286	0	0	0
2019/09/06	2037	07/05/2020	9.61	Call	Bond Future	3,040.9100	3.0409	2,942.7200	2.9427	(3.229)	0	0	0
2019/09/06	2037	07/05/2020	9.61	Put	Bond Future	4,344.3700	4.3444	4,444.1900	4.4442	2.298	0	0	0
2019/09/06	2038	07/11/2019			Bond Future	121.1462	121.1462	121.1459	121.1459	0.000	0.0000	0.0000	21,859
2019/09/06	2038	06/02/2020			Bond Future	121.6898	121.6898	121.6897	121.6897	0.000	0.0000	0.0000	0
2019/09/06	2038	07/05/2020			Bond Future	123.9575	123.9575	123.9574	123.9574	0.000	0.0000	0.0000	0
2019/09/06	2040	07/11/2019	10.04	Put	Bond Future	1,075.0800	1.0751	1,129.5100	1.1295	5.063	0	0	0
2019/09/06	2040	07/11/2019	10.03	Call	Bond Future	3,029.9100	3.0299	2,881.3400	2.8813	(4.903)	0	0	0
2019/09/06	2040	07/11/2019	9.80	Put	Bond Future	1,835.8300	1.8358	1,921.7100	1.9217	4.678	0	0	0
2019/09/06	2040	07/11/2019	9.30	Put	Bond Future	4,606.8800	4.6069	4,768.0600	4.7681	3.499	0	0	0
2019/09/06	2040	07/11/2019			Bond Future	9.7923	95.5974	9.8170	95.3933	0.253	0.0000	0.0000	40,851
2019/09/06	2040	07/11/2019	10.04	Call	Bond Future	3,085.2400	3.0852	2,935.5300	2.9355	(4.852)	0	0	0
2019/09/06	2040	07/11/2019	10.03	Put	Bond Future	1,099.5500	1.0995	1,155.1200	1.1551	5.054	0	0	0
2019/09/06	2040	07/11/2019	9.80	Call	Bond Future	1,899.7000	1.8997	1,781.4400	1.7814	(6.225)	0	0	1,260
2019/09/06	2040	07/11/2019	9.30	Call	Bond Future	398.3400	0.3983	355.3800	0.3554	(10.785)	0	0	1,260
2019/09/06	2040	07/11/2019	10.05	Call	Bond Future	3,140.8000	3.1408	2,989.9600	2.9900	(4.803)	0	0	0
2019/09/06	2040	07/11/2019	10.05	Put	Bond Future	1,050.9600	1.0510	1,104.2600	1.1043	5.072	0	0	0
2019/09/06	2040	06/02/2020	9.76	Call	Bond Future	2,642.7800	2.6428	2,535.9700	2.5360	(4.042)	0	0	0
2019/09/06	2040	06/02/2020	9.00	Put	Bond Future	7,978.8400	7.9788	8,150.8100	8.1508	2.155	0	0	0
2019/09/06	2040	06/02/2020			Bond Future	9.8622	92.8019	9.8878	92.5942	0.259	0.0000	0.0000	0
2019/09/06	2040	06/02/2020	8.40	Put	Bond Future	13,320.6800	13.3207	13,519.5200	13.5195	1.493	0	0	0
2019/09/06	2040	06/02/2020	8.40	Call	Bond Future	94.1300	0.0941	85.2600	0.0853	(9.423)	0	0	0
2019/09/06	2040	06/02/2020	9.74	Call	Bond Future	2,563.4900	2.5635	2,458.5500	2.4585	(4.094)	0	0	0
2019/09/06	2040	06/02/2020	9.74	Put	Bond Future	3,567.2800	3.5673	3,670.0500	3.6700	2.881	0	0	0
2019/09/06	2040	06/02/2020	9.76	Put	Bond Future	3,481.1300	3.4811	3,582.0300	3.5820	2.898	0	0	0
2019/09/06	2040	06/02/2020	9.00	Call	Bond Future	514.3500	0.5144	478.6100	0.4786	(6.949)	0	0	0
2019/09/06	2040	06/02/2020	9.75	Call	Bond Future	2,603.4600	2.6035	2,497.5800	2.4976	(4.067)	0	0	0
2019/09/06	2040	06/02/2020	9.75	Put	Bond Future	3,524.4700	3.5245	3,626.3000	3.6263	2.889	0	0	0
2019/09/06	2040	07/05/2020	9.74	Call	Bond Future	3,153.8100	3.1538	3,050.3200	3.0503	(3.281)	0	0	0
2019/09/06	2040	07/05/2020	9.75	Put	Bond Future	4,662.8300	4.6628	4,770.1300	4.7701	2.301	0	0	0
2019/09/06	2040	07/05/2020			Bond Future	9.9306	94.5097	9.9570	94.2982	0.265	0.0000	0.0000	0
2019/09/06	2040	07/05/2020	9.74	Put	Bond Future	4,706.8200	4.7068	4,814.8600	4.8149	2.295	0	0	0
2019/09/06	2040	07/05/2020	9.75	Call	Bond Future	3,192.3000	3.1923	3,088.0700	3.0881	(3.265)	0	0	0
2019/09/06	2040	07/05/2020	9.73	Call	Bond Future	3,115.5400	3.1155	3,012.8000	3.0128	(3.298)	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
2019/09/06	2040	07/05/2020	9.73	Put	Bond Future	4,751.1500	4.7512	4,859.9400	4.8599	2.290	0	0	0
2019/09/06	2044	07/11/2019	10.07	Put	Bond Future	1,144.8100	1.1448	1,216.9400	1.2169	6.301	0	0	0
2019/09/06	2044	07/11/2019	9.74	Put	Bond Future	2,328.5300	2.3285	2,456.2400	2.4562	5.485	0	0	0
2019/09/06	2044	07/11/2019	10.52	Call	Bond Future	5,867.1100	5.8671	5,643.3000	5.6433	(3.815)	0	0	0
2019/09/06	2044	07/11/2019			Bond Future	9.8357	92.4879	9.8655	92.2372	0.304	0.0000	0.0000	38,089
2019/09/06	2044	07/11/2019	10.06	Call	Bond Future	3,025.2000	3.0252	2,848.0600	2.8481	(5.855)	0	0	0
2019/09/06	2044	07/11/2019	10.06	Put	Bond Future	1,170.6600	1.1707	1,244.2100	1.2442	6.283	0	0	0
2019/09/06	2044	07/11/2019	10.52	Put	Bond Future	404.2000	0.4042	431.0800	0.4311	6.650	0	0	328
2019/09/06	2044	07/11/2019	10.07	Call	Bond Future	3,080.5400	3.0805	2,901.9800	2.9020	(5.796)	0	0	0
2019/09/06	2044	07/11/2019	9.19	Call	Bond Future	204.4900	0.2045	174.5700	0.1746	(14.632)	0	0	328
2019/09/06	2044	07/11/2019	9.74	Call	Bond Future	1,517.6200	1.5176	1,394.6400	1.3946	(8.103)	0	0	328
2019/09/06	2044	07/11/2019	10.05	Call	Bond Future	2,970.2400	2.9702	2,794.5600	2.7946	(5.915)	0	0	0
2019/09/06	2044	07/11/2019	10.05	Put	Bond Future	1,197.0100	1.1970	1,272.0200	1.2720	6.266	0	0	0
2019/09/06	2044	07/11/2019	9.19	Put	Bond Future	5,920.8200	5.9208	6,141.5900	6.1416	3.729	0	0	0
2019/09/06	2044	06/02/2020	9.74	Call	Bond Future	2,466.9800	2.4670	2,344.7100	2.3447	(4.956)	0	0	328
2019/09/06	2044	06/02/2020	10.78	Put	Bond Future	1,007.7700	1.0078	1,050.8600	1.0509	4.276	0	0	328
2019/09/06	2044	06/02/2020	9.77	Put	Bond Future	3,701.9800	3.7020	3,831.4700	3.8315	3.498	0	0	0
2019/09/06	2044	06/02/2020			Bond Future	9.9032	89.7620	9.9340	89.5068	0.311	0.0000	0.0000	0
2019/09/06	2044	06/02/2020	9.09	Put	Bond Future	7,814.0600	7.8141	8,021.4500	8.0214	2.654	0	0	0
2019/09/06	2044	06/02/2020	9.09	Call	Bond Future	613.3700	0.6134	565.5700	0.5656	(7.793)	0	0	328
2019/09/06	2044	06/02/2020	9.74	Put	Bond Future	3,839.3200	3.8393	3,972.2400	3.9722	3.462	0	0	0
2019/09/06	2044	06/02/2020	9.77	Call	Bond Future	2,584.5800	2.5846	2,458.8800	2.4589	(4.863)	0	0	0
2019/09/06	2044	06/02/2020	10.78	Call	Bond Future	7,822.8600	7.8229	7,610.7600	7.6108	(2.711)	0	0	0
2019/09/06	2044	06/02/2020	9.78	Call	Bond Future	2,624.1000	2.6241	2,497.2600	2.4973	(4.834)	0	0	0
2019/09/06	2044	06/02/2020	9.76	Put	Bond Future	3,747.6200	3.7476	3,878.2500	3.8782	3.486	0	0	0
2019/09/06	2044	06/02/2020	9.78	Put	Bond Future	3,656.7800	3.6568	3,785.1300	3.7851	3.510	0	0	0
2019/09/06	2044	06/02/2020	9.76	Call	Bond Future	2,545.3700	2.5454	2,420.8100	2.4208	(4.894)	0	0	0
2019/09/06	2044	07/05/2020	9.81	Call	Bond Future	3,356.6300	3.3566	3,228.1000	3.2281	(3.829)	0	0	0
2019/09/06	2044	07/05/2020	9.79	Put	Bond Future	4,768.1000	4.7681	4,901.2700	4.9013	2.793	0	0	0
2019/09/06	2044	07/05/2020	9.26	Call	Bond Future	1,521.4300	1.5214	1,444.0600	1.4441	(5.085)	0	0	556
2019/09/06	2044	07/05/2020	9.33	Call	Bond Future	1,713.5100	1.7135	1,629.6400	1.6296	(4.895)	0	0	100
2019/09/06	2044	07/05/2020	9.98	Call	Bond Future	4,055.7600	4.0558	3,912.3500	3.9124	(3.536)	0	0	100
2019/09/06	2044	07/05/2020			Bond Future	9.9691	91.4139	10.0008	91.1540	0.318	0.0000	0.0000	0
2019/09/06	2044	07/05/2020	9.81	Put	Bond Future	4,678.0100	4.6780	4,809.3800	4.8094	2.808	0	0	0
2019/09/06	2044	07/05/2020	9.79	Call	Bond Future	3,278.2900	3.2783	3,151.5600	3.1516	(3.866)	0	0	0
2019/09/06	2044	07/05/2020	9.33	Put	Bond Future	7,225.2100	7.2252	7,401.2400	7.4012	2.436	0	0	0
2019/09/06	2044	07/05/2020	9.80	Put	Bond Future	4,722.8700	4.7229	4,855.1500	4.8551	2.801	0	0	0
2019/09/06	2044	07/05/2020	9.26	Put	Bond Future	7,670.8700	7.6709	7,853.4000	7.8534	2.380	0	0	0
2019/09/06	2044	07/05/2020	9.91	Put	Bond Future	4,247.3800	4.2474	4,369.9100	4.3699	2.885	0	0	0
2019/09/06	2044	07/05/2020	9.98	Put	Bond Future	3,966.1400	3.9661	4,082.6300	4.0826	2.937	0	0	0
2019/09/06	2044	07/05/2020	11.09	Call	Bond Future	9,800.9300	9.8009	9,587.0900	9.5871	(2.182)	0	0	0
2019/09/06	2044	07/05/2020	9.80	Call	Bond Future	3,317.3400	3.3173	3,189.7200	3.1897	(3.847)	0	0	0
2019/09/06	2044	07/05/2020	9.91	Call	Bond Future	3,760.4600	3.7605	3,623.0900	3.6231	(3.653)	0	0	556
2019/09/06	2044	07/05/2020	11.02	Call	Bond Future	9,431.7000	9.4317	9,221.1300	9.2211	(2.233)	0	0	0
2019/09/06	2044	07/05/2020	11.02	Put	Bond Future	1,459.2300	1.4592	1,508.5600	1.5086	3.381	0	0	556
2019/09/06	2044	07/05/2020	11.09	Put	Bond Future	1,340.5900	1.3406	1,386.6500	1.3866	3.436	0	0	100

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
2019/09/06	2046	07/11/2019			Bond Future	111.5235	111.5235	111.4211	111.4211	(0.092)	0.0000	0.0000	17,994
2019/09/06	2046	06/02/2020			Bond Future	113.5505	113.5505	113.4464	113.4464	(0.092)	0.0000	0.0000	0
2019/09/06	2046	07/05/2020			Bond Future	113.9183	113.9183	113.8122	113.8122	(0.093)	0.0000	0.0000	0
2019/09/06	2050	07/11/2019			Bond Future	116.2855	116.2855	116.2853	116.2853	0.000	0.0000	0.0000	12,882
2019/09/06	2050	06/02/2020			Bond Future	116.5636	116.5636	116.5636	116.5636	0.000	0.0000	0.0000	0
2019/09/06	2050	07/05/2020			Bond Future	118.7357	118.7357	118.7357	118.7357	0.000	0.0000	0.0000	0
2019/09/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	AL37	07/11/2019			Index Future	668.4810	668.4810	668.0330	668.0330	(0.067)	0.0000	0.0000	0
2019/09/06	AL37	06/02/2020			Index Future	680.4690	680.4690	680.0130	680.0130	(0.067)	0.0000	0.0000	0
2019/09/06	AL37	07/05/2020			Index Future	692.9900	692.9900	692.5250	692.5250	(0.067)	0.0000	0.0000	0
2019/09/06	AL7T	07/11/2019			Index Future	779.9870	779.9870	779.4700	779.4700	(0.066)	0.0000	0.0000	120
2019/09/06	AL7T	06/02/2020			Index Future	793.9740	793.9740	793.4490	793.4490	(0.066)	0.0000	0.0000	0
2019/09/06	AL7T	07/05/2020			Index Future	808.5830	808.5830	808.0480	808.0480	(0.066)	0.0000	0.0000	0
2019/09/06	ALBI	07/11/2019			Index Future	698.3050	698.3050	697.3460	697.3460	(0.137)	0.0000	0.0000	220
2019/09/06	ALBI	06/02/2020			Index Future	710.8280	710.8280	709.8520	709.8520	(0.137)	0.0000	0.0000	0
2019/09/06	ALBI	07/05/2020			Index Future	723.9070	723.9070	722.9130	722.9130	(0.137)	0.0000	0.0000	0
2019/09/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C048	28/02/2048			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
2019/09/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/09/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/09/06	ES33	07/11/2019			Bond Future	10.7923	77.7888	10.8116	77.6758	0.179	0.0000	0.0000	350
2019/09/06	ES33	06/02/2020			Bond Future	10.9089	79.1838	10.9288	79.0688	0.183	0.0000	0.0000	0
2019/09/06	ES33	07/05/2020			Bond Future	11.0211	76.8470	11.0417	76.7298	0.188	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
2019/09/06	ES42	07/11/2019			Bond Future	11.1423	78.7723	11.1667	78.6097	0.219	0.0000	0.0000	4,919
2019/09/06	ES42	06/02/2020			Bond Future	11.2540	80.1848	11.2792	80.0193	0.224	0.0000	0.0000	0
2019/09/06	ES42	07/05/2020			Bond Future	11.3661	77.3957	11.3922	77.2271	0.230	0.0000	0.0000	0
2019/09/06	GOVI	07/11/2019	672.90	Call	GOVI	184,710.0000	18.4710	174,600.0000	17.4600	(5.473)	0	0	0
2019/09/06	GOVI	07/11/2019			GOVI	691.3710	691.3710	690.3600	690.3600	(0.146)	0.0000	0.0000	1,199
2019/09/06	GOVI	07/11/2019	672.90	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	GOVI	07/11/2019	672.91	Call	GOVI	184,610.0000	18.4610	174,500.0000	17.4500	(5.476)	0	0	0
2019/09/06	GOVI	07/11/2019	672.92	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	GOVI	07/11/2019	672.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	GOVI	07/11/2019	672.92	Call	GOVI	184,510.0000	18.4510	174,400.0000	17.4400	(5.479)	0	0	0
2019/09/06	GOVI	06/02/2020	703.14	Call	GOVI	6,290.0000	0.6290	0.0000	0.0000	(100.000)	0	0	0
2019/09/06	GOVI	06/02/2020	703.15	Put	GOVI	0.0000	0.0000	4,090.0000	0.4090	100.000	0	0	0
2019/09/06	GOVI	06/02/2020			GOVI	703.7690	703.7690	702.7410	702.7410	(0.146)	0.0000	0.0000	0
2019/09/06	GOVI	06/02/2020	703.14	Put	GOVI	0.0000	0.0000	3,990.0000	0.3990	100.000	0	0	0
2019/09/06	GOVI	06/02/2020	703.15	Call	GOVI	6,190.0000	0.6190	0.0000	0.0000	(100.000)	0	0	0
2019/09/06	GOVI	06/02/2020	703.13	Call	GOVI	6,390.0000	0.6390	0.0000	0.0000	(100.000)	0	0	0
2019/09/06	GOVI	06/02/2020	703.13	Put	GOVI	0.0000	0.0000	3,890.0000	0.3890	100.000	0	0	0
2019/09/06	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	GOVI	07/05/2020			GOVI	716.7190	716.7190	715.6710	715.6710	(0.146)	0.0000	0.0000	0
2019/09/06	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	GOVI	07/05/2020	720.00	Put	GOVI	32,810.0000	3.2810	43,290.0000	4.3290	31.941	0	0	0
2019/09/06	GOVI	07/05/2020	719.98	Put	GOVI	32,610.0000	3.2610	43,090.0000	4.3090	32.137	0	0	0
2019/09/06	GOVI	07/05/2020	719.99	Put	GOVI	32,710.0000	3.2710	43,190.0000	4.3190	32.039	0	0	0
2019/09/06	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/09/06	IGOV	07/11/2019			Index Future	262.6970	262.6970	262.6520	262.6520	(0.017)	0.0000	0.0000	1,017
2019/09/06	IGOV	06/02/2020			Index Future	267.4720	267.4720	267.4260	267.4260	(0.017)	0.0000	0.0000	0
2019/09/06	IGOV	07/05/2020			Index Future	272.4560	272.4560	272.4100	272.4100	(0.017)	0.0000	0.0000	0
2019/09/06	IS01	19/09/2019			Interest Rate Swap	99.8500	99.8500	99.8500	99.8500	0.000	0.0000	0.0000	0
2019/09/06	IS02	20/09/2019			Interest Rate Swap	101.8400	101.8400	101.8400	101.8400	0.000	0.0000	0.0000	0
2019/09/06	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/09/06	IS02	23/03/2020			Interest Rate Swap	98.5400	98.5400	98.5400	98.5400	0.000	0.0000	0.0000	0
2019/09/06	IS02	22/06/2020			Interest Rate Swap	101.9400	101.9400	101.9300	101.9300	(0.010)	0.0000	0.0000	0
2019/09/06	IS02	21/09/2020			Interest Rate Swap	98.7300	98.7300	98.7200	98.7200	(0.010)	0.0000	0.0000	0
2019/09/06	IS05	17/12/2020			Interest Rate Swap	95.3000	95.3000	95.2900	95.2900	(0.010)	0.0000	0.0000	0
2019/09/06	IS05	16/03/2021			Interest Rate Swap	94.2400	94.2400	94.2300	94.2300	(0.011)	0.0000	0.0000	0
2019/09/06	IS05	15/06/2021			Interest Rate Swap	93.1400	93.1400	93.1200	93.1200	(0.021)	0.0000	0.0000	0
2019/09/06	IS05	21/09/2021			Interest Rate Swap	93.0000	93.0000	92.9800	92.9800	(0.022)	0.0000	0.0000	0
2019/09/06	IS05	21/12/2021			Interest Rate Swap	94.9400	94.9400	94.9200	94.9200	(0.021)	0.0000	0.0000	51
2019/09/06	IS05	15/03/2022			Interest Rate Swap	94.8500	94.8500	94.8100	94.8100	(0.042)	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
2019/09/06	IS05	21/06/2022			Interest Rate Swap	95.7900	95.7900	95.7500	95.7500	(0.042)	0.0000	0.0000	0
2019/09/06	IS05	20/09/2022			Interest Rate Swap	99.5000	99.5000	99.4600	99.4600	(0.040)	0.0000	0.0000	0
2019/09/06	IS05	20/12/2022			Interest Rate Swap	100.5200	100.5200	100.5000	100.5000	(0.020)	0.0000	0.0000	0
2019/09/06	IS05	22/03/2023			Interest Rate Swap	93.5800	93.5800	93.5700	93.5700	(0.011)	0.0000	0.0000	0
2019/09/06	IS05	20/06/2023			Interest Rate Swap	99.4600	99.4600	99.4800	99.4800	0.020	0.0000	0.0000	0
2019/09/06	IS05	19/09/2023			Interest Rate Swap	94.6900	94.6900	94.7100	94.7100	0.021	0.0000	0.0000	0
2019/09/06	IS10	17/12/2025			Interest Rate Swap	89.7700	89.7700	89.7700	89.7700	0.000	0.0000	0.0000	0
2019/09/06	IS10	16/03/2026			Interest Rate Swap	86.5700	86.5700	86.5600	86.5600	(0.012)	0.0000	0.0000	0
2019/09/06	IS10	15/06/2026			Interest Rate Swap	85.1700	85.1700	85.1400	85.1400	(0.035)	0.0000	0.0000	0
2019/09/06	IS10	21/09/2026			Interest Rate Swap	87.2800	87.2800	87.2500	87.2500	(0.034)	0.0000	0.0000	0
2019/09/06	IS10	21/12/2026			Interest Rate Swap	91.1000	91.1000	91.0700	91.0700	(0.033)	0.0000	0.0000	0
2019/09/06	IS10	15/03/2027			Interest Rate Swap	89.5400	89.5400	89.5200	89.5200	(0.022)	0.0000	0.0000	0
2019/09/06	IS10	21/06/2027			Interest Rate Swap	91.6000	91.6000	91.5900	91.5900	(0.011)	0.0000	0.0000	0
2019/09/06	IS10	20/09/2027			Interest Rate Swap	97.1200	97.1200	97.1200	97.1200	0.000	0.0000	0.0000	0
2019/09/06	IS10	20/12/2027			Interest Rate Swap	97.4400	97.4400	97.4400	97.4400	0.000	0.0000	0.0000	0
2019/09/06	IS10	22/03/2028			Interest Rate Swap	90.7200	90.7200	90.7200	90.7200	0.000	0.0000	0.0000	0
2019/09/06	IS10	20/06/2028			Interest Rate Swap	98.0800	98.0800	98.0800	98.0800	0.000	0.0000	0.0000	0
2019/09/06	IS10	19/09/2028			Interest Rate Swap	91.4200	91.4200	91.4100	91.4100	(0.011)	0.0000	0.0000	0
2019/09/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/09/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/09/06	JBAF	18/09/2019			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2019/09/06	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/09/06	R023	07/11/2019	7.98	Call	Bond Future	2,136.8500	2.1369	2,063.8800	2.0639	(3.415)	0	0	0
2019/09/06	R023	07/11/2019			Bond Future	7.2515	102.9857	7.2778	102.9090	0.363	0.0000	0.0000	53,397
2019/09/06	R023	07/11/2019	7.99	Call	Bond Future	2,164.0700	2.1641	2,090.9900	2.0910	(3.377)	0	0	0
2019/09/06	R023	07/11/2019	7.98	Put	Bond Future	40.1100	0.0401	43.8400	0.0438	9.299	0	0	0
2019/09/06	R023	07/11/2019	7.99	Put	Bond Future	38.9300	0.0389	42.5500	0.0425	9.299	0	0	0
2019/09/06	R023	07/11/2019	8.00	Call	Bond Future	2,191.2900	2.1913	2,118.0800	2.1181	(3.341)	0	0	0
2019/09/06	R023	07/11/2019	8.00	Put	Bond Future	37.7500	0.0377	41.2400	0.0412	9.245	0	0	0
2019/09/06	R023	06/02/2020	7.54	Call	Bond Future	1,222.4600	1.2225	1,169.5200	1.1695	(4.331)	0	0	0
2019/09/06	R023	06/02/2020			Bond Future	7.2566	104.8325	7.2853	104.7546	0.396	0.0000	0.0000	0
2019/09/06	R023	06/02/2020	7.52	Call	Bond Future	1,183.2900	1.1833	1,131.0900	1.1311	(4.411)	0	0	0
2019/09/06	R023	06/02/2020	7.52	Put	Bond Future	471.7400	0.4717	497.5300	0.4975	5.467	0	0	0
2019/09/06	R023	06/02/2020	7.54	Put	Bond Future	457.1300	0.4571	482.1800	0.4822	5.480	0	0	0
2019/09/06	R023	06/02/2020	7.53	Call	Bond Future	1,202.8200	1.2028	1,150.2500	1.1503	(4.371)	0	0	0
2019/09/06	R023	06/02/2020	7.53	Put	Bond Future	464.3800	0.4644	489.8000	0.4898	5.474	0	0	0
2019/09/06	R023	07/05/2020	6.91	Put	Bond Future	1,291.0700	1.2911	1,341.7100	1.3417	3.922	0	0	0
2019/09/06	R023	07/05/2020			Bond Future	7.2308	102.8287	7.2623	102.7492	0.437	0.0000	0.0000	0
2019/09/06	R023	07/05/2020	6.90	Call	Bond Future	468.7000	0.4687	440.2800	0.4403	(6.064)	0	0	0
2019/09/06	R023	07/05/2020	6.90	Put	Bond Future	1,305.3500	1.3053	1,356.3900	1.3564	3.910	0	0	0
2019/09/06	R023	07/05/2020	6.91	Call	Bond Future	479.8500	0.4798	451.0300	0.4510	(6.006)	0	0	0
2019/09/06	R023	07/05/2020	6.89	Call	Bond Future	457.6800	0.4577	429.6800	0.4297	(6.118)	0	0	0
2019/09/06	R023	07/05/2020	6.89	Put	Bond Future	1,319.7500	1.3197	1,371.2100	1.3712	3.899	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
2019/09/06	R035	07/11/2019	9.88	Call	Bond Future	3,457.0400	3.4570	3,334.9700	3.3350	(3.531)	0	0	0
2019/09/06	R035	07/11/2019	9.89	Call	Bond Future	3,512.9100	3.5129	3,390.1600	3.3902	(3.494)	0	0	0
2019/09/06	R035	07/11/2019	9.87	Put	Bond Future	763.3800	0.7634	792.7000	0.7927	3.841	0	0	0
2019/09/06	R035	07/11/2019	10.21	Put	Bond Future	332.4700	0.3325	344.6000	0.3446	3.648	0	0	3,500
2019/09/06	R035	07/11/2019			Bond Future	9.5191	96.6300	9.5387	96.4793	0.207	0.0000	0.0000	94,357
2019/09/06	R035	07/11/2019	9.89	Put	Bond Future	727.7400	0.7277	755.6800	0.7557	3.839	0	0	0
2019/09/06	R035	07/11/2019	9.87	Call	Bond Future	3,401.4700	3.4015	3,280.1000	3.2801	(3.568)	0	0	0
2019/09/06	R035	07/11/2019	8.92	Put	Bond Future	4,983.5700	4.9836	5,111.3400	5.1113	2.564	0	0	0
2019/09/06	R035	07/11/2019	8.92	Call	Bond Future	218.8600	0.2189	195.9400	0.1959	(10.472)	0	0	3,500
2019/09/06	R035	07/11/2019	9.52	Put	Bond Future	1,705.0800	1.7051	1,766.4500	1.7665	3.599	0	0	0
2019/09/06	R035	07/11/2019	9.52	Call	Bond Future	1,712.2900	1.7123	1,622.9700	1.6230	(5.216)	0	0	3,500
2019/09/06	R035	07/11/2019	9.88	Put	Bond Future	745.3700	0.7454	773.9900	0.7740	3.840	0	0	0
2019/09/06	R035	07/11/2019	10.21	Call	Bond Future	5,424.6700	5.4247	5,286.1100	5.2861	(2.554)	0	0	0
2019/09/06	R035	06/02/2020	9.60	Call	Bond Future	2,833.4300	2.8334	2,745.6600	2.7457	(3.098)	0	0	0
2019/09/06	R035	06/02/2020	9.61	Put	Bond Future	2,736.9300	2.7369	2,801.7400	2.8017	2.368	0	0	0
2019/09/06	R035	06/02/2020			Bond Future	9.5919	98.3628	9.6122	98.2095	0.212	0.0000	0.0000	0
2019/09/06	R035	06/02/2020	9.60	Put	Bond Future	2,772.5000	2.7725	2,837.9700	2.8380	2.361	0	0	0
2019/09/06	R035	06/02/2020	9.61	Call	Bond Future	2,873.2800	2.8733	2,784.8500	2.7849	(3.078)	0	0	0
2019/09/06	R035	06/02/2020	9.59	Call	Bond Future	2,793.8500	2.7938	2,706.7400	2.7067	(3.118)	0	0	0
2019/09/06	R035	06/02/2020	9.59	Put	Bond Future	2,808.4300	2.8084	2,874.5600	2.8746	2.355	0	0	0
2019/09/06	R035	07/05/2020	9.75	Call	Bond Future	3,951.8000	3.9518	3,859.2000	3.8592	(2.343)	0	0	5,000
2019/09/06	R035	07/05/2020	10.75	Put	Bond Future	1,205.6300	1.2056	1,231.4700	1.2315	2.143	0	0	5,000
2019/09/06	R035	07/05/2020	9.48	Put	Bond Future	4,241.6400	4.2416	4,319.5000	4.3195	1.836	0	0	0
2019/09/06	R035	07/05/2020	9.47	Call	Bond Future	2,886.3000	2.8863	2,808.5900	2.8086	(2.692)	0	0	0
2019/09/06	R035	07/05/2020			Bond Future	9.6554	95.6690	9.6764	95.5129	0.217	0.0000	0.0000	0
2019/09/06	R035	07/05/2020	9.11	Put	Bond Future	5,943.6900	5.9437	6,042.6500	6.0426	1.665	0	0	0
2019/09/06	R035	07/05/2020	9.11	Call	Bond Future	1,750.8000	1.7508	1,693.6400	1.6936	(3.265)	0	0	5,000
2019/09/06	R035	07/05/2020	9.75	Put	Bond Future	3,251.5200	3.2515	3,315.0400	3.3150	1.954	0	0	0
2019/09/06	R035	07/05/2020	10.75	Call	Bond Future	8,866.2600	8.8663	8,735.9800	8.7360	(1.469)	0	0	0
2019/09/06	R035	07/05/2020	9.48	Call	Bond Future	2,921.7400	2.9217	2,843.4800	2.8435	(2.679)	0	0	0
2019/09/06	R035	07/05/2020	9.47	Put	Bond Future	4,282.2400	4.2822	4,360.6500	4.3606	1.831	0	0	0
2019/09/06	R035	07/05/2020	9.49	Call	Bond Future	2,957.7200	2.9577	2,878.9000	2.8789	(2.665)	0	0	0
2019/09/06	R035	07/05/2020	9.49	Put	Bond Future	4,201.6700	4.2017	4,278.9700	4.2790	1.840	0	0	0
2019/09/06	R035	06/08/2020	9.00	Put	Bond Future	8,021.9800	8.0220	8,120.2100	8.1202	1.225	0	0	0
2019/09/06	R035	06/08/2020	9.92	Put	Bond Future	4,242.9700	4.2430	4,304.1200	4.3041	1.441	0	0	0
2019/09/06	R035	06/08/2020			Bond Future	9.7188	97.4474	9.7405	97.2883	0.223	0.0000	0.0000	0
2019/09/06	R035	06/08/2020	9.00	Call	Bond Future	2,524.2400	2.5242	2,463.4200	2.4634	(2.409)	0	0	24,761
2019/09/06	R035	06/08/2020	9.92	Call	Bond Future	5,703.0600	5.7031	5,605.1600	5.6052	(1.717)	0	0	0
2019/09/06	R035	06/08/2020	9.93	Call	Bond Future	5,743.8300	5.7438	5,645.5600	5.6456	(1.711)	0	0	0
2019/09/06	R035	06/08/2020	9.91	Put	Bond Future	4,274.0900	4.2741	4,335.6000	4.3356	1.439	0	0	0
2019/09/06	R035	06/08/2020	9.93	Put	Bond Future	4,212.0500	4.2120	4,272.8300	4.2728	1.443	0	0	0
2019/09/06	R035	06/08/2020	9.91	Call	Bond Future	5,662.4100	5.6624	5,564.8700	5.5649	(1.723)	0	0	0
2019/09/06	R186	07/11/2019	8.23	Call	Bond Future	1,313.2700	1.3133	1,273.0300	1.2730	(3.064)	0	0	4,955
2019/09/06	R186	07/11/2019	8.94	Call	Bond Future	4,478.8600	4.4789	4,423.2700	4.4233	(1.241)	0	0	0
2019/09/06	R186	07/11/2019	8.20	Call	Bond Future	1,216.6700	1.2167	1,177.7900	1.1778	(3.196)	0	0	0
2019/09/06	R186	07/11/2019			Bond Future	8.1556	116.5713	8.1655	116.5151	0.120	0.0000	0.0000	127,434

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
2019/09/06	R186	07/11/2019	8.25	Put	Bond Future	840.6600	0.8407	855.8200	0.8558	1.803	0	0	3,750
2019/09/06	R186	07/11/2019	8.25	Call	Bond Future	1,379.8200	1.3798	1,338.7100	1.3387	(2.979)	0	0	3,750
2019/09/06	R186	07/11/2019	8.73	Call	Bond Future	3,424.9900	3.4250	3,371.1200	3.3711	(1.573)	0	0	0
2019/09/06	R186	07/11/2019	8.73	Put	Bond Future	194.0400	0.1940	196.4400	0.1964	1.237	0	0	4,955
2019/09/06	R186	07/11/2019	8.94	Put	Bond Future	96.4700	0.0965	97.1500	0.0971	0.705	0	0	0
2019/09/06	R186	07/11/2019	8.23	Put	Bond Future	888.1100	0.8881	904.1400	0.9041	1.805	0	0	0
2019/09/06	R186	07/11/2019	8.20	Put	Bond Future	962.7900	0.9628	980.1800	0.9802	1.806	0	0	7,500
2019/09/06	R186	07/11/2019	8.95	Call	Bond Future	4,530.0900	4.5301	4,474.4600	4.4745	(1.228)	0	0	0
2019/09/06	R186	07/11/2019	8.96	Put	Bond Future	90.1700	0.0902	90.7600	0.0908	0.654	0	0	0
2019/09/06	R186	07/11/2019	8.95	Put	Bond Future	93.2700	0.0933	93.9100	0.0939	0.686	0	0	0
2019/09/06	R186	07/11/2019	8.96	Call	Bond Future	4,581.4000	4.5814	4,525.7200	4.5257	(1.215)	0	0	0
2019/09/06	R186	06/02/2020	8.11	Put	Bond Future	2,090.5500	2.0906	2,115.4200	2.1154	1.190	0	0	0
2019/09/06	R186	06/02/2020	8.50	Call	Bond Future	2,843.9700	2.8440	2,801.4100	2.8014	(1.496)	0	0	0
2019/09/06	R186	06/02/2020	8.57	Call	Bond Future	3,110.8900	3.1109	3,066.8300	3.0668	(1.416)	0	0	0
2019/09/06	R186	06/02/2020			Bond Future	8.1994	113.3578	8.2097	113.3006	0.126	0.0000	0.0000	0
2019/09/06	R186	06/02/2020	8.11	Call	Bond Future	1,592.4200	1.5924	1,560.0400	1.5600	(2.033)	0	0	1,007
2019/09/06	R186	06/02/2020	8.55	Call	Bond Future	3,033.7300	3.0337	2,990.0900	2.9901	(1.438)	0	0	0
2019/09/06	R186	06/02/2020	8.55	Put	Bond Future	1,108.0800	1.1081	1,121.6900	1.1217	1.228	0	0	0
2019/09/06	R186	06/02/2020	9.00	Put	Bond Future	580.3100	0.5803	586.7700	0.5868	1.113	0	0	1,007
2019/09/06	R186	06/02/2020	8.50	Put	Bond Future	1,190.3600	1.1904	1,205.0500	1.2050	1.234	0	0	1,007
2019/09/06	R186	06/02/2020	8.57	Put	Bond Future	1,076.6700	1.0767	1,089.8600	1.0899	1.225	0	0	0
2019/09/06	R186	06/02/2020	9.00	Call	Bond Future	4,915.9300	4.9159	4,865.1400	4.8651	(1.033)	0	0	0
2019/09/06	R186	06/02/2020	8.56	Call	Bond Future	3,072.2200	3.0722	3,028.3700	3.0284	(1.427)	0	0	0
2019/09/06	R186	06/02/2020	8.56	Put	Bond Future	1,092.2700	1.0923	1,105.6700	1.1057	1.227	0	0	0
2019/09/06	R186	07/05/2020	8.93	Call	Bond Future	4,788.8600	4.7889	4,742.2500	4.7423	(0.973)	0	0	0
2019/09/06	R186	07/05/2020	8.28	Put	Bond Future	2,181.4700	2.1815	2,204.5300	2.2045	1.057	0	0	0
2019/09/06	R186	07/05/2020	8.09	Put	Bond Future	2,655.0500	2.6550	2,682.5200	2.6825	1.035	0	0	0
2019/09/06	R186	07/05/2020			Bond Future	8.2369	115.4438	8.2477	115.3855	0.132	0.0000	0.0000	0
2019/09/06	R186	07/05/2020	8.08	Call	Bond Future	1,834.7000	1.8347	1,804.1300	1.8041	(1.666)	0	0	0
2019/09/06	R186	07/05/2020	8.08	Put	Bond Future	2,682.5000	2.6825	2,710.2100	2.7102	1.033	0	0	0
2019/09/06	R186	07/05/2020	8.93	Put	Bond Future	1,139.8500	1.1398	1,151.5200	1.1515	1.024	0	0	6,000
2019/09/06	R186	07/05/2020	8.28	Call	Bond Future	2,413.0000	2.4130	2,377.7800	2.3778	(1.460)	0	0	6,000
2019/09/06	R186	07/05/2020	8.09	Call	Bond Future	1,861.5400	1.8615	1,830.7300	1.8307	(1.655)	0	0	0
2019/09/06	R186	07/05/2020	8.07	Call	Bond Future	1,807.6900	1.8077	1,777.3700	1.7774	(1.677)	0	0	0
2019/09/06	R186	07/05/2020	8.07	Put	Bond Future	2,709.8000	2.7098	2,737.7600	2.7378	1.032	0	0	0
2019/09/06	R186	07/05/2020	7.60	Put	Bond Future	4,256.2400	4.2562	4,296.4100	4.2964	0.944	0	0	0
2019/09/06	R186	07/05/2020	7.60	Call	Bond Future	763.0500	0.7631	744.9400	0.7449	(2.373)	0	0	6,000
2019/09/06	R197	07/11/2019			Bond Future	309.0236	309.0236	309.0169	309.0169	(0.002)	0.0000	0.0000	2,507
2019/09/06	R197	06/02/2020			Bond Future	306.9823	306.9823	306.9757	306.9757	(0.002)	0.0000	0.0000	40
2019/09/06	R197	07/05/2020			Bond Future	312.7030	312.7030	312.6962	312.6962	(0.002)	0.0000	0.0000	0
2019/09/06	R202	07/11/2019			Bond Future	233.8062	233.8062	233.8054	233.8054	0.000	0.0000	0.0000	9,082
2019/09/06	R202	06/02/2020			Bond Future	233.9882	233.9882	233.9877	233.9877	0.000	0.0000	0.0000	0
2019/09/06	R202	07/05/2020			Bond Future	238.3485	238.3485	238.3480	238.3480	0.000	0.0000	0.0000	0
2019/09/06	R207	07/11/2019	2.08	Put	Bond Future	810.5800	0.8106	811.3900	0.8114	0.100	0	0	0
2019/09/06	R207	07/11/2019			Bond Future	6.6092	102.4379	6.6139	102.4370	0.070	0.0000	0.0000	3,884

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
2019/09/06	R207	07/11/2019	2.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	R207	07/11/2019	2.07	Put	Bond Future	812.3800	0.8124	813.1900	0.8132	0.100	0	0	0
2019/09/06	R207	07/11/2019	2.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	R207	07/11/2019	2.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/09/06	R207	07/11/2019	2.06	Put	Bond Future	814.1900	0.8142	815.0000	0.8150	0.099	0	0	0
2019/09/06	R208	07/11/2019	6.83	Call	Bond Future	404.9100	0.4049	402.8700	0.4029	(0.504)	0	0	0
2019/09/06	R208	07/11/2019	6.82	Put	Bond Future	39.5300	0.0395	38.9700	0.0390	(1.417)	0	0	0
2019/09/06	R208	07/11/2019			Bond Future	6.5481	101.0461	6.5492	101.0446	0.017	0.0000	0.0000	10,069
2019/09/06	R208	07/11/2019	6.84	Call	Bond Future	416.1700	0.4162	414.1300	0.4141	(0.490)	0	0	0
2019/09/06	R208	07/11/2019	6.84	Put	Bond Future	36.1200	0.0361	35.5700	0.0356	(1.523)	0	0	0
2019/09/06	R208	07/11/2019	6.83	Put	Bond Future	37.8400	0.0378	37.2900	0.0373	(1.453)	0	0	0
2019/09/06	R208	07/11/2019	6.82	Call	Bond Future	393.6100	0.3936	391.5600	0.3916	(0.521)	0	0	0
2019/09/06	R208	06/02/2020	6.13	Put	Bond Future	332.1700	0.3322	332.8300	0.3328	0.199	0	0	0
2019/09/06	R208	06/02/2020	6.12	Call	Bond Future	56.5700	0.0566	55.8200	0.0558	(1.326)	0	0	0
2019/09/06	R208	06/02/2020			Bond Future	6.3814	102.8580	6.3827	102.8566	0.021	0.0000	0.0000	0
2019/09/06	R208	06/02/2020	6.13	Call	Bond Future	59.6400	0.0596	58.8700	0.0589	(1.291)	0	0	0
2019/09/06	R208	06/02/2020	6.12	Put	Bond Future	339.9700	0.3400	340.6500	0.3406	0.200	0	0	0
2019/09/06	R208	06/02/2020	6.14	Call	Bond Future	63.0300	0.0630	62.2300	0.0622	(1.269)	0	0	0
2019/09/06	R208	06/02/2020	6.14	Put	Bond Future	324.7000	0.3247	325.3300	0.3253	0.194	0	0	0
2019/09/06	R208	07/05/2020	4.81	Call	Bond Future	0.5200	0.0005	0.5000	0.0005	(3.846)	0	0	0
2019/09/06	R208	07/05/2020	4.80	Put	Bond Future	1,091.4200	1.0914	1,092.9200	1.0929	0.137	0	0	0
2019/09/06	R208	07/05/2020			Bond Future	6.0655	101.3471	6.0673	101.3456	0.029	0.0000	0.0000	0
2019/09/06	R208	07/05/2020	4.82	Call	Bond Future	0.5500	0.0006	0.5400	0.0005	(1.818)	0	0	0
2019/09/06	R208	07/05/2020	4.82	Put	Bond Future	1,074.1000	1.0741	1,075.6000	1.0756	0.140	0	0	0
2019/09/06	R208	07/05/2020	4.81	Put	Bond Future	1,082.7600	1.0828	1,084.2500	1.0842	0.138	0	0	0
2019/09/06	R208	07/05/2020	4.80	Call	Bond Future	0.4800	0.0005	0.4700	0.0005	(2.083)	0	0	0
2019/09/06	R209	07/11/2019	9.82	Call	Bond Future	2,690.9900	2.6910	2,589.9800	2.5900	(3.754)	0	0	0
2019/09/06	R209	07/11/2019	9.77	Put	Bond Future	834.2400	0.8342	865.7600	0.8658	3.778	0	0	8,000
2019/09/06	R209	07/11/2019	9.33	Call	Bond Future	916.1500	0.9161	857.7400	0.8577	(6.376)	0	0	8,000
2019/09/06	R209	07/11/2019			Bond Future	9.5175	73.8740	9.5372	73.7448	0.207	0.0000	0.0000	89,289
2019/09/06	R209	07/11/2019	9.80	Call	Bond Future	2,599.8300	2.5998	2,500.1500	2.5001	(3.834)	0	0	0
2019/09/06	R209	07/11/2019	9.80	Put	Bond Future	778.2700	0.7783	807.7400	0.8077	3.787	0	0	0
2019/09/06	R209	07/11/2019	9.50	Put	Bond Future	1,533.5300	1.5335	1,587.6000	1.5876	3.526	0	0	0
2019/09/06	R209	07/11/2019	9.50	Call	Bond Future	1,418.2800	1.4183	1,343.2000	1.3432	(5.294)	0	0	5,000
2019/09/06	R209	07/11/2019	8.92	Put	Bond Future	4,286.3400	4.2863	4,394.6100	4.3946	2.526	0	0	0
2019/09/06	R209	07/11/2019	8.92	Call	Bond Future	205.4500	0.2055	184.5700	0.1846	(10.163)	0	0	8,000
2019/09/06	R209	07/11/2019	9.82	Put	Bond Future	742.9700	0.7430	771.1100	0.7711	3.788	0	0	0
2019/09/06	R209	07/11/2019	9.77	Call	Bond Future	2,465.4800	2.4655	2,367.8500	2.3678	(3.960)	0	0	0
2019/09/06	R209	07/11/2019	9.33	Put	Bond Future	2,162.8400	2.1628	2,233.5800	2.2336	3.271	0	0	0
2019/09/06	R209	07/11/2019	9.81	Call	Bond Future	2,645.2700	2.6453	2,544.9200	2.5449	(3.794)	0	0	0
2019/09/06	R209	07/11/2019	9.81	Put	Bond Future	760.4400	0.7604	789.2400	0.7892	3.787	0	0	0
2019/09/06	R209	06/02/2020	9.52	Put	Bond Future	2,703.8000	2.7038	2,763.0000	2.7630	2.190	0	0	0
2019/09/06	R209	06/02/2020			Bond Future	9.5794	75.1987	9.5997	75.0673	0.212	0.0000	0.0000	0
2019/09/06	R209	06/02/2020	9.51	Call	Bond Future	2,284.1400	2.2841	2,212.4700	2.2125	(3.138)	0	0	0
2019/09/06	R209	06/02/2020	9.51	Put	Bond Future	2,736.4100	2.7364	2,796.1800	2.7962	2.184	0	0	0
2019/09/06	R209	06/02/2020	9.52	Call	Bond Future	2,316.9600	2.3170	2,244.7200	2.2447	(3.118)	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
2019/09/06	R209	06/02/2020	9.50	Call	Bond Future	2,251.7600	2.2518	2,180.6500	2.1806	(3.158)	0	0	0
2019/09/06	R209	06/02/2020	9.50	Put	Bond Future	2,769.5500	2.7695	2,829.8800	2.8299	2.178	0	0	0
2019/09/06	R209	07/05/2020	9.47	Call	Bond Future	2,571.6200	2.5716	2,503.6500	2.5037	(2.643)	0	0	0
2019/09/06	R209	07/05/2020			Bond Future	9.6382	73.4310	9.6591	73.2970	0.217	0.0000	0.0000	0
2019/09/06	R209	07/05/2020	9.45	Call	Bond Future	2,509.0900	2.5091	2,442.0600	2.4421	(2.671)	0	0	0
2019/09/06	R209	07/05/2020	9.45	Put	Bond Future	3,731.2400	3.7312	3,798.1100	3.7981	1.792	0	0	0
2019/09/06	R209	07/05/2020	9.47	Put	Bond Future	3,662.5300	3.6625	3,728.4600	3.7285	1.800	0	0	0
2019/09/06	R209	07/05/2020	9.46	Call	Bond Future	2,540.3800	2.5404	2,472.8800	2.4729	(2.657)	0	0	0
2019/09/06	R209	07/05/2020	9.46	Put	Bond Future	3,696.8700	3.6969	3,763.2700	3.7633	1.796	0	0	0
2019/09/06	R210	07/11/2019			Bond Future	189.7362	189.7362	189.7348	189.7348	(0.001)	0.0000	0.0000	2,132
2019/09/06	R210	06/02/2020			Bond Future	193.1848	193.1848	193.1834	193.1834	(0.001)	0.0000	0.0000	0
2019/09/06	R210	07/05/2020			Bond Future	194.1346	194.1346	194.1331	194.1331	(0.001)	0.0000	0.0000	0
2019/09/06	R212	07/11/2019			Bond Future	162.6166	162.6166	162.6125	162.6125	(0.002)	0.0000	0.0000	6,684
2019/09/06	R212	06/02/2020			Bond Future	163.3264	163.3264	163.3224	163.3224	(0.002)	0.0000	0.0000	0
2019/09/06	R212	07/05/2020			Bond Future	166.3700	166.3700	166.3659	166.3659	(0.002)	0.0000	0.0000	0
2019/09/06	R213	07/11/2019	9.59	Put	Bond Future	390.8500	0.3909	394.2100	0.3942	0.860	0	0	0
2019/09/06	R213	07/11/2019	9.58	Call	Bond Future	3,476.1600	3.4762	3,419.8400	3.4198	(1.620)	0	0	0
2019/09/06	R213	07/11/2019			Bond Future	9.0789	86.8920	9.0884	86.8322	0.105	0.0000	0.0000	18,654
2019/09/06	R213	07/11/2019	9.59	Call	Bond Future	3,525.8700	3.5259	3,469.4000	3.4694	(1.602)	0	0	0
2019/09/06	R213	07/11/2019	9.58	Put	Bond Future	401.0000	0.4010	404.5100	0.4045	0.875	0	0	0
2019/09/06	R213	07/11/2019	9.60	Call	Bond Future	3,575.7600	3.5758	3,519.1300	3.5191	(1.584)	0	0	0
2019/09/06	R213	07/11/2019	9.60	Put	Bond Future	380.9500	0.3809	384.1500	0.3841	0.840	0	0	0
2019/09/06	R213	06/02/2020	9.27	Call	Bond Future	2,683.4700	2.6835	2,641.7600	2.6418	(1.554)	0	0	0
2019/09/06	R213	06/02/2020	9.26	Put	Bond Future	1,934.9200	1.9349	1,954.3400	1.9543	1.004	0	0	0
2019/09/06	R213	06/02/2020			Bond Future	9.1439	88.4503	9.1538	88.3894	0.108	0.0000	0.0000	0
2019/09/06	R213	06/02/2020	9.28	Call	Bond Future	2,719.3200	2.7193	2,677.3500	2.6774	(1.543)	0	0	0
2019/09/06	R213	06/02/2020	9.28	Put	Bond Future	1,884.1100	1.8841	1,903.0200	1.9030	1.004	0	0	0
2019/09/06	R213	06/02/2020	9.27	Put	Bond Future	1,909.2600	1.9093	1,928.4300	1.9284	1.004	0	0	0
2019/09/06	R213	06/02/2020	9.26	Call	Bond Future	2,648.0700	2.6481	2,606.6100	2.6066	(1.566)	0	0	0
2019/09/06	R213	07/05/2020	9.01	Put	Bond Future	3,419.1200	3.4191	3,447.6800	3.4477	0.835	0	0	0
2019/09/06	R213	07/05/2020	9.00	Call	Bond Future	2,230.4100	2.2304	2,197.2000	2.1972	(1.489)	0	0	0
2019/09/06	R213	07/05/2020			Bond Future	9.1991	86.5256	9.2093	86.4636	0.111	0.0000	0.0000	0
2019/09/06	R213	07/05/2020	9.01	Call	Bond Future	2,259.5800	2.2596	2,226.1300	2.2261	(1.480)	0	0	0
2019/09/06	R213	07/05/2020	9.00	Put	Bond Future	3,451.8400	3.4518	3,480.6400	3.4806	0.834	0	0	0
2019/09/06	R213	07/05/2020	9.02	Call	Bond Future	2,289.2200	2.2892	2,255.5300	2.2555	(1.472)	0	0	0
2019/09/06	R213	07/05/2020	9.02	Put	Bond Future	3,386.9300	3.3869	3,415.2500	3.4152	0.836	0	0	0
2019/09/06	R214	07/11/2019	10.02	Put	Bond Future	938.9700	0.9390	984.6600	0.9847	4.866	0	0	0
2019/09/06	R214	07/11/2019			Bond Future	9.7810	72.1362	9.8058	71.9682	0.253	0.0000	0.0000	15,541
2019/09/06	R214	07/11/2019	10.01	Call	Bond Future	2,489.9600	2.4900	2,368.5600	2.3686	(4.876)	0	0	0
2019/09/06	R214	07/11/2019	10.01	Put	Bond Future	959.7400	0.9597	1,006.3600	1.0064	4.858	0	0	0
2019/09/06	R214	07/11/2019	10.02	Call	Bond Future	2,534.8100	2.5348	2,412.4800	2.4125	(4.826)	0	0	0
2019/09/06	R214	07/11/2019	10.00	Call	Bond Future	2,445.4100	2.4454	2,324.9600	2.3250	(4.926)	0	0	0
2019/09/06	R214	07/11/2019	10.00	Put	Bond Future	980.9000	0.9809	1,028.4700	1.0285	4.850	0	0	0
2019/09/06	R214	06/02/2020	9.73	Call	Bond Future	2,197.9300	2.1979	2,110.5600	2.1106	(3.975)	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
2019/09/06	R214	06/02/2020			Bond Future	9.8490		73.4298	9.8745	73.2589	0.259	0.0000	0.0000	0
2019/09/06	R214	06/02/2020	9.71	Call	Bond Future	2,132.5400		2.1325	2,046.6800	2.0467	(4.026)	0	0	0
2019/09/06	R214	06/02/2020	9.71	Put	Bond Future	3,075.8900		3.0759	3,161.0000	3.1610	2.767	0	0	0
2019/09/06	R214	06/02/2020	9.73	Put	Bond Future	3,004.3000		3.0043	3,087.9000	3.0879	2.783	0	0	0
2019/09/06	R214	06/02/2020	9.72	Call	Bond Future	2,165.0200		2.1650	2,078.4000	2.0784	(4.001)	0	0	0
2019/09/06	R214	06/02/2020	9.72	Put	Bond Future	3,039.8300		3.0398	3,124.1800	3.1242	2.775	0	0	0
2019/09/06	R214	07/05/2020	9.77	Put	Bond Future	3,790.1900		3.7902	3,875.1200	3.8751	2.241	0	0	0
2019/09/06	R214	07/05/2020			Bond Future	9.9087		71.4824	9.9349	71.3083	0.265	0.0000	0.0000	0
2019/09/06	R214	07/05/2020	9.76	Call	Bond Future	2,826.3800		2.8264	2,737.7700	2.7378	(3.135)	0	0	0
2019/09/06	R214	07/05/2020	9.76	Put	Bond Future	3,825.8200		3.8258	3,911.3300	3.9113	2.235	0	0	0
2019/09/06	R214	07/05/2020	9.77	Call	Bond Future	2,858.6800		2.8587	2,769.4900	2.7695	(3.120)	0	0	0
2019/09/06	R214	07/05/2020	9.75	Call	Bond Future	2,794.2500		2.7943	2,706.2400	2.7062	(3.150)	0	0	0
2019/09/06	R214	07/05/2020	9.75	Put	Bond Future	3,861.7200		3.8617	3,947.8300	3.9478	2.230	0	0	0
2019/09/06	R248	07/11/2019	10.02	Call	Bond Future	2,921.6000		2.9216	2,771.2300	2.7712	(5.147)	0	0	0
2019/09/06	R248	07/11/2019	10.01	Put	Bond Future	1,302.1100		1.3021	1,366.9900	1.3670	4.983	0	0	0
2019/09/06	R248	07/11/2019			Bond Future	9.8266		91.5091	9.8513	91.2951	0.252	0.0000	0.0000	86,284
2019/09/06	R248	07/11/2019	10.03	Call	Bond Future	2,977.2600		2.9773	2,825.6200	2.8256	(5.093)	0	0	0
2019/09/06	R248	07/11/2019	10.03	Put	Bond Future	1,245.3400		1.2453	1,307.6600	1.3077	5.004	0	0	0
2019/09/06	R248	07/11/2019	10.02	Put	Bond Future	1,273.4500		1.2734	1,337.0400	1.3370	4.994	0	0	0
2019/09/06	R248	07/11/2019	10.01	Call	Bond Future	2,866.3400		2.8663	2,717.2600	2.7173	(5.201)	0	0	0
2019/09/06	R248	06/02/2020	9.71	Put	Bond Future	4,036.6600		4.0367	4,150.6100	4.1506	2.823	0	0	0
2019/09/06	R248	06/02/2020			Bond Future	9.8955		93.1501	9.9210	92.9324	0.258	0.0000	0.0000	100
2019/09/06	R248	06/02/2020	9.71	Call	Bond Future	2,426.2700		2.4263	2,322.4700	2.3225	(4.278)	0	0	0
2019/09/06	R248	06/02/2020	9.70	Put	Bond Future	4,085.2300		4.0852	4,200.1900	4.2002	2.814	0	0	0
2019/09/06	R248	06/02/2020	9.72	Call	Bond Future	2,466.0400		2.4660	2,361.2300	2.3612	(4.250)	0	0	0
2019/09/06	R248	06/02/2020	9.72	Put	Bond Future	3,988.3300		3.9883	4,101.2700	4.1013	2.832	0	0	0
2019/09/06	R248	06/02/2020	9.70	Call	Bond Future	2,386.6000		2.3866	2,283.8100	2.2838	(4.307)	0	0	0
2019/09/06	R248	07/05/2020	9.79	Call	Bond Future	3,400.6000		3.4006	3,289.8300	3.2898	(3.257)	0	0	0
2019/09/06	R248	07/05/2020	9.77	Put	Bond Future	4,917.5800		4.9176	5,030.1800	5.0302	2.290	0	0	0
2019/09/06	R248	07/05/2020			Bond Future	9.9561		90.4238	9.9824	90.2020	0.264	0.0000	0.0000	0
2019/09/06	R248	07/05/2020	9.79	Put	Bond Future	4,823.8400		4.8238	4,934.8900	4.9349	2.302	0	0	0
2019/09/06	R248	07/05/2020	9.77	Call	Bond Future	3,320.2700		3.3203	3,211.0500	3.2111	(3.289)	0	0	0
2019/09/06	R248	07/05/2020	9.78	Put	Bond Future	4,870.3800		4.8704	4,982.2000	4.9822	2.296	0	0	0
2019/09/06	R248	07/05/2020	9.78	Call	Bond Future	3,360.1700		3.3602	3,250.1700	3.2502	(3.274)	0	0	0
2019/09/06	R248	06/08/2020	10.20	Call	Bond Future	6,427.9700		6.4280	6,290.8900	6.2909	(2.133)	0	0	0
2019/09/06	R248	06/08/2020			Bond Future	10.0163		92.1047	10.0434	91.8788	0.270	0.0000	0.0000	0
2019/09/06	R248	06/08/2020	10.18	Call	Bond Future	6,337.5800		6.3376	6,201.5200	6.2015	(2.147)	0	0	0
2019/09/06	R248	06/08/2020	10.18	Put	Bond Future	4,987.9400		4.9879	5,077.7600	5.0778	1.801	0	0	0
2019/09/06	R248	06/08/2020	9.25	Put	Bond Future	9,565.8300		9.5658	9,709.4200	9.7094	1.501	0	0	0
2019/09/06	R248	06/08/2020	9.25	Call	Bond Future	2,736.0300		2.7360	2,653.7400	2.6537	(3.008)	0	0	20,640
2019/09/06	R248	06/08/2020	10.20	Put	Bond Future	4,915.8800		4.9159	5,004.6800	5.0047	1.806	0	0	0
2019/09/06	R248	06/08/2020	10.19	Call	Bond Future	6,382.7200		6.3827	6,246.1400	6.2461	(2.140)	0	0	0
2019/09/06	R248	06/08/2020	10.19	Put	Bond Future	4,951.7900		4.9518	5,041.0900	5.0411	1.803	0	0	0

Total

1053671