



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2019 TO 18/11/2019

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
2019/11/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	2025	06/02/2020			Bond Future	137.4092	137.4092	137.2057	137.2057	(0.148)	0.0000	0.0000	4,913
2019/11/18	2025	07/05/2020			Bond Future	139.9369	139.9369	139.7299	139.7299	(0.148)	0.0000	0.0000	0
2019/11/18	2025	06/08/2020			Bond Future	141.0732	141.0732	140.8623	140.8623	(0.150)	0.0000	0.0000	0
2019/11/18	2025	05/11/2020			Bond Future	143.7199	143.7199	143.5051	143.5051	(0.149)	0.0000	0.0000	0
2019/11/18	2029	06/02/2020			Bond Future	102.3383	102.3383	102.1231	102.1231	(0.210)	0.0000	0.0000	3,860
2019/11/18	2029	07/05/2020			Bond Future	103.1084	103.1084	102.8894	102.8894	(0.212)	0.0000	0.0000	0
2019/11/18	2029	06/08/2020			Bond Future	105.0549	105.0549	104.8318	104.8318	(0.212)	0.0000	0.0000	0
2019/11/18	2029	05/11/2020			Bond Future	105.8830	105.8830	105.6558	105.6558	(0.215)	0.0000	0.0000	0
2019/11/18	2030	06/02/2020	9.15	Put	Bond Future	1,585.2200	1.5852	1,678.4900	1.6785	5.884	0	0	0
2019/11/18	2030	06/02/2020	9.14	Call	Bond Future	1,652.5400	1.6525	1,498.1500	1.4981	(9.343)	0	0	0
2019/11/18	2030	06/02/2020	9.40	Put	Bond Future	979.3400	0.9793	1,038.3400	1.0383	6.024	0	0	5,000
2019/11/18	2030	06/02/2020	9.25	Call	Bond Future	2,023.8200	2.0238	1,853.2100	1.8532	(8.430)	0	0	0
2019/11/18	2030	06/02/2020	8.40	Call	Bond Future	210.0700	0.2101	170.4500	0.1705	(18.860)	0	0	5,820
2019/11/18	2030	06/02/2020			Bond Future	9.1338	92.9189	9.1745	92.6697	0.445	0.0000	0.0000	78,042
2019/11/18	2030	06/02/2020	9.00	Put	Bond Future	2,065.7100	2.0657	2,182.8300	2.1828	5.670	0	0	0
2019/11/18	2030	06/02/2020	9.00	Call	Bond Future	1,239.4900	1.2395	1,107.4200	1.1074	(10.655)	0	0	5,820
2019/11/18	2030	06/02/2020	9.15	Call	Bond Future	1,684.6700	1.6847	1,528.7500	1.5288	(9.255)	0	0	0
2019/11/18	2030	06/02/2020	9.14	Put	Bond Future	1,614.4300	1.6144	1,709.2300	1.7092	5.872	0	0	0
2019/11/18	2030	06/02/2020	9.40	Call	Bond Future	2,594.9000	2.5949	2,404.7100	2.4047	(7.329)	0	0	0
2019/11/18	2030	06/02/2020	9.25	Put	Bond Future	1,313.9600	1.3140	1,392.5400	1.3925	5.980	0	0	5,000
2019/11/18	2030	06/02/2020	8.40	Put	Bond Future	4,862.9600	4.8630	5,072.5300	5.0725	4.310	0	0	0
2019/11/18	2030	06/02/2020	9.16	Call	Bond Future	1,717.1400	1.7171	1,559.7000	1.5597	(9.169)	0	0	0
2019/11/18	2030	06/02/2020	9.16	Put	Bond Future	1,556.4100	1.5564	1,648.1600	1.6482	5.895	0	0	0
2019/11/18	2030	07/05/2020	8.79	Call	Bond Future	1,316.3000	1.3163	1,212.0600	1.2121	(7.919)	0	0	0
2019/11/18	2030	07/05/2020	8.78	Put	Bond Future	3,878.4900	3.8785	4,029.0300	4.0290	3.881	0	0	0
2019/11/18	2030	07/05/2020			Bond Future	9.2020	94.6055	9.2442	94.3519	0.459	0.0000	0.0000	0
2019/11/18	2030	07/05/2020	8.80	Call	Bond Future	1,339.2800	1.3393	1,233.9100	1.2339	(7.868)	0	0	0
2019/11/18	2030	07/05/2020	8.80	Put	Bond Future	3,799.5700	3.7996	3,947.8500	3.9479	3.903	0	0	0
2019/11/18	2030	07/05/2020	8.79	Put	Bond Future	3,838.8800	3.8389	3,988.2900	3.9883	3.892	0	0	0
2019/11/18	2030	07/05/2020	8.78	Call	Bond Future	1,293.5700	1.2936	1,190.4600	1.1905	(7.971)	0	0	0
2019/11/18	2030	06/08/2020	9.11	Call	Bond Future	2,392.5600	2.3926	2,259.1900	2.2592	(5.574)	0	0	0
2019/11/18	2030	06/08/2020			Bond Future	9.2709	92.3367	9.3149	92.0784	0.474	0.0000	0.0000	0
2019/11/18	2030	06/08/2020	9.09	Call	Bond Future	2,334.2100	2.3342	2,202.6800	2.2027	(5.635)	0	0	0
2019/11/18	2030	06/08/2020	9.09	Put	Bond Future	3,407.6700	3.4077	3,534.4700	3.5345	3.721	0	0	0
2019/11/18	2030	06/08/2020	9.11	Put	Bond Future	3,346.5500	3.3465	3,471.5100	3.4715	3.734	0	0	0
2019/11/18	2030	06/08/2020	9.10	Call	Bond Future	2,363.4500	2.3634	2,231.0000	2.2310	(5.604)	0	0	0
2019/11/18	2030	06/08/2020	9.10	Put	Bond Future	3,377.1500	3.3771	3,503.0300	3.5030	3.727	0	0	0
2019/11/18	2030	05/11/2020	9.39	Put	Bond Future	3,157.4700	3.1575	3,267.8700	3.2679	3.496	0	0	0
2019/11/18	2030	05/11/2020	9.38	Call	Bond Future	3,453.4900	3.4535	3,301.5700	3.3016	(4.399)	0	0	0
2019/11/18	2030	05/11/2020			Bond Future	9.3328	94.0715	9.3785	93.8084	0.489	0.0000	0.0000	0
2019/11/18	2030	05/11/2020	10.37	Put	Bond Future	1,596.5900	1.5966	1,651.6000	1.6516	3.445	0	0	16,000
2019/11/18	2030	05/11/2020	9.39	Call	Bond Future	3,486.8300	3.4868	3,334.1700	3.3342	(4.378)	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
2019/11/18	2030	05/11/2020	9.38	Put	Bond Future	3,181.5800	3.1816	3,292.7200	3.2927	3.493	0	0	0
2019/11/18	2030	05/11/2020	8.53	Put	Bond Future	5,912.4400	5.9124	6,096.8000	6.0968	3.118	0	0	0
2019/11/18	2030	05/11/2020	8.53	Call	Bond Future	1,124.8200	1.1248	1,046.1200	1.0461	(6.997)	0	0	16,000
2019/11/18	2030	05/11/2020	9.03	Put	Bond Future	4,134.7900	4.1348	4,273.9500	4.2739	3.366	0	0	0
2019/11/18	2030	05/11/2020	9.03	Call	Bond Future	2,366.0400	2.3660	2,242.1400	2.2421	(5.237)	0	0	16,000
2019/11/18	2030	05/11/2020	10.37	Call	Bond Future	7,334.7500	7.3348	7,126.7000	7.1267	(2.836)	0	0	0
2019/11/18	2030	05/11/2020	9.40	Call	Bond Future	3,520.2900	3.5203	3,366.9000	3.3669	(4.357)	0	0	0
2019/11/18	2030	05/11/2020	9.40	Put	Bond Future	3,133.5300	3.1335	3,243.2000	3.2432	3.500	0	0	0
2019/11/18	2032	06/02/2020	9.40	Put	Bond Future	2,145.7600	2.1458	2,319.8300	2.3198	8.112	0	0	0
2019/11/18	2032	06/02/2020			Bond Future	9.4844	94.2145	9.5404	93.8414	0.590	0.0000	0.0000	65,404
2019/11/18	2032	06/02/2020	9.39	Call	Bond Future	1,547.3100	1.5473	1,350.6500	1.3506	(12.710)	0	0	0
2019/11/18	2032	06/02/2020	9.39	Put	Bond Future	2,181.4700	2.1815	2,357.8400	2.3578	8.085	0	0	0
2019/11/18	2032	06/02/2020	9.40	Call	Bond Future	1,579.0400	1.5790	1,380.0800	1.3801	(12.600)	0	0	0
2019/11/18	2032	06/02/2020	9.38	Call	Bond Future	1,516.1200	1.5161	1,321.7600	1.3218	(12.820)	0	0	0
2019/11/18	2032	06/02/2020	9.38	Put	Bond Future	2,217.7900	2.2178	2,396.4600	2.3965	8.056	0	0	0
2019/11/18	2032	07/05/2020	9.19	Call	Bond Future	1,588.5800	1.5886	1,432.0400	1.4320	(9.854)	0	0	0
2019/11/18	2032	07/05/2020			Bond Future	9.5566	91.7652	9.6146	91.3855	0.607	0.0000	0.0000	0
2019/11/18	2032	07/05/2020	9.17	Call	Bond Future	1,535.5500	1.5356	1,382.3100	1.3823	(9.979)	0	0	0
2019/11/18	2032	07/05/2020	9.17	Put	Bond Future	4,124.4200	4.1244	4,350.9000	4.3509	5.491	0	0	0
2019/11/18	2032	07/05/2020	9.19	Put	Bond Future	4,041.0700	4.0411	4,264.2500	4.2643	5.523	0	0	0
2019/11/18	2032	07/05/2020	9.18	Call	Bond Future	1,561.8200	1.5618	1,406.9400	1.4069	(9.917)	0	0	0
2019/11/18	2032	07/05/2020	9.18	Put	Bond Future	4,082.4600	4.0825	4,307.3000	4.3073	5.507	0	0	0
2019/11/18	2032	06/08/2020	9.46	Put	Bond Future	3,766.2000	3.7662	3,960.2300	3.9602	5.152	0	0	0
2019/11/18	2032	06/08/2020	9.45	Call	Bond Future	2,635.3300	2.6353	2,443.9600	2.4440	(7.262)	0	0	0
2019/11/18	2032	06/08/2020			Bond Future	9.6289	93.4518	9.6890	93.0650	0.624	0.0000	0.0000	0
2019/11/18	2032	06/08/2020	9.46	Call	Bond Future	2,666.8300	2.6668	2,474.1300	2.4741	(7.226)	0	0	0
2019/11/18	2032	06/08/2020	9.45	Put	Bond Future	3,800.3400	3.8003	3,995.7000	3.9957	5.141	0	0	0
2019/11/18	2032	06/08/2020	9.47	Call	Bond Future	2,698.5200	2.6985	2,504.4900	2.5045	(7.190)	0	0	0
2019/11/18	2032	06/08/2020	9.47	Put	Bond Future	3,732.3100	3.7323	3,925.0100	3.9250	5.163	0	0	0
2019/11/18	2032	05/11/2020	9.44	Put	Bond Future	4,665.2300	4.6652	4,869.5000	4.8695	4.379	0	0	0
2019/11/18	2032	05/11/2020	11.08	Call	Bond Future	9,456.3500	9.4563	9,129.0300	9.1290	(3.461)	0	0	0
2019/11/18	2032	05/11/2020	9.77	Put	Bond Future	3,626.8600	3.6269	3,795.2800	3.7953	4.644	0	0	0
2019/11/18	2032	05/11/2020			Bond Future	9.6998	91.0488	9.7621	90.6549	0.642	0.0000	0.0000	0
2019/11/18	2032	05/11/2020	9.76	Call	Bond Future	4,036.3200	4.0363	3,811.8800	3.8119	(5.561)	0	0	0
2019/11/18	2032	05/11/2020	9.76	Put	Bond Future	3,655.4100	3.6554	3,824.8600	3.8249	4.636	0	0	0
2019/11/18	2032	05/11/2020	9.44	Call	Bond Future	2,997.6000	2.9976	2,807.9800	2.8080	(6.326)	0	0	1,000
2019/11/18	2032	05/11/2020	11.08	Put	Bond Future	1,256.4200	1.2564	1,322.9900	1.3230	5.298	0	0	1,000
2019/11/18	2032	05/11/2020	9.77	Call	Bond Future	4,070.7700	4.0708	3,845.3000	3.8453	(5.539)	0	0	0
2019/11/18	2032	05/11/2020	8.94	Put	Bond Future	6,670.8200	6.6708	6,933.2300	6.9332	3.934	0	0	0
2019/11/18	2032	05/11/2020	8.94	Call	Bond Future	1,673.2800	1.6733	1,541.8000	1.5418	(7.858)	0	0	1,000
2019/11/18	2032	05/11/2020	9.75	Call	Bond Future	4,001.6300	4.0016	3,778.2400	3.7782	(5.582)	0	0	0
2019/11/18	2032	05/11/2020	9.75	Put	Bond Future	3,683.7900	3.6838	3,854.2900	3.8543	4.628	0	0	0
2019/11/18	2033	06/02/2020			Bond Future	102.2338	102.2338	102.0018	102.0018	(0.227)	0.0000	0.0000	6,260
2019/11/18	2033	07/05/2020			Bond Future	102.9191	102.9191	102.6829	102.6829	(0.229)	0.0000	0.0000	0
2019/11/18	2033	06/08/2020			Bond Future	104.8620	104.8620	104.6213	104.6213	(0.230)	0.0000	0.0000	0
2019/11/18	2033	05/11/2020			Bond Future	105.6078	105.6078	105.3628	105.3628	(0.232)	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
2019/11/18	2037	06/02/2020	9.67	Call	Bond Future	1,221.5600	1.2216	1,032.8700	1.0329	(15.447)	0	0	0
2019/11/18	2037	06/02/2020	9.66	Put	Bond Future	3,247.7200	3.2477	3,511.2900	3.5113	8.116	0	0	0
2019/11/18	2037	06/02/2020			Bond Future	9.9328	88.6098	9.9938	88.1604	0.614	0.0000	0.0000	69,709
2019/11/18	2037	06/02/2020	9.68	Call	Bond Future	1,250.9700	1.2510	1,059.4400	1.0594	(15.311)	0	0	0
2019/11/18	2037	06/02/2020	9.68	Put	Bond Future	3,153.2200	3.1532	3,411.1000	3.4111	8.178	0	0	0
2019/11/18	2037	06/02/2020	9.67	Put	Bond Future	3,200.3000	3.2003	3,461.0200	3.4610	8.147	0	0	0
2019/11/18	2037	06/02/2020	9.66	Call	Bond Future	1,192.3900	1.1924	1,006.5500	1.0066	(15.586)	0	0	0
2019/11/18	2037	07/05/2020	9.60	Put	Bond Future	4,863.8300	4.8638	5,136.9700	5.1370	5.616	0	0	0
2019/11/18	2037	07/05/2020	9.59	Call	Bond Future	1,765.1000	1.7651	1,582.6800	1.5827	(10.335)	0	0	0
2019/11/18	2037	07/05/2020			Bond Future	10.0099	90.2182	10.0729	89.7607	0.629	0.0000	0.0000	0
2019/11/18	2037	07/05/2020	9.60	Call	Bond Future	1,793.8700	1.7939	1,609.5600	1.6096	(10.274)	0	0	0
2019/11/18	2037	07/05/2020	9.59	Put	Bond Future	4,911.9400	4.9119	5,186.9700	5.1870	5.599	0	0	0
2019/11/18	2037	07/05/2020	9.61	Call	Bond Future	1,822.8900	1.8229	1,636.7000	1.6367	(10.214)	0	0	0
2019/11/18	2037	07/05/2020	9.61	Put	Bond Future	4,816.0600	4.8161	5,087.3200	5.0873	5.632	0	0	0
2019/11/18	2037	06/08/2020	9.88	Put	Bond Future	4,451.5700	4.4516	4,690.4400	4.6904	5.366	0	0	0
2019/11/18	2037	06/08/2020			Bond Future	10.0884	87.6163	10.1535	87.1503	0.645	0.0000	0.0000	0
2019/11/18	2037	06/08/2020	9.87	Call	Bond Future	2,899.9900	2.9000	2,674.4300	2.6744	(7.778)	0	0	0
2019/11/18	2037	06/08/2020	9.87	Put	Bond Future	4,491.4100	4.4914	4,731.8500	4.7319	5.353	0	0	0
2019/11/18	2037	06/08/2020	9.88	Call	Bond Future	2,933.9700	2.9340	2,706.8400	2.7068	(7.741)	0	0	0
2019/11/18	2037	06/08/2020	9.86	Call	Bond Future	2,866.2200	2.8662	2,642.2200	2.6422	(7.815)	0	0	0
2019/11/18	2037	06/08/2020	9.86	Put	Bond Future	4,531.5500	4.5315	4,773.5500	4.7736	5.340	0	0	0
2019/11/18	2037	05/11/2020	10.18	Call	Bond Future	4,472.4900	4.4725	4,206.6300	4.2066	(5.944)	0	0	0
2019/11/18	2037	05/11/2020	10.17	Put	Bond Future	4,364.6100	4.3646	4,574.5700	4.5746	4.811	0	0	0
2019/11/18	2037	05/11/2020			Bond Future	10.1601	89.2642	10.2273	88.7896	0.661	0.0000	0.0000	0
2019/11/18	2037	05/11/2020	10.19	Call	Bond Future	4,509.7100	4.5097	4,242.6200	4.2426	(5.923)	0	0	0
2019/11/18	2037	05/11/2020	10.19	Put	Bond Future	4,297.7500	4.2977	4,505.2500	4.5052	4.828	0	0	0
2019/11/18	2037	05/11/2020	10.17	Call	Bond Future	4,435.0600	4.4351	4,170.4300	4.1704	(5.967)	0	0	0
2019/11/18	2037	05/11/2020	10.18	Put	Bond Future	4,331.2400	4.3312	4,539.9700	4.5400	4.819	0	0	0
2019/11/18	2038	06/02/2020			Bond Future	117.5668	117.5668	117.0605	117.0605	(0.431)	0.0000	0.0000	10,686
2019/11/18	2038	07/05/2020			Bond Future	119.7294	119.7294	119.2139	119.2139	(0.431)	0.0000	0.0000	0
2019/11/18	2038	06/08/2020			Bond Future	120.2961	120.2961	119.7709	119.7709	(0.437)	0.0000	0.0000	0
2019/11/18	2038	05/11/2020			Bond Future	122.5528	122.5528	122.0178	122.0178	(0.437)	0.0000	0.0000	0
2019/11/18	2040	06/02/2020	9.76	Call	Bond Future	1,087.7600	1.0878	895.8200	0.8958	(17.645)	0	0	0
2019/11/18	2040	06/02/2020	9.00	Put	Bond Future	9,311.5800	9.3116	9,809.1300	9.8091	5.343	0	0	0
2019/11/18	2040	06/02/2020			Bond Future	10.0843	91.0211	10.1503	90.5018	0.655	0.0000	0.0000	44,236
2019/11/18	2040	06/02/2020	9.74	Call	Bond Future	1,031.1100	1.0311	845.8100	0.8458	(17.971)	0	0	0
2019/11/18	2040	06/02/2020	9.74	Put	Bond Future	3,815.7100	3.8157	4,149.6800	4.1497	8.752	0	0	0
2019/11/18	2040	06/02/2020	8.40	Put	Bond Future	15,010.2500	15.0103	15,528.2200	15.5282	3.451	0	0	0
2019/11/18	2040	06/02/2020	8.40	Call	Bond Future	2.8900	0.0029	1.5900	0.0016	(44.983)	0	0	0
2019/11/18	2040	06/02/2020	9.76	Put	Bond Future	3,706.9200	3.7069	4,034.2500	4.0343	8.830	0	0	0
2019/11/18	2040	06/02/2020	9.00	Call	Bond Future	66.2800	0.0663	44.5600	0.0446	(32.770)	0	0	0
2019/11/18	2040	06/02/2020	9.75	Call	Bond Future	1,059.5200	1.0595	870.8800	0.8709	(17.804)	0	0	0
2019/11/18	2040	06/02/2020	9.75	Put	Bond Future	3,761.3400	3.7613	4,091.9700	4.0920	8.790	0	0	0
2019/11/18	2040	07/05/2020	9.74	Call	Bond Future	1,845.3500	1.8453	1,638.8500	1.6388	(11.190)	0	0	0
2019/11/18	2040	07/05/2020	9.75	Put	Bond Future	5,183.4800	5.1835	5,503.3600	5.5034	6.171	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
2019/11/18	2040	07/05/2020			Bond Future	10.1627	92.6732	10.2309	92.1447	0.671	0.0000	0.0000	0
2019/11/18	2040	07/05/2020	9.50	Put	Bond Future	6,587.9600	6.5880	6,962.8000	6.9628	5.690	0	0	0
2019/11/18	2040	07/05/2020	9.50	Call	Bond Future	1,184.0500	1.1841	1,030.3000	1.0303	(12.985)	0	0	2,640
2019/11/18	2040	07/05/2020	10.00	Put	Bond Future	4,009.8700	4.0099	4,275.6700	4.2757	6.629	0	0	0
2019/11/18	2040	07/05/2020	10.00	Call	Bond Future	2,728.3700	2.7284	2,465.5800	2.4656	(9.632)	0	0	2,640
2019/11/18	2040	07/05/2020	9.74	Put	Bond Future	5,234.8200	5.2348	5,556.9100	5.5569	6.153	0	0	0
2019/11/18	2040	07/05/2020	9.75	Call	Bond Future	1,876.4900	1.8765	1,667.7800	1.6678	(11.122)	0	0	0
2019/11/18	2040	07/05/2020	9.73	Call	Bond Future	1,814.4900	1.8145	1,610.2100	1.6102	(11.258)	0	0	0
2019/11/18	2040	07/05/2020	9.73	Put	Bond Future	5,286.5600	5.2866	5,610.8700	5.6109	6.135	0	0	0
2019/11/18	2040	06/08/2020	10.04	Call	Bond Future	3,221.0200	3.2210	2,958.1100	2.9581	(8.162)	0	0	0
2019/11/18	2040	06/08/2020	10.02	Put	Bond Future	4,883.7500	4.8838	5,162.7400	5.1627	5.713	0	0	0
2019/11/18	2040	06/08/2020	10.03	Call	Bond Future	3,185.0100	3.1850	2,923.8700	2.9239	(8.199)	0	0	0
2019/11/18	2040	06/08/2020			Bond Future	10.2427	89.8655	10.3132	89.3271	0.688	0.0000	0.0000	0
2019/11/18	2040	06/08/2020	10.04	Put	Bond Future	4,797.9000	4.7979	5,073.3400	5.0733	5.741	0	0	0
2019/11/18	2040	06/08/2020	10.02	Call	Bond Future	3,148.8900	3.1489	2,889.5300	2.8895	(8.237)	0	0	0
2019/11/18	2040	06/08/2020	10.03	Put	Bond Future	4,840.8200	4.8408	5,118.0300	5.1180	5.727	0	0	0
2019/11/18	2040	05/11/2020	9.50	Call	Bond Future	2,060.4500	2.0604	1,880.7400	1.8807	(8.722)	0	0	2,000
2019/11/18	2040	05/11/2020	10.00	Call	Bond Future	3,594.2000	3.5942	3,337.0700	3.3371	(7.154)	0	0	2,000
2019/11/18	2040	05/11/2020	10.30	Call	Bond Future	4,705.9100	4.7059	4,404.7000	4.4047	(6.401)	0	0	0
2019/11/18	2040	05/11/2020			Bond Future	10.3158	91.5561	10.3886	91.0078	0.705	0.0000	0.0000	0
2019/11/18	2040	05/11/2020	10.30	Put	Bond Future	4,825.8600	4.8259	5,072.9700	5.0730	5.121	0	0	0
2019/11/18	2040	05/11/2020	9.50	Put	Bond Future	8,593.8700	8.5939	8,962.4800	8.9625	4.289	0	0	0
2019/11/18	2040	05/11/2020	10.00	Put	Bond Future	6,037.9000	6.0379	6,329.0900	6.3291	4.823	0	0	0
2019/11/18	2040	05/11/2020	10.32	Put	Bond Future	4,753.4600	4.7535	4,997.7300	4.9977	5.139	0	0	0
2019/11/18	2040	05/11/2020	10.31	Call	Bond Future	4,745.2600	4.7453	4,442.6300	4.4426	(6.378)	0	0	0
2019/11/18	2040	05/11/2020	11.50	Call	Bond Future	10,216.9300	10.2169	9,782.0400	9.7820	(4.257)	0	0	0
2019/11/18	2040	05/11/2020	11.50	Put	Bond Future	1,918.9400	1.9189	2,032.3700	2.0324	5.911	0	0	2,000
2019/11/18	2040	05/11/2020	10.32	Call	Bond Future	4,785.1100	4.7851	4,481.0600	4.4811	(6.354)	0	0	0
2019/11/18	2040	05/11/2020	10.31	Put	Bond Future	4,789.3600	4.7894	5,035.0500	5.0350	5.130	0	0	0
2019/11/18	2044	06/02/2020	9.77	Put	Bond Future	4,060.1300	4.0601	4,405.5700	4.4056	8.508	0	0	0
2019/11/18	2044	06/02/2020	9.74	Call	Bond Future	912.7100	0.9127	742.0200	0.7420	(18.701)	0	0	328
2019/11/18	2044	06/02/2020	10.78	Put	Bond Future	723.0600	0.7231	801.3200	0.8013	10.823	0	0	328
2019/11/18	2044	06/02/2020			Bond Future	10.1424	87.8113	10.2084	87.2853	0.651	0.0000	0.0000	40,580
2019/11/18	2044	06/02/2020	9.77	Call	Bond Future	991.9900	0.9920	811.4400	0.8114	(18.201)	0	0	0
2019/11/18	2044	06/02/2020	9.09	Put	Bond Future	9,227.8500	9.2278	9,729.2600	9.7293	5.434	0	0	0
2019/11/18	2044	06/02/2020	9.09	Call	Bond Future	76.4200	0.0764	51.8400	0.0518	(32.164)	0	0	328
2019/11/18	2044	06/02/2020	9.74	Put	Bond Future	4,235.7900	4.2358	4,591.0900	4.5911	8.388	0	0	0
2019/11/18	2044	06/02/2020	9.78	Call	Bond Future	1,019.1300	1.0191	835.2800	0.8353	(18.040)	0	0	0
2019/11/18	2044	06/02/2020	9.76	Put	Bond Future	4,118.2900	4.1183	4,467.0100	4.4670	8.468	0	0	0
2019/11/18	2044	06/02/2020	10.78	Call	Bond Future	5,587.4100	5.5874	5,139.6800	5.1397	(8.013)	0	0	0
2019/11/18	2044	06/02/2020	9.78	Put	Bond Future	4,002.5500	4.0025	4,344.6900	4.3447	8.548	0	0	0
2019/11/18	2044	06/02/2020	9.76	Call	Bond Future	965.3000	0.9653	788.0300	0.7880	(18.364)	0	0	0
2019/11/18	2044	07/05/2020	9.45	Put	Bond Future	7,423.3700	7.4234	7,824.1300	7.8241	5.399	0	0	0
2019/11/18	2044	07/05/2020	9.97	Put	Bond Future	4,482.1900	4.4822	4,768.7100	4.7687	6.392	0	0	0
2019/11/18	2044	07/05/2020	9.33	Call	Bond Future	741.1600	0.7412	630.9900	0.6310	(14.865)	0	0	100
2019/11/18	2044	07/05/2020	9.98	Call	Bond Future	2,517.0000	2.5170	2,265.8800	2.2659	(9.977)	0	0	100
2019/11/18	2044	07/05/2020	9.26	Call	Bond Future	621.4400	0.6214	524.7100	0.5247	(15.565)	0	0	556

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
2019/11/18	2044	07/05/2020	9.81	Call	Bond Future	1,942.2500	1.9422	1,728.4800	1.7285	(11.006)	0	0	0
2019/11/18	2044	07/05/2020	9.79	Put	Bond Future	5,378.3900	5.3784	5,704.5300	5.7045	6.064	0	0	0
2019/11/18	2044	07/05/2020			Bond Future	10.2186	89.4052	10.2867	88.8697	0.667	0.0000	0.0000	0
2019/11/18	2044	07/05/2020	10.81	Call	Bond Future	6,249.2300	6.2492	5,847.1700	5.8472	(6.434)	0	0	0
2019/11/18	2044	07/05/2020	10.81	Put	Bond Future	1,779.7600	1.7798	1,913.1800	1.9132	7.497	0	0	129
2019/11/18	2044	07/05/2020	9.33	Put	Bond Future	8,261.5800	8.2616	8,686.8900	8.6869	5.148	0	0	0
2019/11/18	2044	07/05/2020	9.81	Put	Bond Future	5,272.3500	5.2724	5,594.0600	5.5941	6.102	0	0	0
2019/11/18	2044	07/05/2020	9.79	Call	Bond Future	1,879.8600	1.8799	1,670.5200	1.6705	(11.136)	0	0	0
2019/11/18	2044	07/05/2020	9.45	Call	Bond Future	980.0700	0.9801	845.3500	0.8453	(13.746)	0	0	129
2019/11/18	2044	07/05/2020	9.97	Call	Bond Future	2,481.1000	2.4811	2,232.1400	2.2321	(10.034)	0	0	129
2019/11/18	2044	07/05/2020	9.98	Put	Bond Future	4,436.1000	4.4361	4,720.4600	4.7205	6.410	0	0	0
2019/11/18	2044	07/05/2020	11.09	Call	Bond Future	7,771.6000	7.7716	7,335.8800	7.3359	(5.607)	0	0	0
2019/11/18	2044	07/05/2020	9.26	Put	Bond Future	8,779.6000	8.7796	9,218.3500	9.2184	4.997	0	0	0
2019/11/18	2044	07/05/2020	9.91	Put	Bond Future	4,766.4800	4.7665	5,066.1300	5.0661	6.287	0	0	0
2019/11/18	2044	07/05/2020	9.80	Put	Bond Future	5,325.0500	5.3250	5,648.9800	5.6490	6.083	0	0	0
2019/11/18	2044	07/05/2020	11.09	Put	Bond Future	1,319.9800	1.3200	1,419.7400	1.4197	7.558	0	0	100
2019/11/18	2044	07/05/2020	9.91	Call	Bond Future	2,270.8400	2.2708	2,035.0100	2.0350	(10.385)	0	0	556
2019/11/18	2044	07/05/2020	11.02	Call	Bond Future	7,384.4000	7.3844	6,956.2600	6.9563	(5.798)	0	0	0
2019/11/18	2044	07/05/2020	11.02	Put	Bond Future	1,420.6500	1.4206	1,527.9900	1.5280	7.556	0	0	556
2019/11/18	2044	07/05/2020	9.80	Call	Bond Future	1,910.8000	1.9108	1,699.2500	1.6993	(11.071)	0	0	0
2019/11/18	2044	06/08/2020	9.98	Call	Bond Future	2,891.0700	2.8911	2,644.0800	2.6441	(8.543)	0	0	602
2019/11/18	2044	06/08/2020	11.09	Put	Bond Future	2,016.0300	2.0160	2,147.8900	2.1479	6.541	0	0	602
2019/11/18	2044	06/08/2020	9.01	Call	Bond Future	606.6200	0.6066	524.6900	0.5247	(13.506)	0	0	140
2019/11/18	2044	06/08/2020	9.66	Call	Bond Future	1,878.7500	1.8788	1,691.4000	1.6914	(9.972)	0	0	140
2019/11/18	2044	06/08/2020	9.88	Call	Bond Future	2,551.3900	2.5514	2,322.8800	2.3229	(8.956)	0	0	0
2019/11/18	2044	06/08/2020			Bond Future	10.2960	86.6625	10.3664	86.1172	0.684	0.0000	0.0000	0
2019/11/18	2044	06/08/2020	9.36	Put	Bond Future	8,973.7800	8.9738	9,386.7800	9.3868	4.602	0	0	0
2019/11/18	2044	06/08/2020	9.36	Call	Bond Future	1,135.9900	1.1360	1,003.6300	1.0036	(11.652)	0	0	602
2019/11/18	2044	06/08/2020	9.98	Put	Bond Future	5,412.8800	5.4129	5,711.2500	5.7113	5.512	0	0	0
2019/11/18	2044	06/08/2020	9.86	Call	Bond Future	2,486.1000	2.4861	2,261.3000	2.2613	(9.042)	0	0	0
2019/11/18	2044	06/08/2020	9.86	Put	Bond Future	5,997.6400	5.9976	6,318.2000	6.3182	5.345	0	0	0
2019/11/18	2044	06/08/2020	11.09	Call	Bond Future	7,848.3100	7.8483	7,434.8100	7.4348	(5.269)	0	0	0
2019/11/18	2044	06/08/2020	9.01	Put	Bond Future	11,679.2800	11.6793	12,142.7100	12.1427	3.968	0	0	0
2019/11/18	2044	06/08/2020	9.66	Put	Bond Future	7,080.8300	7.0808	7,438.8400	7.4388	5.056	0	0	0
2019/11/18	2044	06/08/2020	9.88	Put	Bond Future	5,896.7100	5.8967	6,213.5600	6.2136	5.373	0	0	0
2019/11/18	2044	06/08/2020	10.93	Call	Bond Future	7,022.8800	7.0229	6,627.4600	6.6275	(5.630)	0	0	0
2019/11/18	2044	06/08/2020	10.93	Put	Bond Future	2,311.3600	2.3114	2,461.3000	2.4613	6.487	0	0	140
2019/11/18	2044	06/08/2020	9.87	Call	Bond Future	2,518.6300	2.5186	2,291.9700	2.2920	(8.999)	0	0	0
2019/11/18	2044	06/08/2020	9.87	Put	Bond Future	5,947.0000	5.9470	6,265.7000	6.2657	5.359	0	0	0
2019/11/18	2044	05/11/2020	11.43	Call	Bond Future	9,731.9200	9.7319	9,301.5500	9.3015	(4.422)	0	0	0
2019/11/18	2044	05/11/2020	9.72	Put	Bond Future	7,722.6300	7.7226	8,071.2600	8.0713	4.514	0	0	0
2019/11/18	2044	05/11/2020	9.97	Call	Bond Future	3,299.3200	3.2993	3,052.1700	3.0522	(7.491)	0	0	568
2019/11/18	2044	05/11/2020	9.29	Put	Bond Future	10,461.6000	10.4616	10,875.0400	10.8750	3.952	0	0	0
2019/11/18	2044	05/11/2020	9.96	Put	Bond Future	6,493.3700	6.4934	6,803.3000	6.8033	4.773	0	0	0
2019/11/18	2044	05/11/2020	10.36	Call	Bond Future	4,750.7100	4.7507	4,444.0100	4.4440	(6.456)	0	0	0
2019/11/18	2044	05/11/2020			Bond Future	10.3669	88.2930	10.4395	87.7375	0.700	0.0000	0.0000	0
2019/11/18	2044	05/11/2020	9.72	Call	Bond Future	2,494.2500	2.4943	2,287.4000	2.2874	(8.293)	0	0	1,815
2019/11/18	2044	05/11/2020	9.97	Put	Bond Future	6,446.1700	6.4462	6,754.5000	6.7545	4.783	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
2019/11/18	2044	05/11/2020	9.96	Call	Bond Future	3,264.7700	3.2648	3,019.2200	3.0192	(7.521)	0	0	0
2019/11/18	2044	05/11/2020	11.38	Call	Bond Future	9,476.8300	9.4768	9,050.6800	9.0507	(4.497)	0	0	0
2019/11/18	2044	05/11/2020	11.38	Put	Bond Future	2,236.6900	2.2367	2,366.0200	2.3660	5.782	0	0	568
2019/11/18	2044	05/11/2020	10.34	Call	Bond Future	4,670.7600	4.6708	4,366.9700	4.3670	(6.504)	0	0	0
2019/11/18	2044	05/11/2020	10.34	Put	Bond Future	4,878.0100	4.8780	5,129.7000	5.1297	5.160	0	0	0
2019/11/18	2044	05/11/2020	11.17	Put	Bond Future	2,591.4600	2.5915	2,740.1400	2.7401	5.737	0	0	1,815
2019/11/18	2044	05/11/2020	11.43	Put	Bond Future	2,161.4400	2.1614	2,286.5500	2.2866	5.788	0	0	1,815
2019/11/18	2044	05/11/2020	8.87	Put	Bond Future	13,764.8300	13.7648	14,228.7000	14.2287	3.370	0	0	0
2019/11/18	2044	05/11/2020	9.29	Call	Bond Future	1,461.0200	1.4610	1,318.9800	1.3190	(9.722)	0	0	568
2019/11/18	2044	05/11/2020	10.36	Put	Bond Future	4,803.6800	4.8037	5,052.4600	5.0525	5.179	0	0	0
2019/11/18	2044	05/11/2020	11.17	Call	Bond Future	8,417.8000	8.4178	8,011.0000	8.0110	(4.833)	0	0	0
2019/11/18	2044	05/11/2020	8.87	Call	Bond Future	828.6300	0.8286	737.0200	0.7370	(11.056)	0	0	1,815
2019/11/18	2044	05/11/2020	10.02	Put	Bond Future	6,212.6200	6.2126	6,513.0400	6.5130	4.836	0	0	0
2019/11/18	2044	05/11/2020	10.02	Call	Bond Future	3,472.6700	3.4727	3,217.6100	3.2176	(7.345)	0	0	1,815
2019/11/18	2044	05/11/2020	10.35	Call	Bond Future	4,710.6600	4.7107	4,405.4200	4.4054	(6.480)	0	0	0
2019/11/18	2044	05/11/2020	10.35	Put	Bond Future	4,840.7100	4.8407	5,090.9500	5.0910	5.169	0	0	0
2019/11/18	2046	06/02/2020			Bond Future	108.3612	108.3612	107.5881	107.5881	(0.713)	0.0000	0.0000	11,575
2019/11/18	2046	07/05/2020			Bond Future	108.6065	108.6065	107.8193	107.8193	(0.725)	0.0000	0.0000	0
2019/11/18	2046	06/08/2020			Bond Future	110.6569	110.6569	109.8548	109.8548	(0.725)	0.0000	0.0000	0
2019/11/18	2046	05/11/2020			Bond Future	110.9371	110.9371	110.1200	110.1200	(0.737)	0.0000	0.0000	0
2019/11/18	2050	06/02/2020			Bond Future	109.8861	109.8861	109.6684	109.6684	(0.198)	0.0000	0.0000	11,685
2019/11/18	2050	07/05/2020			Bond Future	111.9074	111.9074	111.6861	111.6861	(0.198)	0.0000	0.0000	0
2019/11/18	2050	06/08/2020			Bond Future	112.1400	112.1400	111.9144	111.9144	(0.201)	0.0000	0.0000	0
2019/11/18	2050	05/11/2020			Bond Future	114.2437	114.2437	114.0140	114.0140	(0.201)	0.0000	0.0000	0
2019/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	AL37	06/02/2020			Index Future	679.1960	679.1960	678.6240	678.6240	(0.084)	0.0000	0.0000	0
2019/11/18	AL37	07/05/2020			Index Future	691.5270	691.5270	690.9470	690.9470	(0.084)	0.0000	0.0000	0
2019/11/18	AL37	06/08/2020			Index Future	704.2840	704.2840	703.6940	703.6940	(0.084)	0.0000	0.0000	0
2019/11/18	AL7T	06/02/2020			Index Future	784.5330	784.5330	783.0640	783.0640	(0.187)	0.0000	0.0000	0
2019/11/18	AL7T	07/05/2020			Index Future	798.7760	798.7760	797.2840	797.2840	(0.187)	0.0000	0.0000	0
2019/11/18	AL7T	06/08/2020			Index Future	813.5110	813.5110	811.9930	811.9930	(0.187)	0.0000	0.0000	0
2019/11/18	ALBI	06/02/2020			Index Future	701.2180	701.2180	698.7530	698.7530	(0.352)	0.0000	0.0000	414
2019/11/18	ALBI	07/05/2020			Index Future	713.9490	713.9490	711.4410	711.4410	(0.351)	0.0000	0.0000	0
2019/11/18	ALBI	06/08/2020			Index Future	727.1190	727.1190	724.5670	724.5670	(0.351)	0.0000	0.0000	0
2019/11/18	C002	31/03/2032			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
2019/11/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C226	25/01/2023			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
2019/11/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/18	ES33	06/02/2020			Bond Future	10.9880	78.7295	11.0538	78.3544	0.599	0.0000	0.0000	350
2019/11/18	ES33	07/05/2020			Bond Future	11.1064	76.3653	11.1747	75.9834	0.615	0.0000	0.0000	0
2019/11/18	ES33	06/08/2020			Bond Future	11.2269	77.7657	11.2977	77.3768	0.631	0.0000	0.0000	0
2019/11/18	ES33	05/11/2020			Bond Future	11.3491	75.4375	11.4225	75.0414	0.647	0.0000	0.0000	0
2019/11/18	ES42	06/02/2020			Bond Future	11.3387	79.6308	11.3942	79.2716	0.489	0.0000	0.0000	4,919
2019/11/18	ES42	07/05/2020			Bond Future	11.4570	76.8120	11.5145	76.4464	0.502	0.0000	0.0000	0
2019/11/18	ES42	06/08/2020			Bond Future	11.5756	78.2197	11.6353	77.8473	0.515	0.0000	0.0000	0
2019/11/18	ES42	05/11/2020			Bond Future	11.6948	75.4302	11.7567	75.0510	0.529	0.0000	0.0000	0
2019/11/18	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	06/02/2020	703.15	Put	GOVI	96,350.0000	9.6350	121,800.0000	12.1800	26.414	0	0	0
2019/11/18	GOVI	06/02/2020			GOVI	693.5150	693.5150	690.9700	690.9700	(0.367)	0.0000	0.0000	1,285
2019/11/18	GOVI	06/02/2020	703.14	Put	GOVI	96,250.0000	9.6250	121,700.0000	12.1700	26.442	0	0	0
2019/11/18	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	06/02/2020	703.13	Put	GOVI	96,150.0000	9.6150	121,600.0000	12.1600	26.469	0	0	0
2019/11/18	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	07/05/2020			GOVI	706.1060	706.1060	703.5160	703.5160	(0.367)	0.0000	0.0000	0
2019/11/18	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	07/05/2020	720.00	Put	GOVI	138,940.0000	13.8940	164,840.0000	16.4840	18.641	0	0	0
2019/11/18	GOVI	07/05/2020	719.98	Put	GOVI	138,740.0000	13.8740	164,640.0000	16.4640	18.668	0	0	0
2019/11/18	GOVI	07/05/2020	719.99	Put	GOVI	138,840.0000	13.8840	164,740.0000	16.4740	18.655	0	0	0
2019/11/18	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	06/08/2020	728.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	06/08/2020	728.12	Put	GOVI	89,880.0000	8.9880	116,240.0000	11.6240	29.328	0	0	0
2019/11/18	GOVI	06/08/2020			GOVI	719.1320	719.1320	716.4960	716.4960	(0.367)	0.0000	0.0000	0
2019/11/18	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/18	GOVI	06/08/2020	728.14	Put	GOVI	90,080.0000	9.0080	116,440.0000	11.6440	29.263	0	0	0
2019/11/18	GOVI	06/08/2020	728.13	Put	GOVI	89,980.0000	8.9980	116,340.0000	11.6340	29.295	0	0	0
2019/11/18	GOVI	06/08/2020	728.12	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
2019/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/18	IGOV	06/02/2020			Index Future	261.1580	261.1580	260.7560	260.7560	(0.154)	0.0000	0.0000	1,011
2019/11/18	IGOV	07/05/2020			Index Future	265.9630	265.9630	265.5540	265.5540	(0.154)	0.0000	0.0000	47
2019/11/18	IGOV	06/08/2020			Index Future	270.9310	270.9310	270.5150	270.5150	(0.154)	0.0000	0.0000	0
2019/11/18	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/18	IS02	23/03/2020			Interest Rate Swap	98.5800	98.5800	98.5800	98.5800	0.000	0.0000	0.0000	0
2019/11/18	IS02	22/06/2020			Interest Rate Swap	102.0300	102.0300	102.0300	102.0300	0.000	0.0000	0.0000	0
2019/11/18	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/18	IS05	17/12/2020			Interest Rate Swap	95.5100	95.5100	95.5200	95.5200	0.010	0.0000	0.0000	0
2019/11/18	IS05	16/03/2021			Interest Rate Swap	94.5000	94.5000	94.5100	94.5100	0.011	0.0000	0.0000	0
2019/11/18	IS05	15/06/2021			Interest Rate Swap	93.4500	93.4500	93.4700	93.4700	0.021	0.0000	0.0000	0
2019/11/18	IS05	21/09/2021			Interest Rate Swap	93.3700	93.3700	93.3800	93.3800	0.011	0.0000	0.0000	0
2019/11/18	IS05	21/12/2021			Interest Rate Swap	95.3500	95.3500	95.3600	95.3600	0.010	0.0000	0.0000	51
2019/11/18	IS05	15/03/2022			Interest Rate Swap	95.2900	95.2900	95.3000	95.3000	0.010	0.0000	0.0000	0
2019/11/18	IS05	21/06/2022			Interest Rate Swap	96.2500	96.2500	96.2800	96.2800	0.031	0.0000	0.0000	0
2019/11/18	IS05	20/09/2022			Interest Rate Swap	99.9900	99.9900	100.0300	100.0300	0.040	0.0000	0.0000	0
2019/11/18	IS05	20/12/2022			Interest Rate Swap	101.0500	101.0500	101.1000	101.1000	0.049	0.0000	0.0000	0
2019/11/18	IS05	22/03/2023			Interest Rate Swap	94.1500	94.1500	94.2100	94.2100	0.064	0.0000	0.0000	0
2019/11/18	IS05	20/06/2023			Interest Rate Swap	100.0600	100.0600	100.1300	100.1300	0.070	0.0000	0.0000	0
2019/11/18	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/18	IS10	17/12/2025			Interest Rate Swap	90.8000	90.8000	90.9900	90.9900	0.209	0.0000	0.0000	0
2019/11/18	IS10	16/03/2026			Interest Rate Swap	87.6400	87.6400	87.8500	87.8500	0.240	0.0000	0.0000	0
2019/11/18	IS10	15/06/2026			Interest Rate Swap	86.2700	86.2700	86.4900	86.4900	0.255	0.0000	0.0000	0
2019/11/18	IS10	21/09/2026			Interest Rate Swap	88.4000	88.4000	88.6400	88.6400	0.271	0.0000	0.0000	0
2019/11/18	IS10	21/12/2026			Interest Rate Swap	92.2300	92.2300	92.4700	92.4700	0.260	0.0000	0.0000	0
2019/11/18	IS10	15/03/2027			Interest Rate Swap	90.7100	90.7100	90.9500	90.9500	0.265	0.0000	0.0000	0
2019/11/18	IS10	21/06/2027			Interest Rate Swap	92.7800	92.7800	93.0100	93.0100	0.248	0.0000	0.0000	0
2019/11/18	IS10	20/09/2027			Interest Rate Swap	98.3100	98.3100	98.5400	98.5400	0.234	0.0000	0.0000	0
2019/11/18	IS10	20/12/2027			Interest Rate Swap	98.6600	98.6600	98.8900	98.8900	0.233	0.0000	0.0000	0
2019/11/18	IS10	22/03/2028			Interest Rate Swap	92.0100	92.0100	92.2700	92.2700	0.283	0.0000	0.0000	0
2019/11/18	IS10	20/06/2028			Interest Rate Swap	99.3900	99.3900	99.6600	99.6600	0.272	0.0000	0.0000	0
2019/11/18	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2019/11/18	JBAF	18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/18	R023	06/02/2020	7.54	Call	Bond Future	812.8400	0.8128	747.9200	0.7479	(7.987)	0	0	0
2019/11/18	R023	06/02/2020			Bond Future	7.3543	104.5680	7.3866	104.4805	0.440	0.0000	0.0000	42,641
2019/11/18	R023	06/02/2020	7.52	Call	Bond Future	775.3300	0.7753	711.6500	0.7117	(8.213)	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
2019/11/18	R023	06/02/2020	7.52	Put	Bond Future	328.3700	0.3284	352.1500	0.3522	7.242	0	0	0
2019/11/18	R023	06/02/2020	7.54	Put	Bond Future	312.1000	0.3121	334.6400	0.3346	7.222	0	0	0
2019/11/18	R023	06/02/2020	7.53	Call	Bond Future	793.9000	0.7939	729.5900	0.7296	(8.101)	0	0	0
2019/11/18	R023	06/02/2020	7.53	Put	Bond Future	320.0500	0.3201	343.2000	0.3432	7.233	0	0	0
2019/11/18	R023	07/05/2020	6.91	Put	Bond Future	1,343.5900	1.3436	1,406.8600	1.4069	4.709	0	0	0
2019/11/18	R023	07/05/2020			Bond Future	7.3481	102.5339	7.3836	102.4450	0.483	0.0000	0.0000	13,512
2019/11/18	R023	07/05/2020	6.90	Call	Bond Future	229.9100	0.2299	204.8100	0.2048	(10.917)	0	0	0
2019/11/18	R023	07/05/2020	6.90	Put	Bond Future	1,361.3000	1.3613	1,425.1400	1.4251	4.690	0	0	0
2019/11/18	R023	07/05/2020	6.91	Call	Bond Future	237.6300	0.2376	211.9600	0.2120	(10.803)	0	0	0
2019/11/18	R023	07/05/2020	6.89	Call	Bond Future	222.5800	0.2226	198.0200	0.1980	(11.034)	0	0	0
2019/11/18	R023	07/05/2020	6.89	Put	Bond Future	1,379.3900	1.3794	1,443.7700	1.4438	4.667	0	0	0
2019/11/18	R023	06/08/2020	7.26	Call	Bond Future	746.8300	0.7468	699.9500	0.7000	(6.277)	0	0	0
2019/11/18	R023	06/08/2020			Bond Future	7.3242	104.4251	7.3635	104.3345	0.537	0.0000	0.0000	0
2019/11/18	R023	06/08/2020	7.26	Put	Bond Future	894.9700	0.8950	938.7300	0.9387	4.890	0	0	0
2019/11/18	R023	06/08/2020	7.27	Call	Bond Future	759.8100	0.7598	712.5000	0.7125	(6.227)	0	0	0
2019/11/18	R023	06/08/2020	7.28	Put	Bond Future	874.8300	0.8748	917.7200	0.9177	4.903	0	0	0
2019/11/18	R023	06/08/2020	7.27	Put	Bond Future	884.8400	0.8848	928.1700	0.9282	4.897	0	0	0
2019/11/18	R023	06/08/2020	7.28	Call	Bond Future	772.8900	0.7729	725.1400	0.7251	(6.178)	0	0	0
2019/11/18	R023	05/11/2020	7.46	Put	Bond Future	801.6100	0.8016	838.7100	0.8387	4.628	0	0	0
2019/11/18	R023	05/11/2020	7.47	Put	Bond Future	794.2600	0.7943	831.0500	0.8311	4.632	0	0	0
2019/11/18	R023	05/11/2020			Bond Future	7.2963	102.4499	7.3402	102.3577	0.602	0.0000	0.0000	0
2019/11/18	R023	05/11/2020	7.46	Call	Bond Future	1,144.7600	1.1448	1,089.6800	1.0897	(4.811)	0	0	0
2019/11/18	R023	05/11/2020	7.47	Call	Bond Future	1,158.3300	1.1583	1,102.9400	1.1029	(4.782)	0	0	0
2019/11/18	R023	05/11/2020	7.45	Call	Bond Future	1,131.2600	1.1313	1,076.5000	1.0765	(4.841)	0	0	0
2019/11/18	R023	05/11/2020	7.45	Put	Bond Future	809.0200	0.8090	846.4400	0.8464	4.625	0	0	0
2019/11/18	R035	06/02/2020	9.60	Call	Bond Future	1,433.2500	1.4332	1,225.3800	1.2254	(14.503)	0	0	0
2019/11/18	R035	06/02/2020	9.61	Put	Bond Future	2,818.9900	2.8190	3,056.8400	3.0568	8.437	0	0	0
2019/11/18	R035	06/02/2020			Bond Future	9.7916	96.8720	9.8526	96.4235	0.623	0.0000	0.0000	114,818
2019/11/18	R035	06/02/2020	9.60	Put	Bond Future	2,863.1100	2.8631	3,103.7300	3.1037	8.404	0	0	0
2019/11/18	R035	06/02/2020	9.61	Call	Bond Future	1,464.5500	1.4646	1,253.9100	1.2539	(14.383)	0	0	0
2019/11/18	R035	06/02/2020	9.59	Call	Bond Future	1,402.1800	1.4022	1,197.0800	1.1971	(14.627)	0	0	0
2019/11/18	R035	06/02/2020	9.59	Put	Bond Future	2,907.5500	2.9075	3,150.9400	3.1509	8.371	0	0	0
2019/11/18	R035	07/05/2020	10.57	Put	Bond Future	1,351.0000	1.3510	1,448.6600	1.4487	7.229	0	0	3,530
2019/11/18	R035	07/05/2020	9.75	Call	Bond Future	2,649.1600	2.6492	2,413.0200	2.4130	(8.914)	0	0	5,000
2019/11/18	R035	07/05/2020	10.75	Put	Bond Future	1,099.5900	1.0996	1,179.3700	1.1794	7.255	0	0	5,000
2019/11/18	R035	07/05/2020	9.48	Put	Bond Future	4,632.0600	4.6321	4,903.5700	4.9036	5.862	0	0	0
2019/11/18	R035	07/05/2020	9.47	Call	Bond Future	1,741.1900	1.7412	1,558.1000	1.5581	(10.515)	0	0	0
2019/11/18	R035	07/05/2020			Bond Future	9.8650	94.1274	9.9280	93.6708	0.639	0.0000	0.0000	0
2019/11/18	R035	07/05/2020	9.11	Put	Bond Future	6,599.0400	6.5990	6,941.1500	6.9412	5.184	0	0	0
2019/11/18	R035	07/05/2020	9.11	Call	Bond Future	864.5400	0.8645	750.1100	0.7501	(13.236)	0	0	5,000
2019/11/18	R035	07/05/2020	9.78	Put	Bond Future	3,377.0600	3.3771	3,592.0000	3.5920	6.365	0	0	0
2019/11/18	R035	07/05/2020	10.57	Call	Bond Future	6,274.9400	6.2749	5,916.0600	5.9161	(5.719)	0	0	0
2019/11/18	R035	07/05/2020	9.75	Put	Bond Future	3,490.4900	3.4905	3,710.8900	3.7109	6.314	0	0	0
2019/11/18	R035	07/05/2020	10.75	Call	Bond Future	7,218.6100	7.2186	6,841.8500	6.8418	(5.219)	0	0	0
2019/11/18	R035	07/05/2020	9.48	Call	Bond Future	1,770.5500	1.7706	1,585.5200	1.5855	(10.450)	0	0	0
2019/11/18	R035	07/05/2020	9.47	Put	Bond Future	4,678.7400	4.6787	4,952.1900	4.9522	5.845	0	0	0
2019/11/18	R035	07/05/2020	9.78	Call	Bond Future	2,756.3400	2.7563	2,514.7400	2.5147	(8.765)	0	0	3,530

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
2019/11/18	R035	07/05/2020	9.18	Put	Bond Future	6,188.7300	6.1887	6,517.9400	6.5179	5.320	0	0	0
2019/11/18	R035	07/05/2020	9.18	Call	Bond Future	1,007.2800	1.0073	879.9500	0.8800	(12.641)	0	0	3,530
2019/11/18	R035	07/05/2020	9.49	Call	Bond Future	1,800.4300	1.8004	1,613.4500	1.6134	(10.385)	0	0	0
2019/11/18	R035	07/05/2020	9.49	Put	Bond Future	4,585.9900	4.5860	4,855.5500	4.8556	5.878	0	0	0
2019/11/18	R035	06/08/2020	9.00	Put	Bond Future	8,056.7000	8.0567	8,412.5300	8.4125	4.417	0	0	0
2019/11/18	R035	06/08/2020	9.92	Put	Bond Future	3,710.5700	3.7106	3,921.0400	3.9210	5.672	0	0	0
2019/11/18	R035	06/08/2020			Bond Future	9.9382	95.8569	10.0034	95.3919	0.656	0.0000	0.0000	0
2019/11/18	R035	06/08/2020	9.00	Call	Bond Future	968.5300	0.9685	859.3000	0.8593	(11.278)	0	0	24,761
2019/11/18	R035	06/08/2020	9.92	Call	Bond Future	3,580.2300	3.5802	3,325.6400	3.3256	(7.111)	0	0	0
2019/11/18	R035	06/08/2020	9.93	Call	Bond Future	3,617.6700	3.6177	3,361.6000	3.3616	(7.078)	0	0	0
2019/11/18	R035	06/08/2020	9.91	Put	Bond Future	3,745.4000	3.7454	3,957.3700	3.9574	5.659	0	0	0
2019/11/18	R035	06/08/2020	8.75	Put	Bond Future	9,750.3300	9.7503	10,135.9700	10.1360	3.955	0	0	0
2019/11/18	R035	06/08/2020	8.75	Call	Bond Future	640.8900	0.6409	561.4700	0.5615	(12.392)	0	0	3,000
2019/11/18	R035	06/08/2020	9.93	Put	Bond Future	3,676.3200	3.6763	3,885.3100	3.8853	5.685	0	0	0
2019/11/18	R035	06/08/2020	9.91	Call	Bond Future	3,543.2900	3.5433	3,290.2000	3.2902	(7.143)	0	0	0
2019/11/18	R035	05/11/2020	10.34	Put	Bond Future	3,373.8500	3.3738	3,546.8100	3.5468	5.126	0	0	0
2019/11/18	R035	05/11/2020			Bond Future	10.0133	93.1570	10.0808	92.6834	0.674	0.0000	0.0000	0
2019/11/18	R035	05/11/2020	10.33	Call	Bond Future	5,593.0200	5.5930	5,293.5100	5.2935	(5.355)	0	0	0
2019/11/18	R035	05/11/2020	10.33	Put	Bond Future	3,399.7800	3.3998	3,573.8500	3.5738	5.120	0	0	0
2019/11/18	R035	05/11/2020	10.34	Call	Bond Future	5,635.0900	5.6351	5,334.4700	5.3345	(5.335)	0	0	0
2019/11/18	R035	05/11/2020	10.32	Call	Bond Future	5,551.0500	5.5511	5,252.6700	5.2527	(5.375)	0	0	0
2019/11/18	R035	05/11/2020	10.32	Put	Bond Future	3,425.8900	3.4259	3,601.0900	3.6011	5.114	0	0	0
2019/11/18	R186	06/02/2020	8.57	Call	Bond Future	1,801.1000	1.8011	1,694.2700	1.6943	(5.931)	0	0	0
2019/11/18	R186	06/02/2020	8.50	Call	Bond Future	1,576.6300	1.5766	1,475.6300	1.4756	(6.406)	0	0	0
2019/11/18	R186	06/02/2020	8.11	Put	Bond Future	2,368.2500	2.3682	2,445.5200	2.4455	3.263	0	0	0
2019/11/18	R186	06/02/2020			Bond Future	8.4231	112.1245	8.4486	111.9849	0.303	0.0000	0.0000	101,590
2019/11/18	R186	06/02/2020	8.55	Call	Bond Future	1,735.3700	1.7354	1,630.1600	1.6302	(6.063)	0	0	0
2019/11/18	R186	06/02/2020	8.55	Put	Bond Future	1,043.0900	1.0431	1,077.4600	1.0775	3.295	0	0	0
2019/11/18	R186	06/02/2020	8.11	Call	Bond Future	636.7500	0.6367	574.4400	0.5744	(9.786)	0	0	821
2019/11/18	R186	06/02/2020	8.57	Put	Bond Future	1,000.2500	1.0003	1,033.0000	1.0330	3.274	0	0	0
2019/11/18	R186	06/02/2020	9.00	Put	Bond Future	380.6400	0.3806	389.3500	0.3894	2.288	0	0	821
2019/11/18	R186	06/02/2020	8.50	Put	Bond Future	1,156.3900	1.1564	1,194.9700	1.1950	3.336	0	0	821
2019/11/18	R186	06/02/2020	8.56	Call	Bond Future	1,767.9700	1.7680	1,661.9500	1.6619	(5.997)	0	0	0
2019/11/18	R186	06/02/2020	8.56	Put	Bond Future	1,021.3900	1.0214	1,054.9500	1.0550	3.286	0	0	0
2019/11/18	R186	06/02/2020	9.00	Call	Bond Future	3,482.8900	3.4829	3,352.0200	3.3520	(3.758)	0	0	0
2019/11/18	R186	07/05/2020	7.90	Put	Bond Future	3,841.9900	3.8420	3,934.5700	3.9346	2.410	0	0	2,500
2019/11/18	R186	07/05/2020	8.28	Put	Bond Future	2,542.3700	2.5424	2,608.3800	2.6084	2.596	0	0	0
2019/11/18	R186	07/05/2020	8.93	Call	Bond Future	3,507.9200	3.5079	3,395.2100	3.3952	(3.213)	0	0	0
2019/11/18	R186	07/05/2020	8.09	Put	Bond Future	3,146.5500	3.1465	3,225.7400	3.2257	2.517	0	0	0
2019/11/18	R186	07/05/2020			Bond Future	8.4774	114.1600	8.5042	114.0180	0.316	0.0000	0.0000	1,650
2019/11/18	R186	07/05/2020	8.50	Call	Bond Future	2,071.6700	2.0717	1,981.4800	1.9815	(4.353)	0	0	0
2019/11/18	R186	07/05/2020	8.50	Put	Bond Future	1,952.0000	1.9520	2,003.8000	2.0038	2.654	0	0	23,208
2019/11/18	R186	07/05/2020	8.08	Call	Bond Future	1,049.2600	1.0493	987.1700	0.9872	(5.918)	0	0	0
2019/11/18	R186	07/05/2020	8.08	Put	Bond Future	3,180.9200	3.1809	3,260.8200	3.2608	2.512	0	0	0
2019/11/18	R186	07/05/2020	7.90	Call	Bond Future	727.4900	0.7275	678.0800	0.6781	(6.792)	0	0	0
2019/11/18	R186	07/05/2020	8.28	Call	Bond Future	1,490.0400	1.4900	1,414.0600	1.4141	(5.099)	0	0	6,000
2019/11/18	R186	07/05/2020	8.93	Put	Bond Future	1,142.7700	1.1428	1,172.0500	1.1720	2.562	0	0	6,000

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
2019/11/18	R186	07/05/2020	8.09	Call	Bond Future	1,069.1800	1.0692	1,006.3800	1.0064	(5.874)	0	0	0
2019/11/18	R186	07/05/2020	7.60	Put	Bond Future	5,129.3700	5.1294	5,241.2700	5.2413	2.182	0	0	0
2019/11/18	R186	07/05/2020	7.60	Call	Bond Future	352.3200	0.3523	322.2300	0.3222	(8.541)	0	0	6,000
2019/11/18	R186	07/05/2020	8.07	Call	Bond Future	1,029.5800	1.0296	968.1900	0.9682	(5.963)	0	0	0
2019/11/18	R186	07/05/2020	8.07	Put	Bond Future	3,215.5500	3.2156	3,296.1500	3.2962	2.507	0	0	0
2019/11/18	R186	06/08/2020	8.38	Put	Bond Future	2,591.2600	2.5913	2,658.8700	2.6589	2.609	0	0	0
2019/11/18	R186	06/08/2020			Bond Future	8.5305	110.9574	8.5588	110.8127	0.331	0.0000	0.0000	0
2019/11/18	R186	06/08/2020	8.37	Call	Bond Future	1,789.8900	1.7899	1,713.4700	1.7135	(4.270)	0	0	0
2019/11/18	R186	06/08/2020	8.37	Put	Bond Future	2,616.1300	2.6161	2,684.3400	2.6843	2.607	0	0	0
2019/11/18	R186	06/08/2020	8.38	Call	Bond Future	1,816.7200	1.8167	1,739.7000	1.7397	(4.240)	0	0	0
2019/11/18	R186	06/08/2020	8.36	Call	Bond Future	1,763.6200	1.7636	1,687.8000	1.6878	(4.299)	0	0	0
2019/11/18	R186	06/08/2020	8.36	Put	Bond Future	2,641.5900	2.6416	2,710.4000	2.7104	2.605	0	0	0
2019/11/18	R186	05/11/2020	8.64	Put	Bond Future	2,463.4200	2.4634	2,522.3400	2.5223	2.392	0	0	0
2019/11/18	R186	05/11/2020	8.65	Call	Bond Future	2,789.3400	2.7893	2,700.5900	2.7006	(3.182)	0	0	0
2019/11/18	R186	05/11/2020			Bond Future	8.5802	113.0400	8.6100	112.8928	0.347	0.0000	0.0000	0
2019/11/18	R186	05/11/2020	8.66	Call	Bond Future	2,820.2600	2.8203	2,731.0600	2.7311	(3.163)	0	0	0
2019/11/18	R186	05/11/2020	8.66	Put	Bond Future	2,426.6300	2.4266	2,484.6300	2.4846	2.390	0	0	0
2019/11/18	R186	05/11/2020	8.64	Call	Bond Future	2,758.5400	2.7585	2,670.2600	2.6703	(3.200)	0	0	0
2019/11/18	R186	05/11/2020	8.65	Put	Bond Future	2,444.9500	2.4450	2,503.4000	2.5034	2.391	0	0	0
2019/11/18	R197	06/02/2020			Bond Future	303.4147	303.4147	303.4071	303.4071	(0.003)	0.0000	0.0000	2,540
2019/11/18	R197	07/05/2020			Bond Future	308.9963	308.9963	308.9889	308.9889	(0.002)	0.0000	0.0000	0
2019/11/18	R197	06/08/2020			Bond Future	307.0357	307.0357	307.0283	307.0283	(0.002)	0.0000	0.0000	0
2019/11/18	R197	05/11/2020			Bond Future	312.7958	312.7958	312.7884	312.7884	(0.002)	0.0000	0.0000	0
2019/11/18	R202	06/02/2020			Bond Future	229.4503	229.4503	229.4481	229.4481	(0.001)	0.0000	0.0000	8,488
2019/11/18	R202	07/05/2020			Bond Future	233.6711	233.6711	233.6694	233.6694	(0.001)	0.0000	0.0000	0
2019/11/18	R202	06/08/2020			Bond Future	233.9428	233.9428	233.9411	233.9411	(0.001)	0.0000	0.0000	0
2019/11/18	R202	05/11/2020			Bond Future	238.3317	238.3317	238.3302	238.3302	(0.001)	0.0000	0.0000	0
2019/11/18	R208	06/02/2020	6.13	Put	Bond Future	425.3700	0.4254	425.9600	0.4260	0.139	0	0	0
2019/11/18	R208	06/02/2020	6.12	Call	Bond Future	12.2200	0.0122	11.2200	0.0112	(8.183)	0	0	0
2019/11/18	R208	06/02/2020			Bond Future	6.5107	102.7182	6.5122	102.7166	0.023	0.0000	0.0000	11,684
2019/11/18	R208	06/02/2020	6.13	Call	Bond Future	13.0200	0.0130	11.9700	0.0120	(8.065)	0	0	0
2019/11/18	R208	06/02/2020	6.12	Put	Bond Future	435.4400	0.4354	436.0800	0.4361	0.147	0	0	0
2019/11/18	R208	06/02/2020	6.14	Call	Bond Future	13.7900	0.0138	12.7000	0.0127	(7.904)	0	0	0
2019/11/18	R208	06/02/2020	6.14	Put	Bond Future	415.2800	0.4153	415.8300	0.4158	0.132	0	0	0
2019/11/18	R208	07/05/2020	4.81	Call	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2019/11/18	R208	07/05/2020	4.80	Put	Bond Future	1,258.4500	1.2584	1,260.0200	1.2600	0.125	0	0	0
2019/11/18	R208	07/05/2020			Bond Future	6.2616	101.1797	6.2635	101.1781	0.030	0.0000	0.0000	0
2019/11/18	R208	07/05/2020	4.82	Call	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2019/11/18	R208	07/05/2020	4.82	Put	Bond Future	1,241.0800	1.2411	1,242.6500	1.2427	0.127	0	0	0
2019/11/18	R208	07/05/2020	4.81	Put	Bond Future	1,249.7600	1.2498	1,251.3300	1.2513	0.126	0	0	0
2019/11/18	R208	07/05/2020	4.80	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2019/11/18	R208	06/08/2020	5.57	Put	Bond Future	222.1100	0.2221	222.2500	0.2223	0.063	0	0	0
2019/11/18	R208	06/08/2020			Bond Future	5.7660	103.0499	5.7685	103.0483	0.043	0.0000	0.0000	0
2019/11/18	R208	06/08/2020	5.56	Call	Bond Future	97.5600	0.0976	96.1700	0.0962	(1.425)	0	0	0
2019/11/18	R208	06/08/2020	5.56	Put	Bond Future	225.6900	0.2257	225.8500	0.2259	0.071	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
2019/11/18	R208	06/08/2020	5.57	Call	Bond Future	100.2100	0.1002	98.8000	0.0988	(1.407)	0	0	0
2019/11/18	R208	06/08/2020	5.55	Call	Bond Future	94.9500	0.0949	93.5800	0.0936	(1.443)	0	0	0
2019/11/18	R208	06/08/2020	5.55	Put	Bond Future	229.3100	0.2293	229.4900	0.2295	0.078	0	0	0
2019/11/18	R208	05/11/2020	4.78	Call	Bond Future	144.5200	0.1445	143.1700	0.1432	(0.934)	0	0	0
2019/11/18	R208	05/11/2020	4.77	Put	Bond Future	73.7400	0.0737	73.9200	0.0739	0.244	0	0	0
2019/11/18	R208	05/11/2020			Bond Future	4.5923	101.5731	4.5963	101.5715	0.087	0.0000	0.0000	0
2019/11/18	R208	05/11/2020	4.79	Call	Bond Future	147.2600	0.1473	145.8900	0.1459	(0.930)	0	0	0
2019/11/18	R208	05/11/2020	4.79	Put	Bond Future	71.1100	0.0711	71.2700	0.0713	0.225	0	0	0
2019/11/18	R208	05/11/2020	4.78	Put	Bond Future	72.2200	0.0722	72.4000	0.0724	0.249	0	0	0
2019/11/18	R208	05/11/2020	4.77	Call	Bond Future	142.1900	0.1422	140.8400	0.1408	(0.949)	0	0	0
2019/11/18	R209	06/02/2020	9.52	Put	Bond Future	2,797.6200	2.7976	3,041.5900	3.0416	8.721	0	0	0
2019/11/18	R209	06/02/2020			Bond Future	9.7913	73.8422	9.8573	73.4268	0.674	0.0000	0.0000	106,162
2019/11/18	R209	06/02/2020	9.51	Call	Bond Future	1,030.6200	1.0306	861.7200	0.8617	(16.388)	0	0	0
2019/11/18	R209	06/02/2020	9.51	Put	Bond Future	2,839.4000	2.8394	3,085.8700	3.0859	8.680	0	0	0
2019/11/18	R209	06/02/2020	9.40	Put	Bond Future	3,322.0500	3.3220	3,595.9900	3.5960	8.246	0	0	0
2019/11/18	R209	06/02/2020	9.40	Call	Bond Future	787.9000	0.7879	646.4700	0.6465	(17.950)	0	0	7,500
2019/11/18	R209	06/02/2020	9.52	Call	Bond Future	1,054.2700	1.0543	882.8700	0.8829	(16.258)	0	0	0
2019/11/18	R209	06/02/2020	9.50	Call	Bond Future	1,007.3000	1.0073	840.8900	0.8409	(16.520)	0	0	0
2019/11/18	R209	06/02/2020	9.50	Put	Bond Future	2,881.6000	2.8816	3,130.5600	3.1306	8.640	0	0	0
2019/11/18	R209	07/05/2020	9.47	Call	Bond Future	1,543.6600	1.5437	1,373.0400	1.3730	(11.053)	0	0	0
2019/11/18	R209	07/05/2020			Bond Future	9.8595	72.0315	9.9275	71.6087	0.690	0.0000	0.0000	0
2019/11/18	R209	07/05/2020	9.45	Call	Bond Future	1,493.1000	1.4931	1,326.0400	1.3260	(11.189)	0	0	0
2019/11/18	R209	07/05/2020	9.45	Put	Bond Future	4,114.7200	4.1147	4,370.4300	4.3704	6.215	0	0	0
2019/11/18	R209	07/05/2020	9.47	Put	Bond Future	4,034.0400	4.0340	4,286.1900	4.2862	6.251	0	0	0
2019/11/18	R209	07/05/2020	9.46	Call	Bond Future	1,518.2600	1.5183	1,349.4200	1.3494	(11.121)	0	0	0
2019/11/18	R209	07/05/2020	9.46	Put	Bond Future	4,074.2200	4.0742	4,328.1500	4.3281	6.233	0	0	0
2019/11/18	R209	06/08/2020	5.56	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/11/18	R209	06/08/2020	5.55	Put	Bond Future	36,161.9300	36.1619	36,592.6300	36.5926	1.191	0	0	0
2019/11/18	R209	06/08/2020			Bond Future	9.9275	73.3548	9.9977	72.9241	0.707	0.0000	0.0000	0
2019/11/18	R209	06/08/2020	5.57	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2019/11/18	R209	06/08/2020	5.57	Put	Bond Future	35,945.1000	35.9451	36,375.7900	36.3758	1.198	0	0	0
2019/11/18	R209	06/08/2020	5.56	Put	Bond Future	36,053.4500	36.0534	36,484.1400	36.4841	1.195	0	0	0
2019/11/18	R209	06/08/2020	5.55	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2019/11/18	R209	05/11/2020	10.02	Call	Bond Future	3,880.7100	3.8807	3,634.9100	3.6349	(6.334)	0	0	0
2019/11/18	R209	05/11/2020			Bond Future	9.9938	71.5830	10.0662	71.1445	0.724	0.0000	0.0000	0
2019/11/18	R209	05/11/2020	10.00	Call	Bond Future	3,813.9600	3.8140	3,570.4600	3.5705	(6.384)	0	0	0
2019/11/18	R209	05/11/2020	10.00	Put	Bond Future	3,776.4700	3.7765	3,971.5300	3.9715	5.165	0	0	0
2019/11/18	R209	05/11/2020	10.02	Put	Bond Future	3,721.7100	3.7217	3,914.4700	3.9145	5.179	0	0	0
2019/11/18	R209	05/11/2020	10.01	Call	Bond Future	3,847.4200	3.8474	3,602.7700	3.6028	(6.359)	0	0	0
2019/11/18	R209	05/11/2020	10.01	Put	Bond Future	3,749.1400	3.7491	3,943.0500	3.9431	5.172	0	0	0
2019/11/18	R210	06/02/2020			Bond Future	189.1835	189.1835	189.1815	189.1815	(0.001)	0.0000	0.0000	1,772
2019/11/18	R210	07/05/2020			Bond Future	190.0137	190.0137	190.0118	190.0118	(0.001)	0.0000	0.0000	0
2019/11/18	R210	06/08/2020			Bond Future	193.6008	193.6008	193.5989	193.5989	(0.001)	0.0000	0.0000	0
2019/11/18	R210	05/11/2020			Bond Future	194.5106	194.5106	194.5089	194.5089	(0.001)	0.0000	0.0000	0
2019/11/18	R212	06/02/2020			Bond Future	161.9959	161.9959	161.9916	161.9916	(0.003)	0.0000	0.0000	6,495

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
2019/11/18	R212	07/05/2020			Bond Future	164.9758	164.9758	164.9717	164.9717	(0.003)	0.0000	0.0000	0
2019/11/18	R212	06/08/2020			Bond Future	165.7964	165.7964	165.7922	165.7922	(0.003)	0.0000	0.0000	0
2019/11/18	R212	05/11/2020			Bond Future	168.9068	168.9068	168.9027	168.9027	(0.002)	0.0000	0.0000	0
2019/11/18	R213	06/02/2020	9.27	Call	Bond Future	1,403.2400	1.4032	1,250.1200	1.2501	(10.912)	0	0	0
2019/11/18	R213	06/02/2020	9.26	Put	Bond Future	1,921.5000	1.9215	2,046.1900	2.0462	6.489	0	0	0
2019/11/18	R213	06/02/2020			Bond Future	9.3499	87.1905	9.3955	86.9144	0.489	0.0000	0.0000	24,118
2019/11/18	R213	06/02/2020	9.28	Call	Bond Future	1,431.9600	1.4320	1,277.1100	1.2771	(10.814)	0	0	0
2019/11/18	R213	06/02/2020	9.28	Put	Bond Future	1,856.5500	1.8566	1,977.7600	1.9778	6.529	0	0	0
2019/11/18	R213	06/02/2020	9.27	Put	Bond Future	1,888.8300	1.8888	2,011.7700	2.0118	6.509	0	0	0
2019/11/18	R213	06/02/2020	9.26	Call	Bond Future	1,374.8500	1.3749	1,223.4800	1.2235	(11.010)	0	0	0
2019/11/18	R213	07/05/2020	9.01	Put	Bond Future	3,817.5600	3.8176	3,983.2700	3.9833	4.341	0	0	0
2019/11/18	R213	07/05/2020	9.00	Call	Bond Future	1,330.9800	1.3310	1,216.9700	1.2170	(8.566)	0	0	0
2019/11/18	R213	07/05/2020			Bond Future	9.4159	85.2215	9.4632	84.9406	0.502	0.0000	0.0000	0
2019/11/18	R213	07/05/2020	9.01	Call	Bond Future	1,353.9700	1.3540	1,238.7300	1.2387	(8.511)	0	0	0
2019/11/18	R213	07/05/2020	9.00	Put	Bond Future	3,856.4600	3.8565	4,023.4000	4.0234	4.329	0	0	0
2019/11/18	R213	07/05/2020	9.02	Call	Bond Future	1,377.2000	1.3772	1,260.7300	1.2607	(8.457)	0	0	0
2019/11/18	R213	07/05/2020	9.02	Put	Bond Future	3,778.9600	3.7790	3,943.4400	3.9434	4.353	0	0	0
2019/11/18	R213	06/08/2020	9.31	Call	Bond Future	2,390.9700	2.3910	2,245.5100	2.2455	(6.084)	0	0	0
2019/11/18	R213	06/08/2020			Bond Future	9.4813	86.7885	9.5303	86.5023	0.517	0.0000	0.0000	0
2019/11/18	R213	06/08/2020	9.29	Call	Bond Future	2,332.8200	2.3328	2,189.3700	2.1894	(6.149)	0	0	0
2019/11/18	R213	06/08/2020	9.29	Put	Bond Future	3,461.7500	3.4618	3,604.4400	3.6044	4.122	0	0	0
2019/11/18	R213	06/08/2020	9.31	Put	Bond Future	3,400.9200	3.4009	3,541.6000	3.5416	4.137	0	0	0
2019/11/18	R213	06/08/2020	9.30	Call	Bond Future	2,361.8100	2.3618	2,217.3500	2.2174	(6.116)	0	0	0
2019/11/18	R213	06/08/2020	9.30	Put	Bond Future	3,431.2200	3.4312	3,572.9000	3.5729	4.129	0	0	0
2019/11/18	R213	05/11/2020	9.60	Put	Bond Future	3,213.3900	3.2134	3,337.1800	3.3372	3.852	0	0	0
2019/11/18	R213	05/11/2020	9.59	Call	Bond Future	3,471.7600	3.4718	3,304.9300	3.3049	(4.805)	0	0	0
2019/11/18	R213	05/11/2020			Bond Future	9.5491	84.8683	9.5999	84.5768	0.532	0.0000	0.0000	0
2019/11/18	R213	05/11/2020	9.60	Call	Bond Future	3,505.2900	3.5053	3,337.6400	3.3376	(4.783)	0	0	0
2019/11/18	R213	05/11/2020	9.59	Put	Bond Future	3,237.0900	3.2371	3,361.7000	3.3617	3.849	0	0	0
2019/11/18	R213	05/11/2020	9.61	Call	Bond Future	3,538.6100	3.5386	3,370.1500	3.3701	(4.761)	0	0	0
2019/11/18	R213	05/11/2020	9.61	Put	Bond Future	3,189.5300	3.1895	3,312.5100	3.3125	3.856	0	0	0
2019/11/18	R214	06/02/2020	9.73	Call	Bond Future	1,008.0600	1.0081	841.3700	0.8414	(16.536)	0	0	0
2019/11/18	R214	06/02/2020	9.87	Put	Bond Future	2,568.8900	2.5689	2,794.5000	2.7945	8.782	0	0	0
2019/11/18	R214	06/02/2020	10.42	Call	Bond Future	3,373.8700	3.3739	3,050.4200	3.0504	(9.587)	0	0	0
2019/11/18	R214	06/02/2020			Bond Future	10.0517	72.0885	10.1177	71.6606	0.657	0.0000	0.0000	17,710
2019/11/18	R214	06/02/2020	9.71	Call	Bond Future	960.8200	0.9608	799.2700	0.7993	(16.814)	0	0	0
2019/11/18	R214	06/02/2020	9.71	Put	Bond Future	3,245.4700	3.2455	3,511.8100	3.5118	8.207	0	0	0
2019/11/18	R214	06/02/2020	10.42	Put	Bond Future	1,038.6400	1.0386	1,143.0800	1.1431	10.055	0	0	1,000
2019/11/18	R214	06/02/2020	9.73	Put	Bond Future	3,155.7300	3.1557	3,416.9300	3.4169	8.277	0	0	0
2019/11/18	R214	06/02/2020	9.52	Call	Bond Future	580.0600	0.5801	465.7100	0.4657	(19.713)	0	0	1,000
2019/11/18	R214	06/02/2020	9.87	Call	Bond Future	1,368.6400	1.3686	1,166.3600	1.1664	(14.780)	0	0	1,000
2019/11/18	R214	06/02/2020	9.72	Call	Bond Future	984.2700	0.9843	820.1500	0.8202	(16.674)	0	0	0
2019/11/18	R214	06/02/2020	9.72	Put	Bond Future	3,200.3800	3.2004	3,464.1500	3.4642	8.242	0	0	0
2019/11/18	R214	06/02/2020	9.52	Put	Bond Future	4,186.9500	4.1869	4,500.4900	4.5005	7.489	0	0	0
2019/11/18	R214	07/05/2020	9.77	Put	Bond Future	4,077.3900	4.0774	4,327.3000	4.3273	6.129	0	0	0
2019/11/18	R214	07/05/2020			Bond Future	10.1200	70.0991	10.1880	69.6635	0.671	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/18	R214	07/05/2020	9.76	Call	Bond Future	1,735.5100	1.7355	1,551.6100	1.5516	(10.596)	0	0	0
2019/11/18	R214	07/05/2020	9.76	Put	Bond Future	4,118.2600	4.1183	4,369.9600	4.3700	6.112	0	0	0
2019/11/18	R214	07/05/2020	9.31	Put	Bond Future	6,293.6600	6.2937	6,625.0500	6.6250	5.265	0	0	0
2019/11/18	R214	07/05/2020	10.66	Put	Bond Future	1,562.1200	1.5621	1,676.3700	1.6764	7.314	0	0	1,250
2019/11/18	R214	07/05/2020	9.77	Call	Bond Future	1,762.5700	1.7626	1,576.8800	1.5769	(10.535)	0	0	0
2019/11/18	R214	07/05/2020	9.31	Call	Bond Future	745.9200	0.7459	641.7100	0.6417	(13.971)	0	0	1,250
2019/11/18	R214	07/05/2020	9.91	Put	Bond Future	3,537.8700	3.5379	3,763.0900	3.7631	6.366	0	0	0
2019/11/18	R214	07/05/2020	9.91	Call	Bond Future	2,163.4700	2.1635	1,953.0900	1.9531	(9.724)	0	0	1,250
2019/11/18	R214	07/05/2020	10.66	Call	Bond Future	4,906.2900	4.9063	4,584.9400	4.5849	(6.550)	0	0	0
2019/11/18	R214	07/05/2020	9.75	Call	Bond Future	1,708.6800	1.7087	1,526.5600	1.5266	(10.659)	0	0	0
2019/11/18	R214	07/05/2020	9.75	Put	Bond Future	4,159.4600	4.1595	4,412.9400	4.4129	6.094	0	0	0
2019/11/18	R214	06/08/2020	9.98	Put	Bond Future	4,047.1500	4.0471	4,273.5200	4.2735	5.593	0	0	0
2019/11/18	R214	06/08/2020	9.97	Call	Bond Future	2,670.8300	2.6708	2,454.9800	2.4550	(8.082)	0	0	0
2019/11/18	R214	06/08/2020			Bond Future	10.1880	71.3867	10.2580	70.9430	0.687	0.0000	0.0000	0
2019/11/18	R214	06/08/2020	9.98	Call	Bond Future	2,701.7500	2.7018	2,484.4400	2.4844	(8.043)	0	0	0
2019/11/18	R214	06/08/2020	9.97	Put	Bond Future	4,081.9500	4.0819	4,309.7800	4.3098	5.581	0	0	0
2019/11/18	R214	06/08/2020	9.99	Call	Bond Future	2,732.8400	2.7328	2,514.0700	2.5141	(8.005)	0	0	0
2019/11/18	R214	06/08/2020	9.99	Put	Bond Future	4,012.6200	4.0126	4,237.5300	4.2375	5.605	0	0	0
2019/11/18	R214	05/11/2020	10.26	Put	Bond Future	4,017.6600	4.0177	4,217.3100	4.2173	4.969	0	0	0
2019/11/18	R214	05/11/2020			Bond Future	10.2572	69.4319	10.3293	68.9801	0.703	0.0000	0.0000	0
2019/11/18	R214	05/11/2020	10.25	Call	Bond Future	4,001.9600	4.0020	3,750.8800	3.7509	(6.274)	0	0	0
2019/11/18	R214	05/11/2020	10.25	Put	Bond Future	4,047.2000	4.0472	4,247.9900	4.2480	4.961	0	0	0
2019/11/18	R214	05/11/2020	10.26	Call	Bond Future	4,035.4100	4.0354	3,783.1900	3.7832	(6.250)	0	0	0
2019/11/18	R214	05/11/2020	10.24	Call	Bond Future	3,968.6100	3.9686	3,718.6900	3.7187	(6.297)	0	0	0
2019/11/18	R214	05/11/2020	10.24	Put	Bond Future	4,076.9400	4.0769	4,278.8900	4.2789	4.953	0	0	0
2019/11/18	R248	06/02/2020	9.71	Put	Bond Future	4,405.9500	4.4060	4,777.4800	4.7775	8.432	0	0	0
2019/11/18	R248	06/02/2020			Bond Future	10.1235	91.2378	10.1895	90.6971	0.652	0.0000	0.0000	93,322
2019/11/18	R248	06/02/2020	9.71	Call	Bond Future	883.2200	0.8832	714.0700	0.7141	(19.152)	0	0	0
2019/11/18	R248	06/02/2020	9.70	Put	Bond Future	4,468.2100	4.4682	4,843.1600	4.8432	8.392	0	0	0
2019/11/18	R248	06/02/2020	9.72	Call	Bond Future	909.8200	0.9098	737.2200	0.7372	(18.971)	0	0	0
2019/11/18	R248	06/02/2020	9.72	Put	Bond Future	4,344.4500	4.3444	4,712.5300	4.7125	8.472	0	0	0
2019/11/18	R248	06/02/2020	9.70	Call	Bond Future	857.2400	0.8572	691.5100	0.6915	(19.333)	0	0	0
2019/11/18	R248	07/05/2020	9.79	Call	Bond Future	1,978.5000	1.9785	1,758.8300	1.7588	(11.103)	0	0	0
2019/11/18	R248	07/05/2020	9.77	Put	Bond Future	5,481.0400	5.4810	5,816.3800	5.8164	6.118	0	0	0
2019/11/18	R248	07/05/2020			Bond Future	10.1937	88.4543	10.2618	87.9039	0.668	0.0000	0.0000	0
2019/11/18	R248	07/05/2020	9.79	Put	Bond Future	5,371.2500	5.3713	5,701.9800	5.7020	6.157	0	0	0
2019/11/18	R248	07/05/2020	9.77	Call	Bond Future	1,914.2200	1.9142	1,699.1600	1.6992	(11.235)	0	0	0
2019/11/18	R248	07/05/2020	9.78	Put	Bond Future	5,425.9300	5.4259	5,758.9600	5.7590	6.138	0	0	0
2019/11/18	R248	07/05/2020	9.78	Call	Bond Future	1,946.2100	1.9462	1,728.8400	1.7288	(11.169)	0	0	0
2019/11/18	R248	06/08/2020	9.00	Put	Bond Future	11,899.6600	11.8997	12,376.3400	12.3763	4.006	0	0	0
2019/11/18	R248	06/08/2020	10.20	Call	Bond Future	3,891.4900	3.8915	3,592.1000	3.5921	(7.693)	0	0	0
2019/11/18	R248	06/08/2020			Bond Future	10.2637	90.0790	10.3339	89.5183	0.685	0.0000	0.0000	0
2019/11/18	R248	06/08/2020	9.25	Put	Bond Future	9,815.5300	9.8155	10,257.5300	10,2575	4.503	0	0	0
2019/11/18	R248	06/08/2020	9.25	Call	Bond Future	960.0000	0.9600	841.3300	0.8413	(12.361)	0	0	20,640
2019/11/18	R248	06/08/2020	10.18	Call	Bond Future	3,810.3300	3.8103	3,514.5500	3.5145	(7.763)	0	0	0
2019/11/18	R248	06/08/2020	10.18	Put	Bond Future	4,486.4200	4.4864	4,751.3100	4.7513	5.904	0	0	0
2019/11/18	R248	06/08/2020	9.00	Call	Bond Future	618.1000	0.6181	534.1100	0.5341	(13.588)	0	0	3,000



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
2019/11/18	R248	06/08/2020	10.20	Put	Bond Future	4,405.1300	4.4051	4,666.4100	4.6664	5.931	0	0	0
2019/11/18	R248	06/08/2020	10.19	Call	Bond Future	3,850.8100	3.8508	3,553.2300	3.5532	(7.728)	0	0	0
2019/11/18	R248	06/08/2020	10.19	Put	Bond Future	4,445.6100	4.4456	4,708.7000	4.7087	5.918	0	0	0
2019/11/18	R248	05/11/2020	10.02	Put	Bond Future	6,196.3400	6.1963	6,500.3900	6.5004	4.907	0	0	0
2019/11/18	R248	05/11/2020	10.03	Call	Bond Future	3,673.2300	3.6732	3,404.7600	3.4048	(7.309)	0	0	0
2019/11/18	R248	05/11/2020			Bond Future	10.3348	87.3344	10.4072	86.7635	0.701	0.0000	0.0000	0
2019/11/18	R248	05/11/2020	10.04	Call	Bond Future	3,710.0800	3.7101	3,439.9700	3.4400	(7.280)	0	0	0
2019/11/18	R248	05/11/2020	10.04	Put	Bond Future	6,103.3000	6.1033	6,404.0800	6.4041	4.928	0	0	0
2019/11/18	R248	05/11/2020	10.02	Call	Bond Future	3,636.5500	3.6365	3,369.7100	3.3697	(7.338)	0	0	0
2019/11/18	R248	05/11/2020	10.03	Put	Bond Future	6,149.6600	6.1497	6,452.0800	6.4521	4.918	0	0	0

**Total**

**1139205**