



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/11/2019 TO 28/11/2019

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
2019/11/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	2025	06/02/2020			Bond Future	136.4456	136.4456	136.3443	136.3443	(0.074)	0.0000	0.0000	4,913
2019/11/28	2025	07/05/2020			Bond Future	138.9641	138.9641	138.8609	138.8609	(0.074)	0.0000	0.0000	0
2019/11/28	2025	06/08/2020			Bond Future	140.0867	140.0867	139.9817	139.9817	(0.075)	0.0000	0.0000	0
2019/11/28	2025	05/11/2020			Bond Future	142.7176	142.7176	142.6107	142.6107	(0.075)	0.0000	0.0000	0
2019/11/28	2029	06/02/2020			Bond Future	101.5976	101.5976	101.6812	101.6812	0.082	0.0000	0.0000	3,860
2019/11/28	2029	07/05/2020			Bond Future	102.3603	102.3603	102.4455	102.4455	0.083	0.0000	0.0000	0
2019/11/28	2029	06/08/2020			Bond Future	104.2963	104.2963	104.3831	104.3831	0.083	0.0000	0.0000	0
2019/11/28	2029	05/11/2020			Bond Future	105.1121	105.1121	105.2007	105.2007	0.084	0.0000	0.0000	0
2019/11/28	2030	06/02/2020	9.15	Put	Bond Future	1,652.8400	1.6528	1,815.6800	1.8157	9.852	0	0	0
2019/11/28	2030	06/02/2020	9.14	Call	Bond Future	1,175.4200	1.1754	1,032.1500	1.0322	(12.189)	0	0	0
2019/11/28	2030	06/02/2020	9.40	Put	Bond Future	975.0900	0.9751	1,086.2500	1.0863	11.400	0	0	5,000
2019/11/28	2030	06/02/2020	9.25	Call	Bond Future	1,509.4100	1.5094	1,342.5800	1.3426	(11.053)	0	0	0
2019/11/28	2030	06/02/2020	8.40	Call	Bond Future	84.4900	0.0845	64.9700	0.0650	(23.103)	0	0	5,820
2019/11/28	2030	06/02/2020			Bond Future	9.2235	92.3704	9.2742	92.0621	0.550	0.0000	0.0000	78,246
2019/11/28	2030	06/02/2020	9.00	Put	Bond Future	2,194.8000	2.1948	2,389.9200	2.3899	8.890	0	0	0
2019/11/28	2030	06/02/2020	9.00	Call	Bond Future	820.0800	0.8201	706.9200	0.7069	(13.799)	0	0	5,820
2019/11/28	2030	06/02/2020	9.15	Call	Bond Future	1,203.7900	1.2038	1,058.3500	1.0583	(12.082)	0	0	0
2019/11/28	2030	06/02/2020	9.14	Put	Bond Future	1,685.8100	1.6858	1,850.8200	1.8508	9.788	0	0	0
2019/11/28	2030	06/02/2020	9.40	Call	Bond Future	2,042.1500	2.0422	1,845.0300	1.8450	(9.653)	0	0	0
2019/11/28	2030	06/02/2020	9.25	Put	Bond Future	1,348.0500	1.3481	1,489.5000	1.4895	10.493	0	0	5,000
2019/11/28	2030	06/02/2020	8.40	Put	Bond Future	5,285.8800	5.2859	5,574.6400	5.5746	5.463	0	0	0
2019/11/28	2030	06/02/2020	9.16	Call	Bond Future	1,232.5500	1.2325	1,084.9500	1.0850	(11.975)	0	0	0
2019/11/28	2030	06/02/2020	9.16	Put	Bond Future	1,620.3200	1.6203	1,781.0000	1.7810	9.917	0	0	0
2019/11/28	2030	07/05/2020	8.79	Call	Bond Future	945.1500	0.9452	850.9900	0.8510	(9.962)	0	0	0
2019/11/28	2030	07/05/2020	8.78	Put	Bond Future	4,063.2000	4.0632	4,284.2900	4.2843	5.441	0	0	0
2019/11/28	2030	07/05/2020			Bond Future	9.2942	94.0529	9.3469	93.7390	0.567	0.0000	0.0000	0
2019/11/28	2030	07/05/2020	8.80	Call	Bond Future	964.7100	0.9647	869.2000	0.8692	(9.900)	0	0	0
2019/11/28	2030	07/05/2020	8.80	Put	Bond Future	3,977.6600	3.9777	4,196.0400	4.1960	5.490	0	0	0
2019/11/28	2030	07/05/2020	8.79	Put	Bond Future	4,020.3900	4.0204	4,240.1200	4.2401	5.465	0	0	0
2019/11/28	2030	07/05/2020	8.78	Call	Bond Future	925.6200	0.9256	832.8200	0.8328	(10.026)	0	0	0
2019/11/28	2030	06/08/2020	9.11	Call	Bond Future	1,916.9200	1.9169	1,780.1100	1.7801	(7.137)	0	0	0
2019/11/28	2030	06/08/2020			Bond Future	9.3664	91.7768	9.4212	91.4571	0.586	0.0000	0.0000	0
2019/11/28	2030	06/08/2020	9.09	Call	Bond Future	1,862.1400	1.8621	1,727.7400	1.7277	(7.218)	0	0	0
2019/11/28	2030	06/08/2020	9.09	Put	Bond Future	3,495.4800	3.4955	3,680.8300	3.6808	5.303	0	0	0
2019/11/28	2030	06/08/2020	9.11	Put	Bond Future	3,430.7900	3.4308	3,613.7300	3.6137	5.332	0	0	0
2019/11/28	2030	06/08/2020	9.10	Call	Bond Future	1,889.5800	1.8896	1,753.9700	1.7540	(7.177)	0	0	0
2019/11/28	2030	06/08/2020	9.10	Put	Bond Future	3,463.1600	3.4632	3,647.3000	3.6473	5.317	0	0	0
2019/11/28	2030	05/11/2020	10.06	Put	Bond Future	2,013.8000	2.0138	2,117.6800	2.1177	5.158	0	0	1,000
2019/11/28	2030	05/11/2020	9.39	Put	Bond Future	3,305.4700	3.3055	3,464.6400	3.4646	4.815	0	0	0
2019/11/28	2030	05/11/2020	9.38	Call	Bond Future	3,034.6100	3.0346	2,869.1700	2.8692	(5.452)	0	0	0
2019/11/28	2030	05/11/2020			Bond Future	9.4317	93.5030	9.4887	93.1774	0.605	0.0000	0.0000	0
2019/11/28	2030	05/11/2020	8.34	Put	Bond Future	7,188.3000	7.1883	7,453.7000	7.4537	3.692	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
2019/11/28	2030	05/11/2020	8.34	Call	Bond Future	651.9800	0.6520	591.8100	0.5918	(9.229)	0	0	1,000
2019/11/28	2030	05/11/2020	9.04	Put	Bond Future	4,311.3700	4.3114	4,505.9700	4.5060	4.514	0	0	0
2019/11/28	2030	05/11/2020	9.04	Call	Bond Future	2,033.2100	2.0332	1,902.2400	1.9022	(6.442)	0	0	1,000
2019/11/28	2030	05/11/2020	10.06	Call	Bond Future	5,518.8700	5.5189	5,297.1800	5.2972	(4.017)	0	0	0
2019/11/28	2030	05/11/2020	10.37	Put	Bond Future	1,649.9600	1.6500	1,735.1500	1.7351	5.163	0	0	16,000
2019/11/28	2030	05/11/2020	9.39	Call	Bond Future	3,066.3000	3.0663	2,899.9000	2.8999	(5.427)	0	0	0
2019/11/28	2030	05/11/2020	9.38	Put	Bond Future	3,331.2300	3.3312	3,491.3600	3.4914	4.807	0	0	0
2019/11/28	2030	05/11/2020	8.53	Put	Bond Future	6,241.2400	6.2412	6,490.7400	6.4907	3.998	0	0	0
2019/11/28	2030	05/11/2020	8.53	Call	Bond Future	885.0900	0.8851	809.0200	0.8090	(8.595)	0	0	16,000
2019/11/28	2030	05/11/2020	9.03	Put	Bond Future	4,343.6300	4.3436	4,539.2900	4.5393	4.505	0	0	0
2019/11/28	2030	05/11/2020	9.03	Call	Bond Future	2,006.3500	2.0063	1,876.4400	1.8764	(6.475)	0	0	16,000
2019/11/28	2030	05/11/2020	10.37	Call	Bond Future	6,819.5900	6.8196	6,579.2100	6.5792	(3.525)	0	0	0
2019/11/28	2030	05/11/2020	9.40	Call	Bond Future	3,098.1200	3.0981	2,930.7700	2.9308	(5.402)	0	0	0
2019/11/28	2030	05/11/2020	9.40	Put	Bond Future	3,279.8900	3.2799	3,438.1100	3.4381	4.824	0	0	0
2019/11/28	2032	06/02/2020	9.40	Put	Bond Future	2,304.3600	2.3044	2,463.7700	2.4638	6.918	0	0	0
2019/11/28	2032	06/02/2020			Bond Future	9.5987	93.4549	9.6390	93.1895	0.419	0.0000	0.0000	69,137
2019/11/28	2032	06/02/2020	9.39	Call	Bond Future	951.4600	0.9515	847.3400	0.8473	(10.943)	0	0	0
2019/11/28	2032	06/02/2020	9.39	Put	Bond Future	2,345.1800	2.3452	2,506.4600	2.5065	6.877	0	0	0
2019/11/28	2032	06/02/2020	9.40	Call	Bond Future	978.0800	0.9781	872.0900	0.8721	(10.837)	0	0	0
2019/11/28	2032	06/02/2020	9.38	Call	Bond Future	925.2700	0.9253	823.0200	0.8230	(11.051)	0	0	0
2019/11/28	2032	06/02/2020	9.38	Put	Bond Future	2,386.5000	2.3865	2,549.6500	2.5497	6.836	0	0	0
2019/11/28	2032	07/05/2020	9.19	Call	Bond Future	1,120.9400	1.1209	1,033.8800	1.0339	(7.767)	0	0	0
2019/11/28	2032	07/05/2020			Bond Future	9.6742	90.9975	9.7159	90.7273	0.431	0.0000	0.0000	0
2019/11/28	2032	07/05/2020	9.17	Call	Bond Future	1,076.5200	1.0765	991.8100	0.9918	(7.869)	0	0	0
2019/11/28	2032	07/05/2020	9.17	Put	Bond Future	4,433.1000	4.4331	4,618.6000	4.6186	4.184	0	0	0
2019/11/28	2032	07/05/2020	9.19	Put	Bond Future	4,341.1400	4.3411	4,524.2900	4.5243	4.219	0	0	0
2019/11/28	2032	07/05/2020	9.18	Call	Bond Future	1,098.4900	1.0985	1,012.6100	1.0126	(7.818)	0	0	0
2019/11/28	2032	07/05/2020	9.18	Put	Bond Future	4,386.8400	4.3868	4,571.1700	4.5712	4.202	0	0	0
2019/11/28	2032	06/08/2020	9.46	Put	Bond Future	4,065.8500	4.0658	4,222.1700	4.2222	3.845	0	0	0
2019/11/28	2032	06/08/2020	9.45	Call	Bond Future	2,158.9000	2.1589	2,040.9400	2.0409	(5.464)	0	0	0
2019/11/28	2032	06/08/2020			Bond Future	9.7504	92.6728	9.7936	92.3975	0.444	0.0000	0.0000	0
2019/11/28	2032	06/08/2020	9.46	Call	Bond Future	2,187.5000	2.1875	2,068.5700	2.0686	(5.437)	0	0	0
2019/11/28	2032	06/08/2020	9.45	Put	Bond Future	4,102.8900	4.1029	4,260.1800	4.2602	3.834	0	0	0
2019/11/28	2032	06/08/2020	9.47	Call	Bond Future	2,216.6000	2.2166	2,096.6900	2.0967	(5.410)	0	0	0
2019/11/28	2032	06/08/2020	9.47	Put	Bond Future	4,029.3700	4.0294	4,184.7100	4.1847	3.855	0	0	0
2019/11/28	2032	05/11/2020	9.44	Put	Bond Future	4,884.5500	4.8845	5,047.1300	5.0471	3.328	0	0	0
2019/11/28	2032	05/11/2020	11.08	Call	Bond Future	8,757.3800	8.7574	8,533.4900	8.5335	(2.557)	0	0	0
2019/11/28	2032	05/11/2020	9.77	Put	Bond Future	3,786.3400	3.7863	3,921.6900	3.9217	3.575	0	0	0
2019/11/28	2032	05/11/2020			Bond Future	9.8254	90.2571	9.8702	89.9768	0.456	0.0000	0.0000	0
2019/11/28	2032	05/11/2020	9.76	Call	Bond Future	3,405.5100	3.4055	3,261.3600	3.2614	(4.233)	0	0	0
2019/11/28	2032	05/11/2020	9.76	Put	Bond Future	3,816.3000	3.8163	3,952.4500	3.9525	3.568	0	0	0
2019/11/28	2032	05/11/2020	9.44	Call	Bond Future	2,425.2200	2.4252	2,307.5000	2.3075	(4.854)	0	0	1,000
2019/11/28	2032	05/11/2020	11.08	Put	Bond Future	1,349.1500	1.3491	1,405.5600	1.4056	4.181	0	0	1,000
2019/11/28	2032	05/11/2020	9.77	Call	Bond Future	3,438.5500	3.4386	3,293.6000	3.2936	(4.215)	0	0	0
2019/11/28	2032	05/11/2020	8.94	Put	Bond Future	7,041.5000	7.0415	7,245.9500	7.2460	2.904	0	0	0
2019/11/28	2032	05/11/2020	8.94	Call	Bond Future	1,252.2600	1.2523	1,176.4100	1.1764	(6.057)	0	0	1,000
2019/11/28	2032	05/11/2020	9.75	Call	Bond Future	3,372.9600	3.3730	3,229.6100	3.2296	(4.250)	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
2019/11/28	2032	05/11/2020	9.75	Put	Bond Future	3,846.8200	3.8468	3,983.7700	3.9838	3.560	0	0	0
2019/11/28	2033	06/02/2020			Bond Future	101.1309	101.1309	100.8456	100.8456	(0.282)	0.0000	0.0000	6,260
2019/11/28	2033	07/05/2020			Bond Future	101.8021	101.8021	101.5115	101.5115	(0.285)	0.0000	0.0000	0
2019/11/28	2033	06/08/2020			Bond Future	103.7275	103.7275	103.4313	103.4313	(0.285)	0.0000	0.0000	0
2019/11/28	2033	05/11/2020			Bond Future	104.4540	104.4540	104.1525	104.1525	(0.289)	0.0000	0.0000	0
2019/11/28	2037	06/02/2020	9.67	Call	Bond Future	715.4900	0.7155	620.4400	0.6204	(13.285)	0	0	0
2019/11/28	2037	06/02/2020	9.66	Put	Bond Future	3,620.2900	3.6203	3,856.5300	3.8565	6.525	0	0	0
2019/11/28	2037	06/02/2020			Bond Future	10.0515	87.7381	10.0967	87.4089	0.450	0.0000	0.0000	71,679
2019/11/28	2037	06/02/2020	9.68	Call	Bond Future	738.0300	0.7380	640.9000	0.6409	(13.161)	0	0	0
2019/11/28	2037	06/02/2020	9.68	Put	Bond Future	3,511.9700	3.5120	3,744.0500	3.7440	6.608	0	0	0
2019/11/28	2037	06/02/2020	9.67	Put	Bond Future	3,565.9200	3.5659	3,800.0800	3.8001	6.567	0	0	0
2019/11/28	2037	06/02/2020	9.66	Call	Bond Future	693.2700	0.6933	600.3000	0.6003	(13.410)	0	0	0
2019/11/28	2037	07/05/2020	9.60	Put	Bond Future	5,139.3300	5.1393	5,372.0100	5.3720	4.527	0	0	0
2019/11/28	2037	07/05/2020	9.59	Call	Bond Future	1,163.3300	1.1633	1,062.3200	1.0623	(8.683)	0	0	0
2019/11/28	2037	07/05/2020			Bond Future	10.1317	89.3361	10.1785	89.0010	0.462	0.0000	0.0000	0
2019/11/28	2037	07/05/2020	9.60	Call	Bond Future	1,187.3000	1.1873	1,084.8700	1.0849	(8.627)	0	0	0
2019/11/28	2037	07/05/2020	9.59	Put	Bond Future	5,192.2400	5.1922	5,426.3400	5.4263	4.509	0	0	0
2019/11/28	2037	07/05/2020	9.61	Call	Bond Future	1,211.7700	1.2118	1,107.9100	1.1079	(8.571)	0	0	0
2019/11/28	2037	07/05/2020	9.61	Put	Bond Future	5,087.0100	5.0870	5,318.2600	5.3183	4.546	0	0	0
2019/11/28	2037	06/08/2020	9.88	Put	Bond Future	4,820.4000	4.8204	5,017.8000	5.0178	4.095	0	0	0
2019/11/28	2037	06/08/2020			Bond Future	10.2139	86.7207	10.2623	86.3793	0.474	0.0000	0.0000	0
2019/11/28	2037	06/08/2020	9.87	Call	Bond Future	2,376.2300	2.3762	2,233.4300	2.2334	(6.010)	0	0	0
2019/11/28	2037	06/08/2020	9.87	Put	Bond Future	4,863.2200	4.8632	5,061.7900	5.0618	4.083	0	0	0
2019/11/28	2037	06/08/2020	9.88	Call	Bond Future	2,407.2300	2.4072	2,263.2600	2.2633	(5.981)	0	0	0
2019/11/28	2037	06/08/2020	9.86	Call	Bond Future	2,345.4400	2.3454	2,203.8200	2.2038	(6.038)	0	0	0
2019/11/28	2037	06/08/2020	9.86	Put	Bond Future	4,906.3400	4.9063	5,106.0900	5.1061	4.071	0	0	0
2019/11/28	2037	05/11/2020	10.18	Call	Bond Future	3,868.3600	3.8684	3,692.4000	3.6924	(4.549)	0	0	0
2019/11/28	2037	05/11/2020	10.17	Put	Bond Future	4,673.3900	4.6734	4,846.0300	4.8460	3.694	0	0	0
2019/11/28	2037	05/11/2020			Bond Future	10.2894	88.3537	10.3394	88.0061	0.485	0.0000	0.0000	0
2019/11/28	2037	05/11/2020	10.19	Call	Bond Future	3,903.5100	3.9035	3,726.6100	3.7266	(4.532)	0	0	0
2019/11/28	2037	05/11/2020	10.19	Put	Bond Future	4,602.0300	4.6020	4,772.7900	4.7728	3.711	0	0	0
2019/11/28	2037	05/11/2020	10.17	Call	Bond Future	3,833.3600	3.8334	3,658.3400	3.6583	(4.566)	0	0	0
2019/11/28	2037	05/11/2020	10.18	Put	Bond Future	4,637.5900	4.6376	4,809.2900	4.8093	3.702	0	0	0
2019/11/28	2038	06/02/2020			Bond Future	115.6322	115.6322	115.6314	115.6314	(0.001)	0.0000	0.0000	10,721
2019/11/28	2038	07/05/2020			Bond Future	117.7664	117.7664	117.7657	117.7657	(0.001)	0.0000	0.0000	0
2019/11/28	2038	06/08/2020			Bond Future	118.3000	118.3000	118.2994	118.2994	(0.001)	0.0000	0.0000	0
2019/11/28	2038	05/11/2020			Bond Future	120.5217	120.5217	120.5210	120.5210	(0.001)	0.0000	0.0000	0
2019/11/28	2040	06/02/2020	9.76	Call	Bond Future	579.1300	0.5791	503.2100	0.5032	(13.109)	0	0	0
2019/11/28	2040	06/02/2020	9.00	Put	Bond Future	10,267.8200	10.2678	10,574.3600	10.5744	2.985	0	0	0
2019/11/28	2040	06/02/2020			Bond Future	10.2129	90.0143	10.2530	89.7039	0.393	0.0000	0.0000	47,175
2019/11/28	2040	06/02/2020	9.74	Call	Bond Future	539.4700	0.5395	467.3300	0.4673	(13.372)	0	0	0
2019/11/28	2040	06/02/2020	9.74	Put	Bond Future	4,330.9000	4.3309	4,569.1300	4.5691	5.501	0	0	0
2019/11/28	2040	06/02/2020	8.40	Put	Bond Future	16,014.4500	16.0144	16,324.7300	16.3247	1.938	0	0	0
2019/11/28	2040	06/02/2020	8.40	Call	Bond Future	0.2600	0.0003	0.1700	0.0002	(34.615)	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
2019/11/28	2040	06/02/2020	9.76	Put	Bond Future	4,205.1200		4.2051	4,439.5700	4.4396	5.575	0	0	0
2019/11/28	2040	06/02/2020	9.00	Call	Bond Future	15.6900		0.0157	11.8600	0.0119	(24.410)	0	0	0
2019/11/28	2040	06/02/2020	9.75	Call	Bond Future	559.1300		0.5591	485.1000	0.4851	(13.240)	0	0	0
2019/11/28	2040	06/02/2020	9.75	Put	Bond Future	4,267.7800		4.2678	4,504.1200	4.5041	5.538	0	0	0
2019/11/28	2040	07/05/2020	9.74	Call	Bond Future	1,273.9200		1.2739	1,176.9700	1.1770	(7.610)	0	0	0
2019/11/28	2040	07/05/2020	9.75	Put	Bond Future	5,626.0800		5.6261	5,843.7500	5.8438	3.869	0	0	0
2019/11/28	2040	07/05/2020			Bond Future	10.2948		91.6538	10.3363	91.3378	0.402	0.0000	0.0000	0
2019/11/28	2040	07/05/2020	9.50	Put	Bond Future	7,169.1000		7.1691	7,418.6200	7.4186	3.480	0	0	0
2019/11/28	2040	07/05/2020	9.50	Call	Bond Future	745.7200		0.7457	679.3000	0.6793	(8.907)	0	0	2,640
2019/11/28	2040	07/05/2020	10.00	Put	Bond Future	4,328.2600		4.3283	4,512.4500	4.5125	4.256	0	0	0
2019/11/28	2040	07/05/2020	10.00	Call	Bond Future	2,027.2900		2.0273	1,895.5400	1.8955	(6.499)	0	0	2,640
2019/11/28	2040	07/05/2020	9.74	Put	Bond Future	5,682.8600		5.6829	5,901.8500	5.9018	3.854	0	0	0
2019/11/28	2040	07/05/2020	9.75	Call	Bond Future	1,299.6200		1.2996	1,201.3500	1.2014	(7.561)	0	0	0
2019/11/28	2040	07/05/2020	9.73	Call	Bond Future	1,248.3100		1.2483	1,152.6900	1.1527	(7.660)	0	0	0
2019/11/28	2040	07/05/2020	9.73	Put	Bond Future	5,739.8500		5.7399	5,960.1700	5.9602	3.838	0	0	0
2019/11/28	2040	06/08/2020	10.04	Call	Bond Future	2,527.5300		2.5275	2,391.3700	2.3914	(5.387)	0	0	0
2019/11/28	2040	06/08/2020	10.02	Put	Bond Future	5,232.2500		5.2323	5,420.0500	5.4200	3.589	0	0	0
2019/11/28	2040	06/08/2020	10.03	Call	Bond Future	2,494.5000		2.4945	2,359.4600	2.3595	(5.414)	0	0	0
2019/11/28	2040	06/08/2020			Bond Future	10.3788		88.8300	10.4217	88.5083	0.413	0.0000	0.0000	0
2019/11/28	2040	06/08/2020	10.04	Put	Bond Future	5,139.8300		5.1398	5,325.3900	5.3254	3.610	0	0	0
2019/11/28	2040	06/08/2020	10.02	Call	Bond Future	2,461.9700		2.4620	2,328.0500	2.3281	(5.440)	0	0	0
2019/11/28	2040	06/08/2020	10.03	Put	Bond Future	5,185.7300		5.1857	5,372.4100	5.3724	3.600	0	0	0
2019/11/28	2040	05/11/2020	9.50	Call	Bond Future	1,545.1200		1.5451	1,456.7400	1.4567	(5.720)	0	0	2,000
2019/11/28	2040	05/11/2020	10.00	Call	Bond Future	2,910.3500		2.9104	2,775.1200	2.7751	(4.647)	0	0	2,000
2019/11/28	2040	05/11/2020	10.30	Call	Bond Future	3,937.1600		3.9372	3,774.2400	3.7742	(4.138)	0	0	0
2019/11/28	2040	05/11/2020			Bond Future	10.4562		90.5031	10.5004	90.1754	0.423	0.0000	0.0000	0
2019/11/28	2040	05/11/2020	10.30	Put	Bond Future	5,110.0900		5.1101	5,274.8700	5.2749	3.225	0	0	0
2019/11/28	2040	05/11/2020	9.50	Put	Bond Future	9,131.5200		9.1315	9,370.8400	9.3708	2.621	0	0	0
2019/11/28	2040	05/11/2020	10.00	Put	Bond Future	6,407.0300		6.4070	6,599.5000	6.5995	3.004	0	0	0
2019/11/28	2040	05/11/2020	10.32	Put	Bond Future	5,032.0600		5.0321	5,195.0400	5.1950	3.239	0	0	0
2019/11/28	2040	05/11/2020	10.31	Call	Bond Future	3,973.6900		3.9737	3,809.8700	3.8099	(4.123)	0	0	0
2019/11/28	2040	05/11/2020	11.50	Call	Bond Future	9,302.4400		9.3024	9,052.9100	9.0529	(2.682)	0	0	0
2019/11/28	2040	05/11/2020	11.50	Put	Bond Future	2,057.4300		2.0574	2,135.6000	2.1356	3.799	0	0	2,000
2019/11/28	2040	05/11/2020	10.32	Call	Bond Future	4,010.7300		4.0107	3,846.0100	3.8460	(4.107)	0	0	0
2019/11/28	2040	05/11/2020	10.31	Put	Bond Future	5,070.7700		5.0708	5,234.6500	5.2347	3.232	0	0	0
2019/11/28	2044	06/02/2020	9.77	Put	Bond Future	4,665.1000		4.6651	4,944.0000	4.9440	5.978	0	0	0
2019/11/28	2044	06/02/2020	9.74	Call	Bond Future	442.7900		0.4428	374.3200	0.3743	(15.463)	0	0	328
2019/11/28	2044	06/02/2020	10.78	Put	Bond Future	751.4400		0.7514	824.1500	0.8242	9.676	0	0	328
2019/11/28	2044	06/02/2020			Bond Future	10.2815		86.7097	10.3267	86.3564	0.440	0.0000	0.0000	49,212
2019/11/28	2044	06/02/2020	9.77	Call	Bond Future	495.3900		0.4954	420.9800	0.4210	(15.020)	0	0	0
2019/11/28	2044	06/02/2020	9.09	Put	Bond Future	10,270.7600		10.2708	10,619.4100	10.6194	3.395	0	0	0
2019/11/28	2044	06/02/2020	9.09	Call	Bond Future	17.7600		0.0178	13.1000	0.0131	(26.239)	0	0	328
2019/11/28	2044	06/02/2020	9.74	Put	Bond Future	4,867.4400		4.8674	5,152.2800	5.1523	5.852	0	0	0
2019/11/28	2044	06/02/2020	9.78	Call	Bond Future	513.7600		0.5138	437.3200	0.4373	(14.879)	0	0	0
2019/11/28	2044	06/02/2020	9.76	Put	Bond Future	4,732.0400		4.7320	5,012.9300	5.0129	5.936	0	0	0
2019/11/28	2044	06/02/2020	10.78	Call	Bond Future	4,514.2200		4.5142	4,233.6200	4.2336	(6.216)	0	0	0
2019/11/28	2044	06/02/2020	9.78	Put	Bond Future	4,598.7500		4.5988	4,875.6200	4.8756	6.021	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
2019/11/28	2044	06/02/2020	9.76	Call	Bond Future	477.4800		0.4775	405.0600	0.4051	(15.167)	0	0	0
2019/11/28	2044	07/05/2020	9.45	Put	Bond Future	8,079.5300		8.0795	8,382.0700	8.3821	3.745	0	0	0
2019/11/28	2044	07/05/2020	9.97	Put	Bond Future	4,802.4500		4.8025	5,029.7800	5.0298	4.734	0	0	0
2019/11/28	2044	07/05/2020	9.33	Call	Bond Future	391.0800		0.3911	345.6500	0.3456	(11.617)	0	0	100
2019/11/28	2044	07/05/2020	9.98	Call	Bond Future	1,716.1200		1.7161	1,582.1500	1.5822	(7.807)	0	0	100
2019/11/28	2044	07/05/2020	9.26	Call	Bond Future	328.4100		0.3284	289.0400	0.2890	(11.988)	0	0	556
2019/11/28	2044	07/05/2020	9.81	Call	Bond Future	1,232.2800		1.2323	1,124.9400	1.1249	(8.711)	0	0	0
2019/11/28	2044	07/05/2020	9.79	Put	Bond Future	5,796.1100		5.7961	6,051.5700	6.0516	4.407	0	0	0
2019/11/28	2044	07/05/2020			Bond Future	10.3614		88.2891	10.4081	87.9294	0.451	0.0000	0.0000	0
2019/11/28	2044	07/05/2020	10.81	Call	Bond Future	5,124.3700		5.1244	4,873.5200	4.8735	(4.895)	0	0	0
2019/11/28	2044	07/05/2020	10.81	Put	Bond Future	1,771.0100		1.7710	1,879.8800	1.8799	6.147	0	0	129
2019/11/28	2044	07/05/2020	9.33	Put	Bond Future	9,027.6100		9.0276	9,341.9000	9.3419	3.481	0	0	0
2019/11/28	2044	07/05/2020	9.81	Put	Bond Future	5,678.4900		5.6785	5,930.8700	5.9309	4.444	0	0	0
2019/11/28	2044	07/05/2020	9.79	Call	Bond Future	1,181.4700		1.1815	1,077.2100	1.0772	(8.825)	0	0	0
2019/11/28	2044	07/05/2020	9.45	Call	Bond Future	520.1200		0.5201	462.9400	0.4629	(10.994)	0	0	129
2019/11/28	2044	07/05/2020	9.97	Call	Bond Future	1,685.2500		1.6853	1,552.8600	1.5529	(7.856)	0	0	129
2019/11/28	2044	07/05/2020	9.98	Put	Bond Future	4,751.3300		4.7513	4,977.0800	4.9771	4.751	0	0	0
2019/11/28	2044	07/05/2020	11.09	Call	Bond Future	6,598.8500		6.5988	6,320.2000	6.3202	(4.223)	0	0	0
2019/11/28	2044	07/05/2020	9.26	Put	Bond Future	9,602.6800		9.6027	9,923.0300	9.9230	3.336	0	0	0
2019/11/28	2044	07/05/2020	9.91	Put	Bond Future	5,117.5500		5.1175	5,354.3300	5.3543	4.627	0	0	0
2019/11/28	2044	07/05/2020	9.80	Put	Bond Future	5,736.9800		5.7370	5,990.9000	5.9909	4.426	0	0	0
2019/11/28	2044	07/05/2020	11.09	Put	Bond Future	1,263.3400		1.2633	1,344.4100	1.3444	6.417	0	0	100
2019/11/28	2044	07/05/2020	9.91	Call	Bond Future	1,505.8000		1.5058	1,382.8600	1.3829	(8.164)	0	0	556
2019/11/28	2044	07/05/2020	11.02	Call	Bond Future	6,220.1800		6.2202	5,947.8100	5.9478	(4.379)	0	0	0
2019/11/28	2044	07/05/2020	11.02	Put	Bond Future	1,372.5400		1.3725	1,459.8900	1.4599	6.364	0	0	556
2019/11/28	2044	07/05/2020	9.80	Call	Bond Future	1,206.6200		1.2066	1,100.8200	1.1008	(8.768)	0	0	0
2019/11/28	2044	06/08/2020	9.98	Call	Bond Future	2,192.9000		2.1929	2,053.9700	2.0540	(6.335)	0	0	602
2019/11/28	2044	06/08/2020	11.09	Put	Bond Future	2,083.6300		2.0836	2,188.0900	2.1881	5.013	0	0	602
2019/11/28	2044	06/08/2020	9.01	Call	Bond Future	397.7500		0.3977	359.1500	0.3591	(9.705)	0	0	140
2019/11/28	2044	06/08/2020	9.66	Call	Bond Future	1,317.9500		1.3179	1,219.5400	1.2195	(7.467)	0	0	140
2019/11/28	2044	06/08/2020	9.88	Call	Bond Future	1,893.2700		1.8933	1,767.1400	1.7671	(6.662)	0	0	0
2019/11/28	2044	06/08/2020			Bond Future	10.4432		85.5285	10.4915	85.1622	0.462	0.0000	0.0000	0
2019/11/28	2044	06/08/2020	9.36	Put	Bond Future	9,739.9200		9.7399	10,040.4100	10.0404	3.085	0	0	0
2019/11/28	2044	06/08/2020	9.36	Call	Bond Future	768.1200		0.7681	702.3000	0.7023	(8.569)	0	0	602
2019/11/28	2044	06/08/2020	9.98	Put	Bond Future	5,848.7200		5.8487	6,076.1000	6.0761	3.888	0	0	0
2019/11/28	2044	06/08/2020	9.86	Call	Bond Future	1,836.2500		1.8363	1,712.6700	1.7127	(6.730)	0	0	0
2019/11/28	2044	06/08/2020	9.86	Put	Bond Future	6,481.8000		6.4818	6,724.5300	6.7245	3.745	0	0	0
2019/11/28	2044	06/08/2020	11.09	Call	Bond Future	6,781.9000		6.7819	6,520.0500	6.5200	(3.861)	0	0	0
2019/11/28	2044	06/08/2020	9.01	Put	Bond Future	12,604.4200		12.6044	12,932.1300	12.9321	2.600	0	0	0
2019/11/28	2044	06/08/2020	9.66	Put	Bond Future	7,654.0400		7.6540	7,921.9400	7.9219	3.500	0	0	0
2019/11/28	2044	06/08/2020	9.88	Put	Bond Future	6,372.6000		6.3726	6,612.7800	6.6128	3.769	0	0	0
2019/11/28	2044	06/08/2020	10.93	Call	Bond Future	5,991.4400		5.9914	5,743.6600	5.7437	(4.136)	0	0	0
2019/11/28	2044	06/08/2020	10.93	Put	Bond Future	2,413.9300		2.4139	2,532.4600	2.5325	4.910	0	0	140
2019/11/28	2044	06/08/2020	9.87	Call	Bond Future	1,864.6300		1.8646	1,739.7800	1.7398	(6.696)	0	0	0
2019/11/28	2044	06/08/2020	9.87	Put	Bond Future	6,427.0100		6.4270	6,668.4700	6.6685	3.757	0	0	0
2019/11/28	2044	05/11/2020	11.43	Call	Bond Future	8,755.9900		8.7560	8,481.2800	8.4813	(3.137)	0	0	0
2019/11/28	2044	05/11/2020	9.72	Put	Bond Future	8,361.1800		8.3612	8,617.0900	8.6171	3.061	0	0	0
2019/11/28	2044	05/11/2020	9.97	Call	Bond Future	2,691.9400		2.6919	2,547.9900	2.5480	(5.347)	0	0	568

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
2019/11/28	2044	05/11/2020	9.29	Put	Bond Future	11,255.6300	11.2556	11,552.5100	11.5525	2.638	0	0	0
2019/11/28	2044	05/11/2020	9.96	Put	Bond Future	7,043.0300	7.0430	7,273.2500	7.2733	3.269	0	0	0
2019/11/28	2044	05/11/2020	10.36	Call	Bond Future	4,016.0800	4.0161	3,831.1700	3.8312	(4.604)	0	0	0
2019/11/28	2044	05/11/2020			Bond Future	10.5185	87.1396	10.5683	86.7665	0.473	0.0000	0.0000	0
2019/11/28	2044	05/11/2020	9.72	Call	Bond Future	1,979.3600	1.9794	1,862.1700	1.8622	(5.921)	0	0	1,815
2019/11/28	2044	05/11/2020	9.97	Put	Bond Future	6,992.2300	6.9922	7,221.3800	7.2214	3.277	0	0	0
2019/11/28	2044	05/11/2020	9.96	Call	Bond Future	2,660.9900	2.6610	2,518.1100	2.5181	(5.369)	0	0	0
2019/11/28	2044	05/11/2020	11.38	Call	Bond Future	8,508.7700	8.5088	8,237.2300	8.2372	(3.191)	0	0	0
2019/11/28	2044	05/11/2020	11.38	Put	Bond Future	2,422.0700	2.4221	2,523.6300	2.5236	4.193	0	0	568
2019/11/28	2044	05/11/2020	10.34	Call	Bond Future	3,942.3600	3.9424	3,759.4900	3.7595	(4.639)	0	0	0
2019/11/28	2044	05/11/2020	10.34	Put	Bond Future	5,303.0500	5.3030	5,493.2800	5.4933	3.587	0	0	0
2019/11/28	2044	05/11/2020	11.17	Put	Bond Future	2,812.7100	2.8127	2,928.7000	2.9287	4.124	0	0	1,815
2019/11/28	2044	05/11/2020	11.43	Put	Bond Future	2,338.9500	2.3390	2,437.3400	2.4373	4.207	0	0	1,815
2019/11/28	2044	05/11/2020	8.87	Put	Bond Future	14,681.9700	14.6820	15,008.7100	15.0087	2.225	0	0	0
2019/11/28	2044	05/11/2020	9.29	Call	Bond Future	1,101.6100	1.1016	1,025.3900	1.0254	(6.919)	0	0	568
2019/11/28	2044	05/11/2020	10.36	Put	Bond Future	5,222.4900	5.2225	5,410.6800	5.4107	3.603	0	0	0
2019/11/28	2044	05/11/2020	11.17	Call	Bond Future	7,485.6100	7.4856	7,228.5000	7.2285	(3.435)	0	0	0
2019/11/28	2044	05/11/2020	8.87	Call	Bond Future	592.3300	0.5923	545.9700	0.5460	(7.827)	0	0	1,815
2019/11/28	2044	05/11/2020	10.02	Put	Bond Future	6,741.2500	6.7413	6,965.0500	6.9650	3.320	0	0	0
2019/11/28	2044	05/11/2020	10.02	Call	Bond Future	2,847.8600	2.8479	2,698.5600	2.6986	(5.243)	0	0	1,815
2019/11/28	2044	05/11/2020	10.35	Call	Bond Future	3,979.1500	3.9792	3,795.2500	3.7952	(4.622)	0	0	0
2019/11/28	2044	05/11/2020	10.35	Put	Bond Future	5,262.6400	5.2626	5,451.8400	5.4518	3.595	0	0	0
2019/11/28	2046	06/02/2020			Bond Future	106.5312	106.5312	106.5306	106.5306	(0.001)	0.0000	0.0000	11,575
2019/11/28	2046	07/05/2020			Bond Future	106.7494	106.7494	106.7488	106.7488	(0.001)	0.0000	0.0000	0
2019/11/28	2046	06/08/2020			Bond Future	108.7682	108.7682	108.7678	108.7678	0.000	0.0000	0.0000	0
2019/11/28	2046	05/11/2020			Bond Future	109.0150	109.0150	109.0148	109.0148	0.000	0.0000	0.0000	0
2019/11/28	2050	06/02/2020			Bond Future	108.4775	108.4775	108.2640	108.2640	(0.197)	0.0000	0.0000	11,755
2019/11/28	2050	07/05/2020			Bond Future	110.4798	110.4798	110.2623	110.2623	(0.197)	0.0000	0.0000	0
2019/11/28	2050	06/08/2020			Bond Future	110.6892	110.6892	110.4675	110.4675	(0.200)	0.0000	0.0000	0
2019/11/28	2050	05/11/2020			Bond Future	112.7679	112.7679	112.5421	112.5421	(0.200)	0.0000	0.0000	0
2019/11/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	AL37	06/02/2020			Index Future	677.8200	677.8200	677.0630	677.0630	(0.112)	0.0000	0.0000	0
2019/11/28	AL37	07/05/2020			Index Future	690.1670	690.1670	689.3960	689.3960	(0.112)	0.0000	0.0000	0
2019/11/28	AL37	06/08/2020			Index Future	702.9210	702.9210	702.1360	702.1360	(0.112)	0.0000	0.0000	0
2019/11/28	AL7T	06/02/2020			Index Future	781.3940	781.3940	779.4340	779.4340	(0.251)	0.0000	0.0000	0
2019/11/28	AL7T	07/05/2020			Index Future	795.6280	795.6280	793.6330	793.6330	(0.251)	0.0000	0.0000	0
2019/11/28	AL7T	06/08/2020			Index Future	810.3310	810.3310	808.2990	808.2990	(0.251)	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
2019/11/28	ALBI	06/02/2020			Index Future	696.2260	696.2260	694.2310	694.2310	(0.287)	0.0000	0.0000	414
2019/11/28	ALBI	07/05/2020			Index Future	708.9080	708.9080	706.8770	706.8770	(0.286)	0.0000	0.0000	0
2019/11/28	ALBI	06/08/2020			Index Future	722.0080	722.0080	719.9400	719.9400	(0.286)	0.0000	0.0000	0
2019/11/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2019/11/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C213	28/02/2031			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
2019/11/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2019/11/28	ES33	06/02/2020			Bond Future	11.1012	78.0861	11.1462	77.8331	0.405	0.0000	0.0000	350
2019/11/28	ES33	07/05/2020			Bond Future	11.2230	75.7148	11.2696	75.4572	0.415	0.0000	0.0000	0
2019/11/28	ES33	06/08/2020			Bond Future	11.3474	77.1057	11.3957	76.8432	0.426	0.0000	0.0000	0
2019/11/28	ES33	05/11/2020			Bond Future	11.4738	74.7667	11.5239	74.4994	0.437	0.0000	0.0000	0
2019/11/28	ES42	06/02/2020			Bond Future	11.4524	78.8980	11.4922	78.6442	0.348	0.0000	0.0000	4,919
2019/11/28	ES42	07/05/2020			Bond Future	11.5741	76.0706	11.6154	75.8123	0.357	0.0000	0.0000	0
2019/11/28	ES42	06/08/2020			Bond Future	11.6967	77.4671	11.7395	77.2040	0.366	0.0000	0.0000	0
2019/11/28	ES42	05/11/2020			Bond Future	11.8202	74.6650	11.8646	74.3971	0.376	0.0000	0.0000	0
2019/11/28	GOVI	06/02/2020	703.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GOVI	06/02/2020	703.15	Put	GOVI	147,100.0000	14.7100	167,620.0000	16.7620	13.950	0	0	0
2019/11/28	GOVI	06/02/2020			GOVI	688.4400	688.4400	686.3880	686.3880	(0.298)	0.0000	0.0000	1,243
2019/11/28	GOVI	06/02/2020	703.14	Put	GOVI	147,000.0000	14.7000	167,520.0000	16.7520	13.959	0	0	0
2019/11/28	GOVI	06/02/2020	703.15	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GOVI	06/02/2020	703.13	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GOVI	06/02/2020	703.13	Put	GOVI	146,900.0000	14.6900	167,420.0000	16.7420	13.969	0	0	0
2019/11/28	GOVI	07/05/2020	719.98	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GOVI	07/05/2020			GOVI	700.9800	700.9800	698.8910	698.8910	(0.298)	0.0000	0.0000	0
2019/11/28	GOVI	07/05/2020	719.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GOVI	07/05/2020	720.00	Put	GOVI	190,200.0000	19.0200	211,090.0000	21.1090	10.983	0	0	0
2019/11/28	GOVI	07/05/2020	719.98	Put	GOVI	190,000.0000	19.0000	210,890.0000	21.0890	10.995	0	0	0
2019/11/28	GOVI	07/05/2020	719.99	Put	GOVI	190,100.0000	19.0100	210,990.0000	21.0990	10.989	0	0	0
2019/11/28	GOVI	07/05/2020	720.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GOVI	06/08/2020	728.13	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
2019/11/28	GOVI	06/08/2020	728.12	Put	GOVI	141,860.0000	14.1860	163,130.0000	16.3130	14.994	0	0	0
2019/11/28	GOVI	06/08/2020			GOVI	713.9340	713.9340	711.8070	711.8070	(0.298)	0.0000	0.0000	0
2019/11/28	GOVI	06/08/2020	728.14	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GOVI	06/08/2020	728.14	Put	GOVI	142,060.0000	14.2060	163,330.0000	16.3330	14.973	0	0	0
2019/11/28	GOVI	06/08/2020	728.13	Put	GOVI	141,960.0000	14.1960	163,230.0000	16.3230	14.983	0	0	0
2019/11/28	GOVI	06/08/2020	728.12	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2019/11/28	IGOV	06/02/2020			Index Future	258.9600	258.9600	258.7230	258.7230	(0.092)	0.0000	0.0000	1,011
2019/11/28	IGOV	07/05/2020			Index Future	263.7400	263.7400	263.4990	263.4990	(0.091)	0.0000	0.0000	47
2019/11/28	IGOV	06/08/2020			Index Future	268.6750	268.6750	268.4300	268.4300	(0.091)	0.0000	0.0000	0
2019/11/28	IS02	20/12/2019			Interest Rate Swap	102.7000	102.7000	102.7000	102.7000	0.000	0.0000	0.0000	0
2019/11/28	IS02	23/03/2020			Interest Rate Swap	98.6100	98.6100	98.6100	98.6100	0.000	0.0000	0.0000	0
2019/11/28	IS02	22/06/2020			Interest Rate Swap	102.0600	102.0600	102.0700	102.0700	0.010	0.0000	0.0000	0
2019/11/28	IS02	21/09/2020			Interest Rate Swap	98.7500	98.7500	98.7500	98.7500	0.000	0.0000	0.0000	0
2019/11/28	IS05	17/12/2020			Interest Rate Swap	95.5500	95.5500	95.5700	95.5700	0.021	0.0000	0.0000	0
2019/11/28	IS05	16/03/2021			Interest Rate Swap	94.5600	94.5600	94.5800	94.5800	0.021	0.0000	0.0000	0
2019/11/28	IS05	15/06/2021			Interest Rate Swap	93.5100	93.5100	93.5400	93.5400	0.032	0.0000	0.0000	0
2019/11/28	IS05	21/09/2021			Interest Rate Swap	93.4400	93.4400	93.4800	93.4800	0.043	0.0000	0.0000	0
2019/11/28	IS05	21/12/2021			Interest Rate Swap	95.4200	95.4200	95.4600	95.4600	0.042	0.0000	0.0000	51
2019/11/28	IS05	15/03/2022			Interest Rate Swap	95.3700	95.3700	95.4100	95.4100	0.042	0.0000	0.0000	0
2019/11/28	IS05	21/06/2022			Interest Rate Swap	96.3500	96.3500	96.4100	96.4100	0.062	0.0000	0.0000	0
2019/11/28	IS05	20/09/2022			Interest Rate Swap	100.1200	100.1200	100.1800	100.1800	0.060	0.0000	0.0000	0
2019/11/28	IS05	20/12/2022			Interest Rate Swap	101.2000	101.2000	101.2700	101.2700	0.069	0.0000	0.0000	0
2019/11/28	IS05	22/03/2023			Interest Rate Swap	94.3200	94.3200	94.4100	94.4100	0.095	0.0000	0.0000	0
2019/11/28	IS05	20/06/2023			Interest Rate Swap	100.2600	100.2600	100.3700	100.3700	0.110	0.0000	0.0000	0
2019/11/28	IS05	19/09/2023			Interest Rate Swap	94.7400	94.7400	94.7400	94.7400	0.000	0.0000	0.0000	0
2019/11/28	IS10	17/12/2025			Interest Rate Swap	91.1900	91.1900	91.3900	91.3900	0.219	0.0000	0.0000	0
2019/11/28	IS10	16/03/2026			Interest Rate Swap	88.0700	88.0700	88.2700	88.2700	0.227	0.0000	0.0000	0
2019/11/28	IS10	15/06/2026			Interest Rate Swap	86.7300	86.7300	86.9400	86.9400	0.242	0.0000	0.0000	0
2019/11/28	IS10	21/09/2026			Interest Rate Swap	88.9000	88.9000	89.1100	89.1100	0.236	0.0000	0.0000	0
2019/11/28	IS10	21/12/2026			Interest Rate Swap	92.7500	92.7500	92.9700	92.9700	0.237	0.0000	0.0000	0
2019/11/28	IS10	15/03/2027			Interest Rate Swap	91.2600	91.2600	91.4800	91.4800	0.241	0.0000	0.0000	0
2019/11/28	IS10	21/06/2027			Interest Rate Swap	93.3500	93.3500	93.5700	93.5700	0.236	0.0000	0.0000	0
2019/11/28	IS10	20/09/2027			Interest Rate Swap	98.8900	98.8900	99.1100	99.1100	0.222	0.0000	0.0000	0
2019/11/28	IS10	20/12/2027			Interest Rate Swap	99.2600	99.2600	99.4800	99.4800	0.222	0.0000	0.0000	0
2019/11/28	IS10	22/03/2028			Interest Rate Swap	92.6400	92.6400	92.8800	92.8800	0.259	0.0000	0.0000	0
2019/11/28	IS10	20/06/2028			Interest Rate Swap	100.0200	100.0200	100.2700	100.2700	0.250	0.0000	0.0000	0
2019/11/28	IS10	19/09/2028			Interest Rate Swap	91.6800	91.6800	91.6800	91.6800	0.000	0.0000	0.0000	0
2019/11/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2019/11/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	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
2019/11/28	JBAF 18/12/2019			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2019/11/28	R023 06/02/2020	7.54	Call	Bond Future	607.3400	0.6073	544.8400	0.5448	(10.291)	0	0	0
2019/11/28	R023 06/02/2020			Bond Future	7.4288	104.3667	7.4661	104.2661	0.502	0.0000	0.0000	42,651
2019/11/28	R023 06/02/2020	7.52	Call	Bond Future	571.9300	0.5719	511.2900	0.5113	(10.603)	0	0	0
2019/11/28	R023 06/02/2020	7.52	Put	Bond Future	326.2700	0.3263	366.1700	0.3662	12.229	0	0	0
2019/11/28	R023 06/02/2020	7.54	Put	Bond Future	307.9000	0.3079	345.9400	0.3459	12.355	0	0	0
2019/11/28	R023 06/02/2020	7.53	Call	Bond Future	589.6000	0.5896	528.0300	0.5280	(10.443)	0	0	0
2019/11/28	R023 06/02/2020	7.53	Put	Bond Future	317.0500	0.3170	356.0200	0.3560	12.291	0	0	0
2019/11/28	R023 07/05/2020	6.91	Put	Bond Future	1,449.5200	1.4495	1,532.7000	1.5327	5.738	0	0	0
2019/11/28	R023 07/05/2020			Bond Future	7.4274	102.3353	7.4683	102.2329	0.551	0.0000	0.0000	13,512
2019/11/28	R023 07/05/2020	6.90	Call	Bond Future	139.0700	0.1391	120.5000	0.1205	(13.353)	0	0	0
2019/11/28	R023 07/05/2020	6.90	Put	Bond Future	1,469.1300	1.4691	1,552.8800	1.5529	5.701	0	0	0
2019/11/28	R023 07/05/2020	6.91	Call	Bond Future	144.8900	0.1449	125.7500	0.1257	(13.210)	0	0	0
2019/11/28	R023 07/05/2020	6.89	Call	Bond Future	133.4100	0.1334	115.4100	0.1154	(13.492)	0	0	0
2019/11/28	R023 07/05/2020	6.89	Put	Bond Future	1,488.8900	1.4889	1,573.2100	1.5732	5.663	0	0	0
2019/11/28	R023 06/08/2020	7.26	Call	Bond Future	620.8500	0.6209	575.2500	0.5752	(7.345)	0	0	0
2019/11/28	R023 06/08/2020			Bond Future	7.4106	104.2259	7.4560	104.1217	0.612	0.0000	0.0000	0
2019/11/28	R023 06/08/2020	7.26	Put	Bond Future	968.1500	0.9681	1,026.8200	1.0268	6.060	0	0	0
2019/11/28	R023 06/08/2020	7.27	Call	Bond Future	632.8000	0.6328	586.6900	0.5867	(7.287)	0	0	0
2019/11/28	R023 06/08/2020	7.28	Put	Bond Future	945.9600	0.9460	1,003.6000	1.0036	6.093	0	0	0
2019/11/28	R023 06/08/2020	7.27	Put	Bond Future	956.9900	0.9570	1,015.1500	1.0152	6.077	0	0	0
2019/11/28	R023 06/08/2020	7.28	Call	Bond Future	644.8600	0.6449	598.2300	0.5982	(7.231)	0	0	0
2019/11/28	R023 05/11/2020	7.46	Put	Bond Future	856.9400	0.8569	906.5200	0.9065	5.786	0	0	0
2019/11/28	R023 05/11/2020	7.47	Put	Bond Future	848.9100	0.8489	898.1100	0.8981	5.796	0	0	0
2019/11/28	R023 05/11/2020			Bond Future	7.3920	102.2491	7.4426	102.1431	0.685	0.0000	0.0000	0
2019/11/28	R023 05/11/2020	7.46	Call	Bond Future	999.3100	0.9993	942.8300	0.9428	(5.652)	0	0	0
2019/11/28	R023 05/11/2020	7.47	Call	Bond Future	1,012.2000	1.0122	955.3400	0.9553	(5.617)	0	0	0
2019/11/28	R023 05/11/2020	7.45	Call	Bond Future	986.5000	0.9865	930.4000	0.9304	(5.687)	0	0	0
2019/11/28	R023 05/11/2020	7.45	Put	Bond Future	865.0400	0.8650	915.0000	0.9150	5.775	0	0	0
2019/11/28	R035 06/02/2020	9.60	Call	Bond Future	853.3800	0.8534	754.4500	0.7544	(11.593)	0	0	0
2019/11/28	R035 06/02/2020	9.61	Put	Bond Future	2,988.2900	2.9883	3,179.4600	3.1795	6.397	0	0	0
2019/11/28	R035 06/02/2020			Bond Future	9.8945	96.1174	9.9346	95.8253	0.406	0.0000	0.0000	118,721
2019/11/28	R035 06/02/2020	9.60	Put	Bond Future	3,037.8600	3.0379	3,231.0200	3.2310	6.358	0	0	0
2019/11/28	R035 06/02/2020	9.61	Call	Bond Future	879.2300	0.8792	778.3100	0.7783	(11.478)	0	0	0
2019/11/28	R035 06/02/2020	9.59	Call	Bond Future	828.0000	0.8280	731.0600	0.7311	(11.708)	0	0	0
2019/11/28	R035 06/02/2020	9.59	Put	Bond Future	3,087.9900	3.0880	3,283.1400	3.2831	6.320	0	0	0
2019/11/28	R035 07/05/2020	10.57	Put	Bond Future	1,346.1300	1.3461	1,421.7300	1.4217	5.616	0	0	3,530
2019/11/28	R035 07/05/2020	9.75	Call	Bond Future	2,060.9600	2.0610	1,929.1500	1.9291	(6.396)	0	0	5,000
2019/11/28	R035 07/05/2020	10.75	Put	Bond Future	1,079.5900	1.0796	1,141.5800	1.1416	5.742	0	0	5,000
2019/11/28	R035 07/05/2020	9.48	Put	Bond Future	4,909.6500	4.9096	5,109.9300	5.1099	4.079	0	0	0
2019/11/28	R035 07/05/2020	9.47	Call	Bond Future	1,260.4900	1.2605	1,164.7200	1.1647	(7.598)	0	0	0
2019/11/28	R035 07/05/2020			Bond Future	9.9705	93.3648	10.0120	93.0675	0.416	0.0000	0.0000	0
2019/11/28	R035 07/05/2020	9.11	Put	Bond Future	7,044.4900	7.0445	7,288.9700	7.2890	3.471	0	0	0
2019/11/28	R035 07/05/2020	9.11	Call	Bond Future	547.4000	0.5474	494.5400	0.4945	(9.657)	0	0	5,000
2019/11/28	R035 07/05/2020	9.78	Put	Bond Future	3,541.3100	3.5413	3,703.0100	3.7030	4.566	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
2019/11/28	R035	07/05/2020	10.57	Call	Bond Future	5,507.4800	5.5075	5,285.7400	5.2857	(4.026)	0	0	0
2019/11/28	R035	07/05/2020	9.75	Put	Bond Future	3,664.8800	3.6649	3,830.4100	3.8304	4.517	0	0	0
2019/11/28	R035	07/05/2020	10.75	Call	Bond Future	6,436.0200	6.4360	6,200.6700	6.2007	(3.657)	0	0	0
2019/11/28	R035	07/05/2020	9.48	Call	Bond Future	1,285.5500	1.2856	1,188.4900	1.1885	(7.550)	0	0	0
2019/11/28	R035	07/05/2020	9.47	Put	Bond Future	4,960.6300	4.9606	5,162.2000	5.1622	4.063	0	0	0
2019/11/28	R035	07/05/2020	9.78	Call	Bond Future	2,158.0000	2.1580	2,022.3600	2.0224	(6.285)	0	0	3,530
2019/11/28	R035	07/05/2020	9.18	Put	Bond Future	6,601.2400	6.6012	6,838.0700	6.8381	3.588	0	0	0
2019/11/28	R035	07/05/2020	9.18	Call	Bond Future	657.2000	0.6572	596.6900	0.5967	(9.207)	0	0	3,530
2019/11/28	R035	07/05/2020	9.49	Call	Bond Future	1,311.1200	1.3111	1,212.7800	1.2128	(7.500)	0	0	0
2019/11/28	R035	07/05/2020	9.49	Put	Bond Future	4,859.2700	4.8593	5,058.2700	5.0583	4.095	0	0	0
2019/11/28	R035	06/08/2020	9.00	Put	Bond Future	8,582.7500	8.5827	8,829.6300	8.8296	2.876	0	0	0
2019/11/28	R035	06/08/2020	9.92	Put	Bond Future	3,959.8100	3.9598	4,113.5100	4.1135	3.881	0	0	0
2019/11/28	R035	06/08/2020			Bond Future	10.0469	95.0833	10.0899	94.7803	0.427	0.0000	0.0000	0
2019/11/28	R035	06/08/2020	9.00	Call	Bond Future	720.9200	0.7209	664.8600	0.6649	(7.776)	0	0	24,761
2019/11/28	R035	06/08/2020	9.92	Call	Bond Future	3,055.8100	3.0558	2,906.5700	2.9066	(4.884)	0	0	0
2019/11/28	R035	06/08/2020	9.93	Call	Bond Future	3,090.6800	3.0907	2,940.4200	2.9404	(4.862)	0	0	0
2019/11/28	R035	06/08/2020	9.91	Put	Bond Future	3,996.9100	3.9969	4,151.6200	4.1516	3.871	0	0	0
2019/11/28	R035	06/08/2020	8.75	Put	Bond Future	10,340.2000	10.3402	10,604.2100	10.6042	2.553	0	0	0
2019/11/28	R035	06/08/2020	8.75	Call	Bond Future	457.1000	0.4571	418.1700	0.4182	(8.517)	0	0	3,000
2019/11/28	R035	06/08/2020	9.93	Put	Bond Future	3,922.9900	3.9230	4,075.6700	4.0757	3.892	0	0	0
2019/11/28	R035	06/08/2020	9.91	Call	Bond Future	3,021.1400	3.0211	2,872.9100	2.8729	(4.906)	0	0	0
2019/11/28	R035	05/11/2020	10.34	Put	Bond Future	3,472.6600	3.4727	3,598.4200	3.5984	3.621	0	0	0
2019/11/28	R035	05/11/2020			Bond Future	10.1256	92.3707	10.1700	92.0623	0.439	0.0000	0.0000	0
2019/11/28	R035	05/11/2020	10.33	Call	Bond Future	4,908.2700	4.9083	4,726.3900	4.7264	(3.706)	0	0	0
2019/11/28	R035	05/11/2020	10.33	Put	Bond Future	3,501.3100	3.5013	3,627.8600	3.6279	3.614	0	0	0
2019/11/28	R035	05/11/2020	10.34	Call	Bond Future	4,947.6200	4.9476	4,764.9500	4.7650	(3.692)	0	0	0
2019/11/28	R035	05/11/2020	10.32	Call	Bond Future	4,868.7000	4.8687	4,687.6000	4.6876	(3.720)	0	0	0
2019/11/28	R035	05/11/2020	10.32	Put	Bond Future	3,529.8200	3.5298	3,657.1500	3.6571	3.607	0	0	0
2019/11/28	R186	06/02/2020	8.57	Call	Bond Future	1,489.7900	1.4898	1,354.7200	1.3547	(9.066)	0	0	0
2019/11/28	R186	06/02/2020	8.50	Call	Bond Future	1,271.9700	1.2720	1,148.3000	1.1483	(9.723)	0	0	0
2019/11/28	R186	06/02/2020	8.11	Put	Bond Future	2,368.6300	2.3686	2,532.4800	2.5325	6.918	0	0	0
2019/11/28	R186	06/02/2020			Bond Future	8.4631	111.9057	8.5040	111.6826	0.483	0.0000	0.0000	100,824
2019/11/28	R186	06/02/2020	8.55	Call	Bond Future	1,425.6500	1.4256	1,293.7800	1.2938	(9.250)	0	0	0
2019/11/28	R186	06/02/2020	8.55	Put	Bond Future	952.1900	0.9522	1,043.3800	1.0434	9.577	0	0	0
2019/11/28	R186	06/02/2020	8.11	Call	Bond Future	418.3100	0.4183	359.1000	0.3591	(14.155)	0	0	821
2019/11/28	R186	06/02/2020	8.57	Put	Bond Future	907.7600	0.9078	995.7500	0.9958	9.693	0	0	0
2019/11/28	R186	06/02/2020	9.00	Put	Bond Future	296.5900	0.2966	331.2400	0.3312	11.683	0	0	821
2019/11/28	R186	06/02/2020	8.50	Put	Bond Future	1,070.5500	1.0706	1,169.9400	1.1699	9.284	0	0	821
2019/11/28	R186	06/02/2020	8.56	Call	Bond Future	1,457.5400	1.4575	1,324.0600	1.3241	(9.158)	0	0	0
2019/11/28	R186	06/02/2020	8.56	Put	Bond Future	929.7800	0.9298	1,019.3600	1.0194	9.635	0	0	0
2019/11/28	R186	06/02/2020	9.00	Call	Bond Future	3,180.0200	3.1800	2,991.6100	2.9916	(5.925)	0	0	0
2019/11/28	R186	07/05/2020	7.90	Put	Bond Future	3,851.0300	3.8510	4,026.0600	4.0261	4.545	0	0	2,500
2019/11/28	R186	07/05/2020	8.28	Put	Bond Future	2,475.6900	2.4757	2,610.1700	2.6102	5.432	0	0	0
2019/11/28	R186	07/05/2020	8.93	Call	Bond Future	3,181.6200	3.1816	3,023.6100	3.0236	(4.966)	0	0	0
2019/11/28	R186	07/05/2020	8.09	Put	Bond Future	3,112.7200	3.1127	3,268.1200	3.2681	4.992	0	0	0
2019/11/28	R186	07/05/2020			Bond Future	8.5182	113.9441	8.5612	113.7170	0.505	0.0000	0.0000	1,650
2019/11/28	R186	07/05/2020	8.50	Call	Bond Future	1,760.9200	1.7609	1,644.1900	1.6442	(6.629)	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
2019/11/28	R186	07/05/2020	8.50	Put	Bond Future	1,857.1100	1.8571	1,967.4600	1.9675	5.942	0	0	23,208
2019/11/28	R186	07/05/2020	8.08	Call	Bond Future	801.6400	0.8016	731.0300	0.7310	(8.808)	0	0	0
2019/11/28	R186	07/05/2020	8.08	Put	Bond Future	3,149.1600	3.1492	3,305.6300	3.3056	4.969	0	0	0
2019/11/28	R186	07/05/2020	7.90	Call	Bond Future	520.6700	0.5207	468.6200	0.4686	(9.997)	0	0	0
2019/11/28	R186	07/05/2020	8.28	Call	Bond Future	1,207.5000	1.2075	1,114.9000	1.1149	(7.669)	0	0	6,000
2019/11/28	R186	07/05/2020	8.93	Put	Bond Future	1,032.3300	1.0323	1,101.4000	1.1014	6.691	0	0	6,000
2019/11/28	R186	07/05/2020	8.09	Call	Bond Future	819.4900	0.8195	747.8100	0.7478	(8.747)	0	0	0
2019/11/28	R186	07/05/2020	7.60	Put	Bond Future	5,214.6100	5.2146	5,414.5500	5.4146	3.834	0	0	0
2019/11/28	R186	07/05/2020	7.60	Call	Bond Future	221.7000	0.2217	194.5600	0.1946	(12.242)	0	0	6,000
2019/11/28	R186	07/05/2020	8.07	Call	Bond Future	784.0400	0.7840	714.5100	0.7145	(8.868)	0	0	0
2019/11/28	R186	07/05/2020	8.07	Put	Bond Future	3,185.8700	3.1859	3,343.4200	3.3434	4.945	0	0	0
2019/11/28	R186	06/08/2020	8.38	Put	Bond Future	2,559.4100	2.5594	2,689.0900	2.6891	5.067	0	0	0
2019/11/28	R186	06/08/2020			Bond Future	8.5728	110.7411	8.6182	110.5098	0.529	0.0000	0.0000	0
2019/11/28	R186	06/08/2020	8.37	Call	Bond Future	1,541.5500	1.5416	1,440.9000	1.4409	(6.529)	0	0	0
2019/11/28	R186	06/08/2020	8.37	Put	Bond Future	2,584.0300	2.5840	2,714.7200	2.7147	5.058	0	0	0
2019/11/28	R186	06/08/2020	8.38	Call	Bond Future	1,568.6300	1.5686	1,466.9700	1.4670	(6.481)	0	0	0
2019/11/28	R186	06/08/2020	8.36	Call	Bond Future	1,514.3300	1.5143	1,414.6900	1.4147	(6.580)	0	0	0
2019/11/28	R186	06/08/2020	8.36	Put	Bond Future	2,608.5400	2.6085	2,740.2400	2.7402	5.049	0	0	0
2019/11/28	R186	05/11/2020	8.64	Put	Bond Future	2,451.5800	2.4516	2,563.7300	2.5637	4.575	0	0	0
2019/11/28	R186	05/11/2020	8.65	Call	Bond Future	2,558.7300	2.5587	2,434.6100	2.4346	(4.851)	0	0	0
2019/11/28	R186	05/11/2020			Bond Future	8.6244	112.8219	8.6722	112.5864	0.554	0.0000	0.0000	0
2019/11/28	R186	05/11/2020	8.66	Call	Bond Future	2,589.3800	2.5894	2,464.5200	2.4645	(4.822)	0	0	0
2019/11/28	R186	05/11/2020	8.66	Put	Bond Future	2,413.8100	2.4138	2,524.4600	2.5245	4.584	0	0	0
2019/11/28	R186	05/11/2020	8.64	Call	Bond Future	2,528.6400	2.5286	2,405.2800	2.4053	(4.879)	0	0	0
2019/11/28	R186	05/11/2020	8.65	Put	Bond Future	2,432.4000	2.4324	2,543.7900	2.5438	4.579	0	0	0
2019/11/28	R197	06/02/2020			Bond Future	301.7771	301.7771	301.7700	301.7700	(0.002)	0.0000	0.0000	2,540
2019/11/28	R197	07/05/2020			Bond Future	307.3473	307.3473	307.3402	307.3402	(0.002)	0.0000	0.0000	0
2019/11/28	R197	06/08/2020			Bond Future	305.3661	305.3661	305.3590	305.3590	(0.002)	0.0000	0.0000	0
2019/11/28	R197	05/11/2020			Bond Future	311.1008	311.1008	311.0937	311.0937	(0.002)	0.0000	0.0000	0
2019/11/28	R202	06/02/2020			Bond Future	227.4104	227.4104	226.6617	226.6617	(0.329)	0.0000	0.0000	8,500
2019/11/28	R202	07/05/2020			Bond Future	231.6079	231.6079	230.8457	230.8457	(0.329)	0.0000	0.0000	0
2019/11/28	R202	06/08/2020			Bond Future	231.8485	231.8485	231.0720	231.0720	(0.335)	0.0000	0.0000	0
2019/11/28	R202	05/11/2020			Bond Future	236.2028	236.2028	235.4117	235.4117	(0.335)	0.0000	0.0000	0
2019/11/28	R208	06/02/2020	6.13	Put	Bond Future	500.2300	0.5002	501.7000	0.5017	0.294	0	0	0
2019/11/28	R208	06/02/2020	6.12	Call	Bond Future	0.5500	0.0006	0.5100	0.0005	(7.273)	0	0	0
2019/11/28	R208	06/02/2020			Bond Future	6.5916	102.6310	6.5930	102.6294	0.021	0.0000	0.0000	12,012
2019/11/28	R208	06/02/2020	6.13	Call	Bond Future	0.6200	0.0006	0.5700	0.0006	(8.065)	0	0	0
2019/11/28	R208	06/02/2020	6.12	Put	Bond Future	511.0300	0.5110	512.5100	0.5125	0.290	0	0	0
2019/11/28	R208	06/02/2020	6.14	Call	Bond Future	0.6900	0.0007	0.6400	0.0006	(7.246)	0	0	0
2019/11/28	R208	06/02/2020	6.14	Put	Bond Future	489.4400	0.4894	490.9100	0.4909	0.300	0	0	0
2019/11/28	R208	07/05/2020	4.81	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/28	R208	07/05/2020	4.80	Put	Bond Future	1,341.0500	1.3410	1,342.5400	1.3425	0.111	0	0	0
2019/11/28	R208	07/05/2020			Bond Future	6.3587	101.0970	6.3604	101.0955	0.028	0.0000	0.0000	0
2019/11/28	R208	07/05/2020	4.82	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/28	R208	07/05/2020	4.82	Put	Bond Future	1,323.6600	1.3237	1,325.1500	1.3251	0.113	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
2019/11/28	R208	07/05/2020	4.81	Put	Bond Future	1,332.3500	1.3324	1,333.8400	1.3338	0.112	0	0	0
2019/11/28	R208	07/05/2020	4.80	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2019/11/28	R208	06/08/2020	5.57	Put	Bond Future	248.0100	0.2480	248.9300	0.2489	0.371	0	0	0
2019/11/28	R208	06/08/2020			Bond Future	5.8967	102.9687	5.8991	102.9672	0.040	0.0000	0.0000	0
2019/11/28	R208	06/08/2020	5.56	Call	Bond Future	43.1500	0.0432	42.6000	0.0426	(1.275)	0	0	0
2019/11/28	R208	06/08/2020	5.56	Put	Bond Future	252.4400	0.2524	253.3700	0.2534	0.368	0	0	0
2019/11/28	R208	06/08/2020	5.57	Call	Bond Future	44.9500	0.0450	44.3900	0.0444	(1.246)	0	0	0
2019/11/28	R208	06/08/2020	5.55	Call	Bond Future	41.1300	0.0411	40.6000	0.0406	(1.289)	0	0	0
2019/11/28	R208	06/08/2020	5.55	Put	Bond Future	256.6500	0.2566	257.6000	0.2576	0.370	0	0	0
2019/11/28	R208	05/11/2020	4.78	Call	Bond Future	90.7200	0.0907	89.8800	0.0899	(0.926)	0	0	0
2019/11/28	R208	05/11/2020	4.77	Put	Bond Future	100.8500	0.1009	101.4700	0.1015	0.615	0	0	0
2019/11/28	R208	05/11/2020			Bond Future	4.8011	101.4926	4.8049	101.4912	0.079	0.0000	0.0000	0
2019/11/28	R208	05/11/2020	4.79	Call	Bond Future	93.0000	0.0930	92.1500	0.0921	(0.914)	0	0	0
2019/11/28	R208	05/11/2020	4.79	Put	Bond Future	97.2900	0.0973	97.8900	0.0979	0.617	0	0	0
2019/11/28	R208	05/11/2020	4.78	Put	Bond Future	98.8600	0.0989	99.4700	0.0995	0.617	0	0	0
2019/11/28	R208	05/11/2020	4.77	Call	Bond Future	88.8600	0.0889	88.0300	0.0880	(0.934)	0	0	0
2019/11/28	R209	06/02/2020	9.52	Put	Bond Future	3,058.9400	3.0589	3,261.8700	3.2619	6.634	0	0	0
2019/11/28	R209	06/02/2020			Bond Future	9.9106	73.0940	9.9559	72.8132	0.457	0.0000	0.0000	106,341
2019/11/28	R209	06/02/2020	9.51	Call	Bond Future	549.6900	0.5497	473.5400	0.4735	(13.853)	0	0	0
2019/11/28	R209	06/02/2020	9.51	Put	Bond Future	3,106.6600	3.1067	3,311.3200	3.3113	6.588	0	0	0
2019/11/28	R209	06/02/2020	9.40	Put	Bond Future	3,662.2400	3.6622	3,884.9600	3.8850	6.082	0	0	0
2019/11/28	R209	06/02/2020	9.40	Call	Bond Future	379.9000	0.3799	321.8100	0.3218	(15.291)	0	0	7,500
2019/11/28	R209	06/02/2020	9.52	Call	Bond Future	567.4000	0.5674	489.5200	0.4895	(13.726)	0	0	0
2019/11/28	R209	06/02/2020	9.50	Call	Bond Future	532.3400	0.5323	457.9200	0.4579	(13.980)	0	0	0
2019/11/28	R209	06/02/2020	9.50	Put	Bond Future	3,154.8300	3.1548	3,361.2200	3.3612	6.542	0	0	0
2019/11/28	R209	07/05/2020	9.47	Call	Bond Future	1,076.2800	1.0763	985.5300	0.9855	(8.432)	0	0	0
2019/11/28	R209	07/05/2020			Bond Future	9.9818	71.2741	10.0285	70.9883	0.468	0.0000	0.0000	0
2019/11/28	R209	07/05/2020	9.45	Call	Bond Future	1,034.3000	1.0343	945.9700	0.9460	(8.540)	0	0	0
2019/11/28	R209	07/05/2020	9.45	Put	Bond Future	4,413.2700	4.4133	4,610.7900	4.6108	4.476	0	0	0
2019/11/28	R209	07/05/2020	9.47	Put	Bond Future	4,324.0100	4.3240	4,519.1100	4.5191	4.512	0	0	0
2019/11/28	R209	07/05/2020	9.46	Call	Bond Future	1,055.0800	1.0551	965.5400	0.9655	(8.487)	0	0	0
2019/11/28	R209	07/05/2020	9.46	Put	Bond Future	4,368.3900	4.3684	4,564.7000	4.5647	4.494	0	0	0
2019/11/28	R209	06/08/2020	5.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	R209	06/08/2020	5.55	Put	Bond Future	36,931.0200	36.9310	37,222.2400	37.2222	0.789	0	0	0
2019/11/28	R209	06/08/2020			Bond Future	10.0533	72.5857	10.1014	72.2945	0.479	0.0000	0.0000	0
2019/11/28	R209	06/08/2020	5.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	R209	06/08/2020	5.57	Put	Bond Future	36,714.1800	36.7142	37,005.4000	37.0054	0.793	0	0	0
2019/11/28	R209	06/08/2020	5.56	Put	Bond Future	36,822.5300	36.8225	37,113.7500	37.1138	0.791	0	0	0
2019/11/28	R209	06/08/2020	5.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2019/11/28	R209	05/11/2020	10.02	Call	Bond Future	3,232.3600	3.2324	3,081.9200	3.0819	(4.654)	0	0	0
2019/11/28	R209	05/11/2020			Bond Future	10.1233	70.8010	10.1730	70.5045	0.490	0.0000	0.0000	0
2019/11/28	R209	05/11/2020	10.00	Call	Bond Future	3,169.0200	3.1690	3,020.2600	3.0203	(4.694)	0	0	0
2019/11/28	R209	05/11/2020	10.00	Put	Bond Future	3,913.5400	3.9135	4,061.3000	4.0613	3.776	0	0	0
2019/11/28	R209	05/11/2020	10.02	Put	Bond Future	3,855.3700	3.8554	4,001.4500	4.0014	3.789	0	0	0
2019/11/28	R209	05/11/2020	10.01	Call	Bond Future	3,200.6200	3.2006	3,051.0200	3.0510	(4.674)	0	0	0
2019/11/28	R209	05/11/2020	10.01	Put	Bond Future	3,884.3500	3.8844	4,031.2700	4.0313	3.782	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
2019/11/28	R210	06/02/2020			Bond Future	188.7350		188.7350	188.7326	188.7326	(0.001)	0.0000	0.0000	1,772
2019/11/28	R210	07/05/2020			Bond Future	189.5686		189.5686	189.5662	189.5662	(0.001)	0.0000	0.0000	0
2019/11/28	R210	06/08/2020			Bond Future	193.1538		193.1538	193.1515	193.1515	(0.001)	0.0000	0.0000	0
2019/11/28	R210	05/11/2020			Bond Future	194.0591		194.0591	194.0568	194.0568	(0.001)	0.0000	0.0000	0
2019/11/28	R212	06/02/2020			Bond Future	161.7681		161.7681	161.7636	161.7636	(0.003)	0.0000	0.0000	7,963
2019/11/28	R212	07/05/2020			Bond Future	164.7540		164.7540	164.7494	164.7494	(0.003)	0.0000	0.0000	0
2019/11/28	R212	06/08/2020			Bond Future	165.5760		165.5760	165.5715	165.5715	(0.003)	0.0000	0.0000	0
2019/11/28	R212	05/11/2020			Bond Future	168.6855		168.6855	168.6810	168.6810	(0.003)	0.0000	0.0000	0
2019/11/28	R213	06/02/2020	9.27	Call	Bond Future	915.5600		0.9156	806.7600	0.8068	(11.883)	0	0	0
2019/11/28	R213	06/02/2020	9.26	Put	Bond Future	2,096.4400		2.0964	2,261.0900	2.2611	7.854	0	0	0
2019/11/28	R213	06/02/2020			Bond Future	9.4590		86.5327	9.5045	86.2611	0.480	0.0000	0.0000	24,118
2019/11/28	R213	06/02/2020	9.28	Call	Bond Future	939.5300		0.9395	828.8800	0.8289	(11.777)	0	0	0
2019/11/28	R213	06/02/2020	9.28	Put	Bond Future	2,021.9400		2.0219	2,182.8800	2.1829	7.960	0	0	0
2019/11/28	R213	06/02/2020	9.27	Put	Bond Future	2,058.9700		2.0590	2,221.7600	2.2218	7.906	0	0	0
2019/11/28	R213	06/02/2020	9.26	Call	Bond Future	891.9700		0.8920	785.0300	0.7850	(11.989)	0	0	0
2019/11/28	R213	07/05/2020	9.01	Put	Bond Future	4,073.6100		4.0736	4,266.3000	4.2663	4.730	0	0	0
2019/11/28	R213	07/05/2020	9.00	Call	Bond Future	926.3500		0.9264	843.6800	0.8437	(8.924)	0	0	0
2019/11/28	R213	07/05/2020			Bond Future	9.5281		84.5570	9.5751	84.2805	0.494	0.0000	0.0000	0
2019/11/28	R213	07/05/2020	9.01	Call	Bond Future	945.5200		0.9455	861.6700	0.8617	(8.868)	0	0	0
2019/11/28	R213	07/05/2020	9.00	Put	Bond Future	4,116.3300		4.1163	4,310.2000	4.3102	4.710	0	0	0
2019/11/28	R213	07/05/2020	9.02	Call	Bond Future	964.9300		0.9649	879.9000	0.8799	(8.812)	0	0	0
2019/11/28	R213	07/05/2020	9.02	Put	Bond Future	4,031.1900		4.0312	4,222.7000	4.2227	4.751	0	0	0
2019/11/28	R213	06/08/2020	9.31	Call	Bond Future	1,865.0700		1.8651	1,745.9900	1.7460	(6.385)	0	0	0
2019/11/28	R213	06/08/2020			Bond Future	9.5971		86.1144	9.6459	85.8326	0.508	0.0000	0.0000	0
2019/11/28	R213	06/08/2020	9.29	Call	Bond Future	1,811.4000		1.8114	1,694.4400	1.6944	(6.457)	0	0	0
2019/11/28	R213	06/08/2020	9.29	Put	Bond Future	3,614.4400		3.6144	3,779.2000	3.7792	4.558	0	0	0
2019/11/28	R213	06/08/2020	9.31	Put	Bond Future	3,549.1300		3.5491	3,711.7700	3.7118	4.583	0	0	0
2019/11/28	R213	06/08/2020	9.30	Call	Bond Future	1,838.1400		1.8381	1,720.1100	1.7201	(6.421)	0	0	0
2019/11/28	R213	06/08/2020	9.30	Put	Bond Future	3,581.6600		3.5817	3,745.3500	3.7454	4.570	0	0	0
2019/11/28	R213	05/11/2020	9.60	Put	Bond Future	3,423.3300		3.4233	3,564.2300	3.5642	4.116	0	0	0
2019/11/28	R213	05/11/2020	9.59	Call	Bond Future	2,998.6900		2.9987	2,853.5500	2.8536	(4.840)	0	0	0
2019/11/28	R213	05/11/2020			Bond Future	9.6689		84.1833	9.7195	83.8964	0.523	0.0000	0.0000	0
2019/11/28	R213	05/11/2020	9.60	Call	Bond Future	3,030.2500		3.0302	2,884.2600	2.8843	(4.818)	0	0	0
2019/11/28	R213	05/11/2020	9.59	Put	Bond Future	3,449.0000		3.4490	3,590.7500	3.5907	4.110	0	0	0
2019/11/28	R213	05/11/2020	9.61	Call	Bond Future	3,061.6100		3.0616	2,914.7900	2.9148	(4.796)	0	0	0
2019/11/28	R213	05/11/2020	9.61	Put	Bond Future	3,397.5100		3.3975	3,537.5800	3.5376	4.123	0	0	0
2019/11/28	R214	06/02/2020	9.73	Call	Bond Future	508.1600		0.5082	443.4900	0.4435	(12.726)	0	0	0
2019/11/28	R214	06/02/2020	9.87	Put	Bond Future	2,811.9000		2.8119	2,980.2100	2.9802	5.986	0	0	0
2019/11/28	R214	06/02/2020	10.42	Call	Bond Future	2,528.5900		2.5286	2,353.7900	2.3538	(6.913)	0	0	0
2019/11/28	R214	06/02/2020			Bond Future	10.1805		71.2571	10.2206	71.0016	0.394	0.0000	0.0000	17,680
2019/11/28	R214	06/02/2020	9.71	Call	Bond Future	475.3900		0.4754	413.7500	0.4138	(12.966)	0	0	0
2019/11/28	R214	06/02/2020	9.71	Put	Bond Future	3,591.4900		3.5915	3,785.3500	3.7854	5.398	0	0	0
2019/11/28	R214	06/02/2020	10.42	Put	Bond Future	1,024.8100		1.0248	1,105.5100	1.1055	7.875	0	0	1,000
2019/11/28	R214	06/02/2020	9.73	Put	Bond Future	3,487.2800		3.4873	3,678.1100	3.6781	5.472	0	0	0
2019/11/28	R214	06/02/2020	9.52	Call	Bond Future	233.4800		0.2335	197.3700	0.1974	(15.466)	0	0	1,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2019/11/28	R214	06/02/2020	9.87	Call	Bond Future	780.2000	0.7802	693.0100	0.6930	(11.175)	0	0	1,000
2019/11/28	R214	06/02/2020	9.72	Call	Bond Future	491.5400	0.4915	428.4000	0.4284	(12.845)	0	0	0
2019/11/28	R214	06/02/2020	9.72	Put	Bond Future	3,539.1000	3.5391	3,731.4600	3.7315	5.435	0	0	0
2019/11/28	R214	06/02/2020	9.52	Put	Bond Future	4,671.8200	4.6718	4,891.2100	4.8912	4.696	0	0	0
2019/11/28	R214	07/05/2020	9.77	Put	Bond Future	4,392.6500	4.3926	4,564.0100	4.5640	3.901	0	0	0
2019/11/28	R214	07/05/2020			Bond Future	10.2520	69.2569	10.2933	68.9967	0.403	0.0000	0.0000	0
2019/11/28	R214	07/05/2020	9.76	Call	Bond Future	1,212.8700	1.2129	1,125.1800	1.1252	(7.230)	0	0	0
2019/11/28	R214	07/05/2020	9.76	Put	Bond Future	4,437.8900	4.4379	4,610.3500	4.6104	3.886	0	0	0
2019/11/28	R214	07/05/2020	9.31	Put	Bond Future	6,826.0000	6.8260	7,044.0000	7.0440	3.194	0	0	0
2019/11/28	R214	07/05/2020	10.66	Put	Bond Future	1,614.9600	1.6150	1,696.5500	1.6966	5.052	0	0	1,250
2019/11/28	R214	07/05/2020	9.77	Call	Bond Future	1,235.5600	1.2356	1,146.7700	1.1468	(7.186)	0	0	0
2019/11/28	R214	07/05/2020	9.31	Call	Bond Future	435.9900	0.4360	393.8400	0.3938	(9.668)	0	0	1,250
2019/11/28	R214	07/05/2020	9.91	Put	Bond Future	3,794.5000	3.7945	3,950.4500	3.9505	4.110	0	0	0
2019/11/28	R214	07/05/2020	9.91	Call	Bond Future	1,577.8300	1.5778	1,473.6300	1.4736	(6.604)	0	0	1,250
2019/11/28	R214	07/05/2020	10.66	Call	Bond Future	4,116.8600	4.1169	3,938.3000	3.9383	(4.337)	0	0	0
2019/11/28	R214	07/05/2020	9.75	Call	Bond Future	1,190.4300	1.1904	1,103.8300	1.1038	(7.275)	0	0	0
2019/11/28	R214	07/05/2020	9.75	Put	Bond Future	4,483.4800	4.4835	4,657.0300	4.6570	3.871	0	0	0
2019/11/28	R214	06/08/2020	9.98	Put	Bond Future	4,277.0300	4.2770	4,430.1400	4.4301	3.580	0	0	0
2019/11/28	R214	06/08/2020	9.97	Call	Bond Future	2,047.7200	2.0477	1,936.8100	1.9368	(5.416)	0	0	0
2019/11/28	R214	06/08/2020			Bond Future	10.3237	70.5310	10.3663	70.2661	0.412	0.0000	0.0000	0
2019/11/28	R214	06/08/2020	9.98	Call	Bond Future	2,076.0200	2.0760	1,964.1700	1.9642	(5.388)	0	0	0
2019/11/28	R214	06/08/2020	9.97	Put	Bond Future	4,314.4500	4.3144	4,468.5000	4.4685	3.571	0	0	0
2019/11/28	R214	06/08/2020	9.99	Call	Bond Future	2,104.5200	2.1045	1,991.7300	1.9917	(5.359)	0	0	0
2019/11/28	R214	06/08/2020	9.99	Put	Bond Future	4,239.9100	4.2399	4,392.0800	4.3921	3.589	0	0	0
2019/11/28	R214	05/11/2020	10.26	Put	Bond Future	4,194.2600	4.1943	4,327.7400	4.3277	3.182	0	0	0
2019/11/28	R214	05/11/2020			Bond Future	10.3968	68.5617	10.4406	68.2919	0.422	0.0000	0.0000	0
2019/11/28	R214	05/11/2020	10.25	Call	Bond Future	3,310.1100	3.3101	3,174.4700	3.1745	(4.098)	0	0	0
2019/11/28	R214	05/11/2020	10.25	Put	Bond Future	4,225.5600	4.2256	4,359.7900	4.3598	3.177	0	0	0
2019/11/28	R214	05/11/2020	10.26	Call	Bond Future	3,341.8000	3.3418	3,205.4100	3.2054	(4.081)	0	0	0
2019/11/28	R214	05/11/2020	10.24	Call	Bond Future	3,278.2800	3.2783	3,143.3900	3.1434	(4.115)	0	0	0
2019/11/28	R214	05/11/2020	10.24	Put	Bond Future	4,256.8200	4.2568	4,391.8000	4.3918	3.171	0	0	0
2019/11/28	R248	06/02/2020	9.71	Put	Bond Future	5,002.4000	5.0024	5,297.4800	5.2975	5.899	0	0	0
2019/11/28	R248	06/02/2020			Bond Future	10.2522	90.1896	10.2974	89.8264	0.441	0.0000	0.0000	94,380
2019/11/28	R248	06/02/2020	9.71	Call	Bond Future	431.4500	0.4315	363.3200	0.3633	(15.791)	0	0	0
2019/11/28	R248	06/02/2020	9.70	Put	Bond Future	5,073.8400	5.0738	5,370.9200	5.3709	5.855	0	0	0
2019/11/28	R248	06/02/2020	9.72	Call	Bond Future	448.8200	0.4488	378.6500	0.3787	(15.634)	0	0	0
2019/11/28	R248	06/02/2020	9.72	Put	Bond Future	4,931.6700	4.9317	5,224.7100	5.2247	5.942	0	0	0
2019/11/28	R248	06/02/2020	9.70	Call	Bond Future	414.6500	0.4147	348.6200	0.3485	(15.948)	0	0	0
2019/11/28	R248	07/05/2020	9.79	Call	Bond Future	1,269.8100	1.2698	1,158.3600	1.1584	(8.777)	0	0	0
2019/11/28	R248	07/05/2020	9.77	Put	Bond Future	5,845.6000	5.8456	6,107.1500	6.1072	4.474	0	0	0
2019/11/28	R248	07/05/2020			Bond Future	10.3257	87.3925	10.3724	87.0227	0.452	0.0000	0.0000	0
2019/11/28	R248	07/05/2020	9.79	Put	Bond Future	5,724.3500	5.7243	5,982.6900	5.9827	4.513	0	0	0
2019/11/28	R248	07/05/2020	9.77	Call	Bond Future	1,216.9900	1.2170	1,108.7500	1.1088	(8.894)	0	0	0
2019/11/28	R248	07/05/2020	9.78	Put	Bond Future	5,784.7400	5.7847	6,044.6900	6.0447	4.494	0	0	0
2019/11/28	R248	07/05/2020	9.78	Call	Bond Future	1,243.2300	1.2432	1,133.3900	1.1334	(8.835)	0	0	0
2019/11/28	R248	06/08/2020	9.00	Put	Bond Future	12,770.3800	12.7704	13,107.0600	13.1071	2.636	0	0	0
2019/11/28	R248	06/08/2020	10.20	Call	Bond Future	3,116.3400	3.1163	2,940.0600	2.9401	(5.657)	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
2019/11/28	R248	06/08/2020			Bond Future	10.3996	89.0002	10.4477	88.6235	0.463	0.0000	0.0000	0
2019/11/28	R248	06/08/2020	9.25	Put	Bond Future	10,604.1900	10.6042	10,921.1900	10.9212	2.989	0	0	0
2019/11/28	R248	06/08/2020	9.25	Call	Bond Future	669.9200	0.6699	610.2300	0.6102	(8.910)	0	0	20,640
2019/11/28	R248	06/08/2020	10.18	Call	Bond Future	3,041.4700	3.0415	2,867.7800	2.8678	(5.711)	0	0	0
2019/11/28	R248	06/08/2020	10.18	Put	Bond Future	4,796.3000	4.7963	4,999.3000	4.9993	4.232	0	0	0
2019/11/28	R248	06/08/2020	9.00	Call	Bond Future	410.0800	0.4101	370.0700	0.3701	(9.757)	0	0	3,000
2019/11/28	R248	06/08/2020	10.20	Put	Bond Future	4,708.7200	4.7087	4,909.1300	4.9091	4.256	0	0	0
2019/11/28	R248	06/08/2020	10.19	Call	Bond Future	3,078.8000	3.0788	2,903.8100	2.9038	(5.684)	0	0	0
2019/11/28	R248	06/08/2020	10.19	Put	Bond Future	4,752.3400	4.7523	4,954.0400	4.9540	4.244	0	0	0
2019/11/28	R248	05/11/2020	10.02	Put	Bond Future	6,672.9400	6.6729	6,898.8300	6.8988	3.385	0	0	0
2019/11/28	R248	05/11/2020	10.03	Call	Bond Future	3,049.3900	3.0494	2,890.5600	2.8906	(5.209)	0	0	0
2019/11/28	R248	05/11/2020			Bond Future	10.4748	86.2374	10.5245	85.8538	0.474	0.0000	0.0000	0
2019/11/28	R248	05/11/2020	10.04	Call	Bond Future	3,082.8600	3.0829	2,922.9200	2.9229	(5.188)	0	0	0
2019/11/28	R248	05/11/2020	10.04	Put	Bond Future	6,573.1300	6.5731	6,796.8000	6.7968	3.403	0	0	0
2019/11/28	R248	05/11/2020	10.02	Call	Bond Future	3,016.1000	3.0161	2,858.3800	2.8584	(5.229)	0	0	0
2019/11/28	R248	05/11/2020	10.03	Put	Bond Future	6,622.8700	6.6229	6,847.6500	6.8476	3.394	0	0	0

Total

1165908