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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/03/2020 TO 16/03/2020

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2025             | 07/05/2020 |     | Bond Future        | 134.8260                       | 134.8260                      | 133.4257                 | 133.4257           | (1.039)              | 0.0000       | 0.0000         | 2,069         |
| 2020/03/16 | 2025             | 06/08/2020 |     | Bond Future        | 135.7566                       | 135.7566                      | 134.3311                 | 134.3311           | (1.050)              | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | 2025             | 05/11/2020 |        |      | Bond Future | 138.1625              | 138.1625            | 136.7119        | 136.7119      | (1.050)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2025             | 04/02/2021 |        |      | Bond Future | 139.1076              | 139.1076            | 137.6313        | 137.6313      | (1.061)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2029             | 07/05/2020 |        |      | Bond Future | 96.5789               | 96.5789             | 95.4161         | 95.4161       | (1.204)           | 0.0000       | 0.0000      | 3,814         |
| 2020/03/16 | 2029             | 06/08/2020 |        |      | Bond Future | 98.3248               | 98.3248             | 97.1410         | 97.1410       | (1.204)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2029             | 05/11/2020 |        |      | Bond Future | 98.9241               | 98.9241             | 97.7194         | 97.7194       | (1.218)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2029             | 04/02/2021 |        |      | Bond Future | 100.6954              | 100.6954            | 99.4694         | 99.4694       | (1.218)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.79   | Call | Bond Future | 20.4600               | 0.0205              | 0.1400          | 0.0001        | (99.316)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.78   | Put  | Bond Future | 7,373.3700            | 7.3734              | 11,709.4400     | 11.7094       | 58.807            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.85   | Put  | Bond Future | 6,947.2500            | 6.9473              | 11,274.2600     | 11.2743       | 62.284            | 0            | 0           | 5,820         |
| 2020/03/16 | 2030             | 07/05/2020 | 8.45   | Put  | Bond Future | 9,444.2900            | 9.4443              | 13,797.0500     | 13.7970       | 46.089            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 9.19   | Put  | Bond Future | 4,978.3000            | 4.9783              | 9,199.5100      | 9.1995        | 84.792            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 |        |      | Bond Future | 10.0228               | 89.8364             | 10.8258         | 85.4811       | 8.012             | 0.0000       | 0.0000      | 101,146       |
| 2020/03/16 | 2030             | 07/05/2020 | 8.80   | Call | Bond Future | 21.6500               | 0.0217              | 0.1500          | 0.0002        | (99.307)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.80   | Put  | Bond Future | 7,251.0600            | 7.2511              | 11,584.8400     | 11.5848       | 59.768            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.45   | Call | Bond Future | 2.5300                | 0.0025              | 0.0100          | 0.0000        | (99.605)          | 0            | 0           | 5,000         |
| 2020/03/16 | 2030             | 07/05/2020 | 9.19   | Call | Bond Future | 137.0800              | 0.1371              | 3.0100          | 0.0030        | (97.804)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.79   | Put  | Bond Future | 7,312.1600            | 7.3122              | 11,647.1200     | 11.6471       | 59.284            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.78   | Call | Bond Future | 19.3300               | 0.0193              | 0.1200          | 0.0001        | (99.379)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.90   | Call | Bond Future | 37.1000               | 0.0371              | 0.3600          | 0.0004        | (99.030)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 07/05/2020 | 8.85   | Call | Bond Future | 28.5000               | 0.0285              | 0.2300          | 0.0002        | (99.193)          | 0            | 0           | 5,000         |
| 2020/03/16 | 2030             | 07/05/2020 | 8.90   | Put  | Bond Future | 6,646.5200            | 6.6465              | 10,965.0600     | 10.9651       | 64.974            | 0            | 0           | 5,820         |
| 2020/03/16 | 2030             | 06/08/2020 | 10.70  | Call | Bond Future | 0.0000                | 0.0000              | 1,664.1000      | 1.6641        | 100.000           | 0            | 0           | 470           |
| 2020/03/16 | 2030             | 06/08/2020 | 10.00  | Call | Bond Future | 0.0000                | 0.0000              | 563.5200        | 0.5635        | 100.000           | 0            | 0           | 470           |
| 2020/03/16 | 2030             | 06/08/2020 | 10.05  | Put  | Bond Future | 0.0000                | 0.0000              | 5,546.5700      | 5.5466        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.75   | Put  | Bond Future | 3,544.7800            | 3.5448              | 6,919.8600      | 6.9199        | 95.213            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.42   | Call | Bond Future | 774.4800              | 0.7745              | 136.7400        | 0.1367        | (82.344)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.11   | Call | Bond Future | 409.6300              | 0.4096              | 54.5900         | 0.0546        | (86.673)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 |        |      | Bond Future | 10.1390               | 87.4289             | 10.9768         | 82.9960       | 8.262             | 0.0000       | 0.0000      | 325           |
| 2020/03/16 | 2030             | 06/08/2020 | 10.70  | Put  | Bond Future | 0.0000                | 0.0000              | 3,094.8800      | 3.0949        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.05   | Put  | Bond Future | 6,600.8400            | 6.6008              | 10,721.1700     | 10.7212       | 62.421            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.05   | Call | Bond Future | 357.5600              | 0.3576              | 44.9700         | 0.0450        | (87.423)          | 0            | 0           | 450           |
| 2020/03/16 | 2030             | 06/08/2020 | 8.36   | Put  | Bond Future | 10,554.0300           | 10.5540             | 14,939.6600     | 14.9397       | 41.554            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 8.36   | Call | Bond Future | 50.1500               | 0.0501              | 2.8600          | 0.0029        | (94.297)          | 0            | 0           | 800           |
| 2020/03/16 | 2030             | 06/08/2020 | 8.86   | Put  | Bond Future | 7,615.9300            | 7.6159              | 11,847.9900     | 11.8480       | 55.569            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 8.86   | Call | Bond Future | 223.9900              | 0.2240              | 23.1300         | 0.0231        | (89.674)          | 0            | 0           | 800           |
| 2020/03/16 | 2030             | 06/08/2020 | 9.09   | Call | Bond Future | 391.7300              | 0.3917              | 51.2200         | 0.0512        | (86.925)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.09   | Put  | Bond Future | 6,395.5100            | 6.3955              | 10,487.9200     | 10.4879       | 63.989            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 10.00  | Put  | Bond Future | 0.0000                | 0.0000              | 5,762.3600      | 5.7624        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 10.75  | Call | Bond Future | 0.0000                | 0.0000              | 1,767.8500      | 1.7678        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 10.05  | Call | Bond Future | 0.0000                | 0.0000              | 624.1800        | 0.6242        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.75   | Call | Bond Future | 1,379.2400            | 1.3792              | 321.4000        | 0.3214        | (76.697)          | 0            | 0           | 450           |
| 2020/03/16 | 2030             | 06/08/2020 | 9.42   | Put  | Bond Future | 4,832.7000            | 4.8327              | 8,627.8800      | 8.6279        | 78.531            | 0            | 0           | 800           |
| 2020/03/16 | 2030             | 06/08/2020 | 9.11   | Put  | Bond Future | 6,293.9600            | 6.2940              | 10,371.8400     | 10.3718       | 64.790            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 10.75  | Put  | Bond Future | 0.0000                | 0.0000              | 2,937.7400      | 2.9377        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.20   | Put  | Bond Future | 5,847.3400            | 5.8473              | 9,854.3900      | 9.8544        | 68.528            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.20   | Call | Bond Future | 498.0600              | 0.4981              | 72.1900         | 0.0722        | (85.506)          | 0            | 0           | 323           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Previous Days<br>Closing Price | Today's<br>Closing | Today's<br>Yield | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | 2030             | 06/08/2020 | 8.50   | Put  | Bond Future | 9,698.3600               |                        | 9.6984                         | 14,057.5700        | 14.0576          | 44.948               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 8.50   | Call | Bond Future | 79.0700                  |                        | 0.0791                         | 5.3600             | 0.0054           | (93.221)             | 0            | 0              | 323           |
| 2020/03/16 | 2030             | 06/08/2020 | 9.10   | Call | Bond Future | 400.6100                 |                        | 0.4006                         | 52.8800            | 0.0529           | (86.800)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 06/08/2020 | 9.10   | Put  | Bond Future | 6,344.6400               |                        | 6.3446                         | 10,429.8300        | 10.4298          | 64.388               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.10   | Put  | Bond Future | 12,655.1200              |                        | 12.6551                        | 17,114.4700        | 17.1145          | 35.238               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.73   | Call | Bond Future | 267.4800                 |                        | 0.2675                         | 39.4900            | 0.0395           | (85.236)             | 0            | 0              | 3,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 10.06  | Put  | Bond Future | 3,362.2200               |                        | 3.3622                         | 6,351.7400         | 6.3517           | 88.915               | 0            | 0              | 1,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 9.39   | Put  | Bond Future | 5,706.6200               |                        | 5.7066                         | 9,510.7300         | 9.5107           | 66.661               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.38   | Call | Bond Future | 907.6600                 |                        | 0.9077                         | 211.1600           | 0.2112           | (76.736)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 |        |      | Bond Future | 10.2528                  |                        | 88.9576                        | 11.1255            | 84.4473          | 8.512                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.61   | Call | Bond Future | 1,289.0900               |                        | 1.2891                         | 345.4300           | 0.3454           | (73.204)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.61   | Put  | Bond Future | 4,821.5200               |                        | 4.8215                         | 8,388.2400         | 8.3882           | 73.975               | 0            | 0              | 3,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 8.85   | Put  | Bond Future | 8,301.6300               |                        | 8.3016                         | 12,521.7300        | 12.5217          | 50.835               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.85   | Call | Bond Future | 346.4900                 |                        | 0.3465                         | 56.2100            | 0.0562           | (83.777)             | 0            | 0              | 3,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 8.34   | Put  | Bond Future | 11,184.8000              |                        | 11.1848                        | 15,602.9600        | 15.6030          | 39.501               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.34   | Call | Bond Future | 103.1400                 |                        | 0.1031                         | 10.9200            | 0.0109           | (89.412)             | 0            | 0              | 1,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 9.04   | Put  | Bond Future | 7,328.7500               |                        | 7.3288                         | 11,428.0900        | 11.4281          | 55.935               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.04   | Call | Bond Future | 505.2500                 |                        | 0.5052                         | 94.2100            | 0.0942           | (81.354)             | 0            | 0              | 1,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 9.86   | Put  | Bond Future | 3,955.1500               |                        | 3.9551                         | 7,211.1800         | 7.2112           | 82.324               | 0            | 0              | 14,160        |
| 2020/03/16 | 2030             | 05/11/2020 | 8.36   | Put  | Bond Future | 11,065.3000              |                        | 11.0653                        | 15,478.6600        | 15.4787          | 39.885               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.10   | Call | Bond Future | 55.9800                  |                        | 0.0560                         | 4.9500             | 0.0050           | (91.158)             | 0            | 0              | 3,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 8.73   | Put  | Bond Future | 8,946.5000               |                        | 8.9465                         | 13,228.8900        | 13.2289          | 47.867               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.23   | Put  | Bond Future | 6,418.0100               |                        | 6.4180                         | 10,369.6300        | 10.3696          | 61.571               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 10.06  | Call | Bond Future | 2,321.9500               |                        | 2.3219                         | 801.0900           | 0.8011           | (65.499)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 10.37  | Put  | Bond Future | 2,553.2900               |                        | 2.5533                         | 5,130.6600         | 5.1307           | 100.943              | 0            | 0              | 16,000        |
| 2020/03/16 | 2030             | 05/11/2020 | 9.39   | Call | Bond Future | 922.1100                 |                        | 0.9221                         | 215.8400           | 0.2158           | (76.593)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.38   | Put  | Bond Future | 5,749.6200               |                        | 5.7496                         | 9,563.5000         | 9.5635           | 66.333               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.86   | Call | Bond Future | 1,818.5200               |                        | 1.8185                         | 564.1700           | 0.5642           | (68.976)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.36   | Call | Bond Future | 108.7400                 |                        | 0.1087                         | 11.7200            | 0.0117           | (89.222)             | 0            | 0              | 14,160        |
| 2020/03/16 | 2030             | 05/11/2020 | 8.86   | Put  | Bond Future | 8,248.9200               |                        | 8.2489                         | 12,463.3500        | 12.4634          | 51.091               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.86   | Call | Bond Future | 353.7800                 |                        | 0.3538                         | 57.8300            | 0.0578           | (83.654)             | 0            | 0              | 14,160        |
| 2020/03/16 | 2030             | 05/11/2020 | 9.23   | Call | Bond Future | 708.6400                 |                        | 0.7086                         | 149.8800           | 0.1499           | (78.850)             | 0            | 0              | 3,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 10.47  | Call | Bond Future | 3,459.2800               |                        | 3.4593                         | 1,395.9000         | 1.3959           | (59.648)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 10.47  | Put  | Bond Future | 2,306.9000               |                        | 2.3069                         | 4,753.9000         | 4.7539           | 106.073              | 0            | 0              | 3,000         |
| 2020/03/16 | 2030             | 05/11/2020 | 8.53   | Put  | Bond Future | 10,069.2600              |                        | 10.0693                        | 14,432.8600        | 14.4329          | 43.336               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 8.53   | Call | Bond Future | 167.7700                 |                        | 0.1678                         | 20.9900            | 0.0210           | (87.489)             | 0            | 0              | 16,000        |
| 2020/03/16 | 2030             | 05/11/2020 | 9.03   | Put  | Bond Future | 7,378.5700               |                        | 7.3786                         | 11,484.8500        | 11.4848          | 55.651               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.03   | Call | Bond Future | 495.9500                 |                        | 0.4959                         | 91.8500            | 0.0919           | (81.480)             | 0            | 0              | 16,000        |
| 2020/03/16 | 2030             | 05/11/2020 | 10.37  | Call | Bond Future | 3,177.5800               |                        | 3.1776                         | 1,244.5700         | 1.2446           | (60.833)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.40   | Call | Bond Future | 936.7000                 |                        | 0.9367                         | 220.5900           | 0.2206           | (76.450)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 05/11/2020 | 9.40   | Put  | Bond Future | 5,663.8100               |                        | 5.6638                         | 9,458.0800         | 9.4581           | 66.991               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 9.12   | Call | Bond Future | 776.6900                 |                        | 0.7767                         | 198.8000           | 0.1988           | (74.404)             | 0            | 0              | 1,000         |
| 2020/03/16 | 2030             | 04/02/2021 | 8.36   | Call | Bond Future | 211.1900                 |                        | 0.2112                         | 36.0300            | 0.0360           | (82.940)             | 0            | 0              | 800           |
| 2020/03/16 | 2030             | 04/02/2021 | 9.16   | Call | Bond Future | 824.1000                 |                        | 0.8241                         | 215.2000           | 0.2152           | (73.887)             | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 9.15   | Put  | Bond Future | 7,546.1500               |                        | 7.5462                         | 11,535.0600        | 11.5351          | 52.860               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 04/02/2021 |        |      | Bond Future | 10.3778                  |                        | 86.5227                        | 11.2889            | 81.9327          | 8.780                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 8.37   | Put  | Bond Future | 11,584.3500              |                        | 11.5843                        | 15,996.2700        | 15.9963          | 38.085               | 0            | 0              | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 8.37   | Call | Bond Future | 214.8600                 |                        | 0.2149                         | 36.8100            | 0.0368           | (82.868)             | 0            | 0              | 1,000         |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | 2030             | 04/02/2021 | 9.17   | Call | Bond Future | 836.0200              | 0.8360              | 219.3400        | 0.2193        | (73.764)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 9.17   | Put  | Bond Future | 7,455.0400            | 7.4550              | 11,428.3300     | 11.4283       | 53.297            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 9.12   | Put  | Bond Future | 7,683.7400            | 7.6837              | 11,695.8200     | 11.6958       | 52.215            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 8.36   | Put  | Bond Future | 11,642.0200           | 11.6420             | 16,056.8300     | 16.0568       | 37.921            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 9.16   | Put  | Bond Future | 7,500.6300            | 7.5006              | 11,481.7000     | 11.4817       | 53.076            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 9.15   | Call | Bond Future | 812.0600              | 0.8121              | 211.0000        | 0.2110        | (74.017)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 8.86   | Put  | Bond Future | 8,939.3700            | 8.9394              | 13,128.9300     | 13.1289       | 46.866            | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 8.86   | Call | Bond Future | 515.7500              | 0.5158              | 115.3400        | 0.1153        | (77.636)          | 0            | 0           | 800           |
| 2020/03/16 | 2030             | 04/02/2021 | 10.20  | Call | Bond Future | 2,808.3700            | 2.8084              | 1,131.0400      | 1.1310        | (59.726)          | 0            | 0           | 0             |
| 2020/03/16 | 2030             | 04/02/2021 | 10.20  | Put  | Bond Future | 3,743.0200            | 3.7430              | 6,655.6600      | 6.6557        | 77.815            | 0            | 0           | 1,800         |
| 2020/03/16 | 2032             | 07/05/2020 | 9.19   | Call | Bond Future | 14.3200               | 0.0143              | 0.0600          | 0.0001        | (99.581)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.54   | Put  | Bond Future | 6,269.4300            | 6.2694              | 11,036.1600     | 11.0362       | 76.031            | 0            | 0           | 3,000         |
| 2020/03/16 | 2032             | 07/05/2020 | 8.82   | Call | Bond Future | 1.3200                | 0.0013              | 0.0000          | 0.0000        | (100.000)         | 0            | 0           | 3,000         |
| 2020/03/16 | 2032             | 07/05/2020 | 9.20   | Call | Bond Future | 15.2100               | 0.0152              | 0.0700          | 0.0001        | (99.540)          | 0            | 0           | 7,500         |
| 2020/03/16 | 2032             | 07/05/2020 |        |      | Bond Future | 10.5257               | 85.6959             | 11.3733         | 80.8398       | 8.053             | 0.0000       | 0.0000      | 82,097        |
| 2020/03/16 | 2032             | 07/05/2020 | 9.17   | Call | Bond Future | 12.6700               | 0.0127              | 0.0500          | 0.0001        | (99.605)          | 0            | 0           | 3,000         |
| 2020/03/16 | 2032             | 07/05/2020 | 9.17   | Put  | Bond Future | 8,670.8400            | 8.6708              | 13,514.3900     | 13.5144       | 55.860            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.54   | Call | Bond Future | 90.7500               | 0.0907              | 1.3100          | 0.0013        | (98.556)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.00   | Put  | Bond Future | 9,832.4900            | 9.8325              | 14,684.5900     | 14.6846       | 49.348            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.00   | Call | Bond Future | 4.0800                | 0.0041              | 0.0100          | 0.0000        | (99.755)          | 0            | 0           | 7,500         |
| 2020/03/16 | 2032             | 07/05/2020 | 9.50   | Put  | Bond Future | 6,518.4500            | 6.5185              | 11,299.5000     | 11.2995       | 73.346            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.50   | Call | Bond Future | 76.1000               | 0.0761              | 0.9800          | 0.0010        | (98.712)          | 0            | 0           | 7,500         |
| 2020/03/16 | 2032             | 07/05/2020 | 9.30   | Put  | Bond Future | 7,803.8000            | 7.8038              | 12,632.9200     | 12.6329       | 61.882            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.30   | Call | Bond Future | 27.2300               | 0.0272              | 0.1800          | 0.0002        | (99.339)          | 0            | 0           | 7,500         |
| 2020/03/16 | 2032             | 07/05/2020 | 9.19   | Put  | Bond Future | 8,536.1100            | 8.5361              | 13,378.0200     | 13.3780       | 56.723            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 8.82   | Put  | Bond Future | 11,090.6900           | 11.0907             | 15,945.5400     | 15.9455       | 43.774            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.20   | Put  | Bond Future | 8,468.9100            | 8.4689              | 13,309.9400     | 13.3099       | 57.162            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.18   | Call | Bond Future | 13.4700               | 0.0135              | 0.0600          | 0.0001        | (99.555)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 07/05/2020 | 9.18   | Put  | Bond Future | 8,603.4100            | 8.6034              | 13,446.1700     | 13.4462       | 56.289            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 8.79   | Put  | Bond Future | 11,941.1800           | 11.9412             | 16,839.0600     | 16.8391       | 41.017            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 9.29   | Put  | Bond Future | 8,704.2700            | 8.7043              | 13,440.6000     | 13.4406       | 54.414            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 9.46   | Put  | Bond Future | 7,701.9500            | 7.7020              | 12,334.9600     | 12.3350       | 60.154            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 9.45   | Call | Bond Future | 342.6400              | 0.3426              | 39.7800         | 0.0398        | (88.390)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 |        |      | Bond Future | 10.6465               | 87.2240             | 11.5281         | 82.2813       | 8.281             | 0.0000       | 0.0000      | 300           |
| 2020/03/16 | 2032             | 06/08/2020 | 9.91   | Call | Bond Future | 886.3800              | 0.8864              | 156.9300        | 0.1569        | (82.295)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 9.91   | Put  | Bond Future | 5,349.2300            | 5.3492              | 9,562.5300      | 9.5625        | 78.765            | 0            | 0           | 800           |
| 2020/03/16 | 2032             | 06/08/2020 | 8.79   | Call | Bond Future | 47.2400               | 0.0472              | 2.3700          | 0.0024        | (94.983)          | 0            | 0           | 800           |
| 2020/03/16 | 2032             | 06/08/2020 | 9.29   | Call | Bond Future | 228.6800              | 0.2287              | 22.2600         | 0.0223        | (90.266)          | 0            | 0           | 800           |
| 2020/03/16 | 2032             | 06/08/2020 | 9.46   | Call | Bond Future | 350.9100              | 0.3509              | 41.1700         | 0.0412        | (88.268)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 9.45   | Put  | Bond Future | 7,759.3100            | 7.7593              | 12,399.2000     | 12.3992       | 59.798            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 9.47   | Call | Bond Future | 359.3300              | 0.3593              | 42.5900         | 0.0426        | (88.147)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 06/08/2020 | 9.47   | Put  | Bond Future | 7,644.8000            | 7.6448              | 12,270.8100     | 12.2708       | 60.512            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 9.61   | Put  | Bond Future | 7,722.2000            | 7.7222              | 12,197.4500     | 12.1974       | 57.953            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 10.99  | Call | Bond Future | 3,858.3500            | 3.8583              | 1,552.8300      | 1.5528        | (59.754)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 9.44   | Put  | Bond Future | 8,636.4100            | 8.6364              | 13,245.8900     | 13.2459       | 53.373            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 11.08  | Call | Bond Future | 4,137.2900            | 4.1373              | 1,706.9200      | 1.7069        | (58.743)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 9.77   | Put  | Bond Future | 6,915.1100            | 6.9151              | 11,242.9900     | 11.2430       | 62.586            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | 2032             | 05/11/2020 |        |      | Bond Future | 10.7712               | 84.5914             | 11.6881         | 79.5623       | 8.513             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 10.99  | Put  | Bond Future | 2,618.4100            | 2.6184              | 5,342.0000      | 5.3420        | 104.017           | 0            | 0           | 3,000         |
| 2020/03/16 | 2032             | 05/11/2020 | 9.76   | Call | Bond Future | 887.3000              | 0.8873              | 195.9800        | 0.1960        | (77.913)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 9.76   | Put  | Bond Future | 6,963.7900            | 6.9638              | 11,301.5800     | 11.3016       | 62.291            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 9.11   | Call | Bond Future | 259.0500              | 0.2591              | 36.1600         | 0.0362        | (86.041)          | 0            | 0           | 3,000         |
| 2020/03/16 | 2032             | 05/11/2020 | 9.61   | Call | Bond Future | 693.2900              | 0.6933              | 139.4300        | 0.1394        | (79.889)          | 0            | 0           | 3,000         |
| 2020/03/16 | 2032             | 05/11/2020 | 9.44   | Call | Bond Future | 511.3800              | 0.5114              | 91.7500         | 0.0918        | (82.058)          | 0            | 0           | 1,000         |
| 2020/03/16 | 2032             | 05/11/2020 | 11.08  | Put  | Bond Future | 2,394.7600            | 2.3948              | 4,993.5000      | 4.9935        | 108.518           | 0            | 0           | 1,000         |
| 2020/03/16 | 2032             | 05/11/2020 | 9.77   | Call | Bond Future | 901.6200              | 0.9016              | 200.3900        | 0.2004        | (77.774)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 9.11   | Put  | Bond Future | 10,563.7400           | 10.5637             | 15,369.9600     | 15.3700       | 45.497            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 8.94   | Put  | Bond Future | 11,628.0200           | 11.6280             | 16,504.9200     | 16.5049       | 41.941            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 8.94   | Call | Bond Future | 173.0800              | 0.1731              | 20.8700         | 0.0209        | (87.942)          | 0            | 0           | 1,000         |
| 2020/03/16 | 2032             | 05/11/2020 | 9.75   | Call | Bond Future | 873.3300              | 0.8733              | 191.7300        | 0.1917        | (78.046)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 05/11/2020 | 9.75   | Put  | Bond Future | 7,012.8900            | 7.0129              | 11,360.4000     | 11.3604       | 61.993            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 10.82  | Put  | Bond Future | 3,963.3500            | 3.9633              | 7,061.3700      | 7.0614        | 78.167            | 0            | 0           | 800           |
| 2020/03/16 | 2032             | 04/02/2021 | 9.29   | Call | Bond Future | 568.6800              | 0.5687              | 128.2100        | 0.1282        | (77.455)          | 0            | 0           | 800           |
| 2020/03/16 | 2032             | 04/02/2021 | 9.63   | Call | Bond Future | 946.3500              | 0.9464              | 251.9100        | 0.2519        | (73.381)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 |        |      | Bond Future | 10.9049               | 86.0860             | 11.8595         | 80.9681       | 8.754             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 8.79   | Put  | Bond Future | 13,347.7500           | 13.3478             | 18,262.9000     | 18.2629       | 36.824            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 8.79   | Call | Bond Future | 246.2600              | 0.2463              | 43.5500         | 0.0436        | (82.315)          | 0            | 0           | 800           |
| 2020/03/16 | 2032             | 04/02/2021 | 9.61   | Call | Bond Future | 920.2100              | 0.9202              | 242.6800        | 0.2427        | (73.628)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 9.61   | Put  | Bond Future | 8,629.9300            | 8.6299              | 13,070.2600     | 13.0703       | 51.453            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 10.82  | Call | Bond Future | 3,486.1400            | 3.4861              | 1,466.3000      | 1.4663        | (57.939)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 9.29   | Put  | Bond Future | 10,332.7800           | 10.3328             | 15,010.1700     | 15.0102       | 45.267            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 9.63   | Put  | Bond Future | 8,529.7300            | 8.5297              | 12,953.1500     | 12.9532       | 51.859            | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 9.62   | Call | Bond Future | 933.1000              | 0.9331              | 247.2100        | 0.2472        | (73.507)          | 0            | 0           | 0             |
| 2020/03/16 | 2032             | 04/02/2021 | 9.62   | Put  | Bond Future | 8,579.6200            | 8.5796              | 13,011.5900     | 13.0116       | 51.657            | 0            | 0           | 0             |
| 2020/03/16 | 2033             | 07/05/2020 |        |      | Bond Future | 95.6099               | 95.6099             | 95.6109         | 95.6109       | 0.001             | 0.0000       | 0.0000      | 7,065         |
| 2020/03/16 | 2033             | 06/08/2020 |        |      | Bond Future | 97.3384               | 97.3384             | 97.3394         | 97.3394       | 0.001             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2033             | 05/11/2020 |        |      | Bond Future | 97.8419               | 97.8419             | 97.8430         | 97.8430       | 0.001             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2033             | 04/02/2021 |        |      | Bond Future | 99.5940               | 99.5940             | 99.5952         | 99.5952       | 0.001             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 9.60   | Put  | Bond Future | 9,570.2600            | 9.5703              | 14,601.7300     | 14.6017       | 52.574            | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 9.59   | Call | Bond Future | 13.9400               | 0.0139              | 0.0800          | 0.0001        | (99.426)          | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 9.70   | Put  | Bond Future | 8,819.5300            | 8.8195              | 13,838.3400     | 13.8383       | 56.906            | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 |        |      | Bond Future | 10.9516               | 83.7328             | 11.7680         | 78.6865       | 7.454             | 0.0000       | 0.0000      | 77,974        |
| 2020/03/16 | 2037             | 07/05/2020 | 9.60   | Call | Bond Future | 14.8900               | 0.0149              | 0.0900          | 0.0001        | (99.396)          | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 9.59   | Put  | Bond Future | 9,646.1900            | 9.6462              | 14,678.6000     | 14.6786       | 52.170            | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 9.70   | Call | Bond Future | 27.7000               | 0.0277              | 0.2400          | 0.0002        | (99.134)          | 0            | 0           | 7,500         |
| 2020/03/16 | 2037             | 07/05/2020 | 9.61   | Call | Bond Future | 15.8900               | 0.0159              | 0.1000          | 0.0001        | (99.371)          | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 9.61   | Put  | Bond Future | 9,494.4700            | 9.4945              | 14,524.9500     | 14.5249       | 52.983            | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 10.00  | Put  | Bond Future | 6,686.5000            | 6.6865              | 11,607.2800     | 11.6073       | 73.593            | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 07/05/2020 | 10.00  | Call | Bond Future | 128.5000              | 0.1285              | 3.0100          | 0.0030        | (97.658)          | 0            | 0           | 7,500         |
| 2020/03/16 | 2037             | 06/08/2020 | 9.88   | Put  | Bond Future | 8,610.9900            | 8.6110              | 13,387.2200     | 13.3872       | 55.467            | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 06/08/2020 |        |      | Bond Future | 11.0741               | 80.9659             | 11.9220         | 75.8297       | 7.657             | 0.0000       | 0.0000      | 300           |
| 2020/03/16 | 2037             | 06/08/2020 | 9.87   | Call | Bond Future | 409.8800              | 0.4099              | 57.7200         | 0.0577        | (85.918)          | 0            | 0           | 0             |
| 2020/03/16 | 2037             | 06/08/2020 | 9.87   | Put  | Bond Future | 8,675.0200            | 8.6750              | 13,459.0800     | 13.4591       | 55.148            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | 2037             | 06/08/2020 | 9.88   | Call | Bond Future | 419.6700                       | 0.4197                         | 59.6800                  | 0.0597             | (85.779)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 06/08/2020 | 9.86   | Call | Bond Future | 400.2600                       | 0.4003                         | 55.8100                  | 0.0558             | (86.057)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 06/08/2020 | 9.86   | Put  | Bond Future | 8,739.3000                     | 8.7393                         | 13,531.0700              | 13.5311            | 54.830               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 05/11/2020 | 10.18  | Call | Bond Future | 1,040.5400                     | 1.0405                         | 263.3800                 | 0.2634             | (74.688)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 05/11/2020 | 10.17  | Put  | Bond Future | 7,836.5100                     | 7.8365                         | 12,296.0000              | 12.2960            | 56.907               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 05/11/2020 |        |      | Bond Future | 11.1926                        | 82.3815                        | 12.0718                  | 77.1555            | 7.856                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2037             | 05/11/2020 | 10.19  | Call | Bond Future | 1,057.0200                     | 1.0570                         | 269.0800                 | 0.2691             | (74.544)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 05/11/2020 | 10.19  | Put  | Bond Future | 7,727.7800                     | 7.7278                         | 12,165.8000              | 12.1658            | 57.429               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 05/11/2020 | 10.17  | Call | Bond Future | 1,024.2400                     | 1.0242                         | 257.7700                 | 0.2578             | (74.833)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 05/11/2020 | 10.18  | Put  | Bond Future | 7,782.0100                     | 7.7820                         | 12,230.8100              | 12.2308            | 57.168               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.35  | Call | Bond Future | 1,700.6600                     | 1.7007                         | 586.6600                 | 0.5867             | (65.504)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.27  | Call | Bond Future | 1,550.6600                     | 1.5507                         | 520.1400                 | 0.5201             | (66.457)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.85  | Call | Bond Future | 2,846.4700                     | 2.8465                         | 1,153.9100               | 1.1539             | (59.462)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.28  | Put  | Bond Future | 8,371.1300                     | 8.3711                         | 12,648.6400              | 12.6486            | 51.098               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 |        |      | Bond Future | 11.3207                        | 79.5798                        | 12.2342                  | 74.2615            | 8.070                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 9.65   | Put  | Bond Future | 12,019.5900                    | 12.0196                        | 16,845.7800              | 16.8458            | 40.153               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 9.65   | Call | Bond Future | 665.5900                       | 0.6656                         | 173.4700                 | 0.1735             | (73.937)             | 0            | 0              | 72            |
| 2020/03/16 | 2037             | 04/02/2021 | 10.35  | Put  | Bond Future | 8,018.2200                     | 8.0182                         | 12,222.5300              | 12.2225            | 52.434               | 0            | 0              | 72            |
| 2020/03/16 | 2037             | 04/02/2021 | 11.90  | Call | Bond Future | 6,200.4200                     | 6.2004                         | 3,226.9600               | 3.2270             | (47.956)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.27  | Put  | Bond Future | 8,422.4200                     | 8.4224                         | 12,710.2100              | 12.7102            | 50.909               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.85  | Put  | Bond Future | 5,818.5300                     | 5.8185                         | 9,444.2800               | 9.4443             | 62.314               | 0            | 0              | 72            |
| 2020/03/16 | 2037             | 04/02/2021 | 10.28  | Call | Bond Future | 1,568.9400                     | 1.5689                         | 528.1400                 | 0.5281             | (66.338)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.48  | Put  | Bond Future | 7,391.1800                     | 7.3912                         | 11,454.0800              | 11.4541            | 54.970               | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.48  | Call | Bond Future | 1,962.8600                     | 1.9629                         | 707.4500                 | 0.7075             | (63.958)             | 0            | 0              | 240           |
| 2020/03/16 | 2037             | 04/02/2021 | 11.90  | Put  | Bond Future | 2,762.3700                     | 2.7624                         | 5,107.2200               | 5.1072             | 84.885               | 0            | 0              | 240           |
| 2020/03/16 | 2037             | 04/02/2021 | 10.29  | Call | Bond Future | 1,587.3500                     | 1.5874                         | 536.2300                 | 0.5362             | (66.219)             | 0            | 0              | 0             |
| 2020/03/16 | 2037             | 04/02/2021 | 10.29  | Put  | Bond Future | 8,320.0600                     | 8.3201                         | 12,587.2500              | 12.5872            | 51.288               | 0            | 0              | 0             |
| 2020/03/16 | 2038             | 07/05/2020 |        |      | Bond Future | 110.2295                       | 110.2295                       | 110.2308                 | 110.2308           | 0.001                | 0.0000       | 0.0000         | 11,277        |
| 2020/03/16 | 2038             | 06/08/2020 |        |      | Bond Future | 110.5271                       | 110.5271                       | 110.5284                 | 110.5284           | 0.001                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2038             | 05/11/2020 |        |      | Bond Future | 112.4860                       | 112.4860                       | 112.4875                 | 112.4875           | 0.001                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2038             | 04/02/2021 |        |      | Bond Future | 112.7799                       | 112.7799                       | 112.7816                 | 112.7816           | 0.001                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 9.74   | Call | Bond Future | 21.5100                        | 0.0215                         | 0.1400                   | 0.0001             | (99.349)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 9.75   | Put  | Bond Future | 9,916.4300                     | 9.9164                         | 15,386.7500              | 15.3867            | 55.164               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 11.10  | Put  | Bond Future | 0.0000                         | 0.0000                         | 5,588.0600               | 5.5881             | 100.000              | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 9.85   | Put  | Bond Future | 9,116.1100                     | 9.1161                         | 14,568.4000              | 14.5684            | 59.809               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 |        |      | Bond Future | 11.0613                        | 86.0867                        | 11.9033                  | 80.5936            | 7.612                | 0.0000       | 0.0000         | 59,043        |
| 2020/03/16 | 2040             | 07/05/2020 | 9.74   | Put  | Bond Future | 9,997.5500                     | 9.9975                         | 15,469.2100              | 15.4692            | 54.730               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 9.75   | Call | Bond Future | 22.8700                        | 0.0229                         | 0.1600                   | 0.0002             | (99.300)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 10.00  | Put  | Bond Future | 7,957.5600                     | 7.9576                         | 13,362.6000              | 13.3626            | 67.923               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 10.00  | Call | Bond Future | 89.4900                        | 0.0895                         | 1.5000                   | 0.0015             | (98.324)             | 0            | 0              | 2,640         |
| 2020/03/16 | 2040             | 07/05/2020 | 9.50   | Put  | Bond Future | 11,994.4800                    | 11.9945                        | 17,483.5200              | 17.4835            | 45.763               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 9.50   | Call | Bond Future | 4.0000                         | 0.0040                         | 0.0100                   | 0.0000             | (99.750)             | 0            | 0              | 2,640         |
| 2020/03/16 | 2040             | 07/05/2020 | 9.73   | Call | Bond Future | 20.2100                        | 0.0202                         | 0.1300                   | 0.0001             | (99.357)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 11.10  | Call | Bond Future | 0.0000                         | 0.0000                         | 361.0400                 | 0.3610             | 100.000              | 0            | 0              | 450           |
| 2020/03/16 | 2040             | 07/05/2020 | 9.85   | Call | Bond Future | 41.1500                        | 0.0412                         | 0.4100                   | 0.0004             | (99.004)             | 0            | 0              | 7,500         |
| 2020/03/16 | 2040             | 07/05/2020 | 9.73   | Put  | Bond Future | 10,078.8500                    | 10.0788                        | 15,551.8000              | 15.5518            | 54.301               | 0            | 0              | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | 2040             | 07/05/2020 | 11.80  | Put  | Bond Future | 0.0000                         | 0.0000                         | 2,286.7500               | 2.2868             | 100.000              | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 11.80  | Call | Bond Future | 0.0000                         | 0.0000                         | 1,645.0900               | 1.6451             | 100.000              | 0            | 0              | 450           |
| 2020/03/16 | 2040             | 07/05/2020 | 10.15  | Put  | Bond Future | 6,854.2600                     | 6.8543                         | 12,183.1100              | 12.1831            | 77.745               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 07/05/2020 | 10.15  | Call | Bond Future | 168.3900                       | 0.1684                         | 4.2100                   | 0.0042             | (97.500)             | 0            | 0              | 7,500         |
| 2020/03/16 | 2040             | 06/08/2020 | 10.85  | Call | Bond Future | 2,060.6200                     | 2.0606                         | 535.8800                 | 0.5359             | (73.994)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 11.26  | Put  | Bond Future | 2,939.4500                     | 2.9394                         | 6,235.6700               | 6.2357             | 112.137              | 0            | 0              | 517           |
| 2020/03/16 | 2040             | 06/08/2020 | 10.03  | Call | Bond Future | 462.4900                       | 0.4625                         | 61.4700                  | 0.0615             | (86.709)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.04  | Call | Bond Future | 473.7100                       | 0.4737                         | 63.6300                  | 0.0636             | (86.568)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.02  | Put  | Bond Future | 8,965.0400                     | 8.9650                         | 14,163.8000              | 14.1638            | 57.989               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 |        |      | Bond Future | 11.1832                        | 83.1112                        | 12.0580                  | 77.5202            | 7.823                | 0.0000       | 0.0000         | 600           |
| 2020/03/16 | 2040             | 06/08/2020 | 10.04  | Put  | Bond Future | 8,829.1900                     | 8.8292                         | 14,010.0600              | 14.0101            | 58.679               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.02  | Call | Bond Future | 451.5800                       | 0.4516                         | 59.3900                  | 0.0594             | (86.848)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.85  | Put  | Bond Future | 4,364.9300                     | 4.3649                         | 8,431.1400               | 8.4311             | 93.156               | 0            | 0              | 12,538        |
| 2020/03/16 | 2040             | 06/08/2020 | 11.26  | Call | Bond Future | 3,456.5400                     | 3.4565                         | 1,161.8100               | 1.1618             | (66.388)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.79  | Put  | Bond Future | 4,618.6500                     | 4.6187                         | 8,791.9200               | 8.7919             | 90.357               | 0            | 0              | 800           |
| 2020/03/16 | 2040             | 06/08/2020 | 9.57   | Put  | Bond Future | 12,306.6200                    | 12.3066                        | 17,784.9600              | 17.7850            | 44.515               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.03  | Put  | Bond Future | 8,896.9100                     | 8.8969                         | 14,086.8400              | 14.0868            | 58.334               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.79  | Call | Bond Future | 1,888.3800                     | 1.8884                         | 470.7000                 | 0.4707             | (75.074)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 9.57   | Call | Bond Future | 121.6000                       | 0.1216                         | 8.9900                   | 0.0090             | (92.607)             | 0            | 0              | 800           |
| 2020/03/16 | 2040             | 06/08/2020 | 10.07  | Put  | Bond Future | 8,627.4900                     | 8.6275                         | 13,780.6700              | 13.7807            | 59.730               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 06/08/2020 | 10.07  | Call | Bond Future | 508.1700                       | 0.5082                         | 70.4000                  | 0.0704             | (86.146)             | 0            | 0              | 800           |
| 2020/03/16 | 2040             | 05/11/2020 | 10.23  | Call | Bond Future | 1,027.8000                     | 1.0278                         | 245.3700                 | 0.2454             | (76.127)             | 0            | 0              | 2,000         |
| 2020/03/16 | 2040             | 05/11/2020 | 11.70  | Put  | Bond Future | 2,741.0600                     | 2.7411                         | 5,495.7600               | 5.4958             | 100.498              | 0            | 0              | 2,000         |
| 2020/03/16 | 2040             | 05/11/2020 | 10.00  | Call | Bond Future | 692.0600                       | 0.6921                         | 143.1000                 | 0.1431             | (79.323)             | 0            | 0              | 2,000         |
| 2020/03/16 | 2040             | 05/11/2020 | 9.50   | Call | Bond Future | 232.0600                       | 0.2321                         | 32.3700                  | 0.0324             | (86.051)             | 0            | 0              | 2,000         |
| 2020/03/16 | 2040             | 05/11/2020 | 10.30  | Call | Bond Future | 1,147.0300                     | 1.1470                         | 285.0100                 | 0.2850             | (75.152)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 |        |      | Bond Future | 11.3009                        | 84.5642                        | 12.2083                  | 78.8756            | 8.029                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 10.23  | Put  | Bond Future | 8,673.4300                     | 8.6734                         | 13,579.6400              | 13.5796            | 56.566               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 9.73   | Put  | Bond Future | 12,009.3800                    | 12.0094                        | 17,365.7200              | 17.3657            | 44.601               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 9.73   | Call | Bond Future | 400.0700                       | 0.4001                         | 67.7700                  | 0.0678             | (83.060)             | 0            | 0              | 2,000         |
| 2020/03/16 | 2040             | 05/11/2020 | 10.30  | Put  | Bond Future | 8,258.8400                     | 8.2588                         | 13,085.4600              | 13.0855            | 58.442               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 11.70  | Call | Bond Future | 5,325.5700                     | 5.3256                         | 2,391.6300               | 2.3916             | (55.092)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 10.00  | Put  | Bond Future | 10,127.6200                    | 10.1276                        | 15,267.3000              | 15.2673            | 50.749               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 9.50   | Put  | Bond Future | 13,757.3400                    | 13.7573                        | 19,246.2900              | 19.2463            | 39.898               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 10.31  | Call | Bond Future | 1,164.6800                     | 1.1647                         | 291.0100                 | 0.2910             | (75.014)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 10.32  | Put  | Bond Future | 8,142.7100                     | 8.1427                         | 12,945.9500              | 12.9460            | 58.988               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 11.50  | Call | Bond Future | 4,615.4600                     | 4.6155                         | 1,976.9000               | 1.9769             | (57.168)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 11.50  | Put  | Bond Future | 3,309.3300                     | 3.3093                         | 6,359.4100               | 6.3594             | 92.166               | 0            | 0              | 2,000         |
| 2020/03/16 | 2040             | 05/11/2020 | 10.31  | Put  | Bond Future | 8,200.6400                     | 8.2006                         | 13,015.6100              | 13.0156            | 58.715               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 05/11/2020 | 10.32  | Call | Bond Future | 1,182.5000                     | 1.1825                         | 297.1000                 | 0.2971             | (74.875)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 9.49   | Call | Bond Future | 460.6900                       | 0.4607                         | 102.6400                 | 0.1026             | (77.720)             | 0            | 0              | 500           |
| 2020/03/16 | 2040             | 04/02/2021 | 9.57   | Put  | Bond Future | 14,241.4600                    | 14.2415                        | 19,630.6800              | 19.6307            | 37.842               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 10.07  | Put  | Bond Future | 10,774.8300                    | 10.7748                        | 15,785.4400              | 15.7854            | 46.503               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 10.42  | Put  | Bond Future | 8,726.3800                     | 8.7264                         | 13,367.2900              | 13.3673            | 53.183               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 |        |      | Bond Future | 11.4280                        | 81.5507                        | 12.3711                  | 75.7616            | 8.252                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 11.74  | Call | Bond Future | 5,644.6100                     | 5.6446                         | 2,754.2500               | 2.7543             | (51.206)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 11.74  | Put  | Bond Future | 3,651.5000                     | 3.6515                         | 6,550.2200               | 6.5502             | 79.384               | 0            | 0              | 800           |
| 2020/03/16 | 2040             | 04/02/2021 | 10.07  | Call | Bond Future | 1,085.4300                     | 1.0854                         | 306.9600                 | 0.3070             | (71.720)             | 0            | 0              | 800           |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | 2040             | 04/02/2021 | 10.41  | Call | Bond Future | 1,683.0800               |                        | 1.6831                         | 546.3800                 | 0.5464             | (67.537)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 10.41  | Put  | Bond Future | 8,780.7700               |                        | 8.7808                         | 13,433.1500              | 13.4332            | 52.984               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 9.49   | Put  | Bond Future | 14,854.4900              |                        | 14.8545                        | 20,285.5200              | 20.2855            | 36.562               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 9.57   | Call | Bond Future | 518.7500                 |                        | 0.5188                         | 118.8900                 | 0.1189             | (77.081)             | 0            | 0              | 800           |
| 2020/03/16 | 2040             | 04/02/2021 | 10.42  | Call | Bond Future | 1,703.1500               |                        | 1.7031                         | 554.9800                 | 0.5550             | (67.414)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 11.57  | Call | Bond Future | 5,001.8800               |                        | 5.0019                         | 2,337.1600               | 2.3372             | (53.274)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 11.57  | Put  | Bond Future | 4,084.8800               |                        | 4.0849                         | 7,209.2400               | 7.2092             | 76.486               | 0            | 0              | 500           |
| 2020/03/16 | 2040             | 04/02/2021 | 10.24  | Put  | Bond Future | 9,743.5800               |                        | 9.7436                         | 14,582.6500              | 14.5827            | 49.664               | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 10.24  | Call | Bond Future | 1,364.7700               |                        | 1.3648                         | 414.7600                 | 0.4148             | (69.610)             | 0            | 0              | 500           |
| 2020/03/16 | 2040             | 04/02/2021 | 10.40  | Call | Bond Future | 1,663.1600               |                        | 1.6632                         | 537.8800                 | 0.5379             | (67.659)             | 0            | 0              | 0             |
| 2020/03/16 | 2040             | 04/02/2021 | 10.40  | Put  | Bond Future | 8,835.4100               |                        | 8.8354                         | 13,499.2100              | 13.4992            | 52.785               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.81   | Call | Bond Future | 21.0800                  |                        | 0.0211                         | 0.1200                   | 0.0001             | (99.431)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.79   | Put  | Bond Future | 9,995.9800               |                        | 9.9960                         | 15,499.9800              | 15.5000            | 55.062               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.45   | Put  | Bond Future | 12,924.4700              |                        | 12.9245                        | 18,444.6500              | 18.4446            | 42.711               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.97   | Put  | Bond Future | 8,534.2600               |                        | 8.5343                         | 14,003.0200              | 14.0030            | 64.080               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.33   | Call | Bond Future | 1.0100                   |                        | 0.0010                         | 0.0000                   | 0.0000             | (100.000)            | 0            | 0              | 100           |
| 2020/03/16 | 2044             | 07/05/2020 | 9.98   | Call | Bond Future | 57.2700                  |                        | 0.0573                         | 0.6300                   | 0.0006             | (98.900)             | 0            | 0              | 100           |
| 2020/03/16 | 2044             | 07/05/2020 | 9.26   | Call | Bond Future | 0.6200                   |                        | 0.0006                         | 0.0000                   | 0.0000             | (100.000)            | 0            | 0              | 556           |
| 2020/03/16 | 2044             | 07/05/2020 |        |      | Bond Future | 11.0939                  |                        | 82.9263                        | 11.9411                  | 77.4038            | 7.636                | 0.0000       | 0.0000         | 79,782        |
| 2020/03/16 | 2044             | 07/05/2020 | 9.81   | Put  | Bond Future | 9,830.1100               |                        | 9.8301                         | 15,331.5700              | 15.3316            | 55.965               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.79   | Call | Bond Future | 18.5200                  |                        | 0.0185                         | 0.1000                   | 0.0001             | (99.460)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 10.81  | Call | Bond Future | 1,119.9000               |                        | 1.1199                         | 100.4100                 | 0.1004             | (91.034)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 10.81  | Put  | Bond Future | 3,129.3600               |                        | 3.1294                         | 7,632.2900               | 7.6323             | 143.893              | 0            | 0              | 129           |
| 2020/03/16 | 2044             | 07/05/2020 | 9.33   | Put  | Bond Future | 14,000.3600              |                        | 14.0004                        | 19,521.7700              | 19.5218            | 39.438               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.80   | Put  | Bond Future | 9,912.9400               |                        | 9.9129                         | 15,415.7100              | 15.4157            | 55.511               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.45   | Call | Bond Future | 2.2400                   |                        | 0.0022                         | 0.0000                   | 0.0000             | (100.000)            | 0            | 0              | 129           |
| 2020/03/16 | 2044             | 07/05/2020 | 9.97   | Call | Bond Future | 54.2400                  |                        | 0.0542                         | 0.5800                   | 0.0006             | (98.931)             | 0            | 0              | 129           |
| 2020/03/16 | 2044             | 07/05/2020 | 9.98   | Put  | Bond Future | 8,455.3000               |                        | 8.4553                         | 13,921.0800              | 13.9211            | 64.643               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 11.09  | Call | Bond Future | 2,016.4800               |                        | 2.0165                         | 290.6000                 | 0.2906             | (85.589)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.26   | Put  | Bond Future | 14,637.7100              |                        | 14.6377                        | 20,159.5100              | 20.1595            | 37.723               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.91   | Put  | Bond Future | 9,013.3300               |                        | 9.0133                         | 14,497.3200              | 14.4973            | 60.843               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 9.80   | Call | Bond Future | 19.7600                  |                        | 0.0198                         | 0.1100                   | 0.0001             | (99.443)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 11.09  | Put  | Bond Future | 2,043.7900               |                        | 2.0438                         | 5,840.3300               | 5.8403             | 185.760              | 0            | 0              | 100           |
| 2020/03/16 | 2044             | 07/05/2020 | 9.91   | Call | Bond Future | 38.7600                  |                        | 0.0388                         | 0.3300                   | 0.0003             | (99.149)             | 0            | 0              | 556           |
| 2020/03/16 | 2044             | 07/05/2020 | 11.02  | Call | Bond Future | 1,765.1400               |                        | 1.7651                         | 228.0400                 | 0.2280             | (87.081)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 07/05/2020 | 11.02  | Put  | Bond Future | 2,280.3200               |                        | 2.2803                         | 6,265.6400               | 6.2656             | 174.770              | 0            | 0              | 556           |
| 2020/03/16 | 2044             | 06/08/2020 | 9.98   | Call | Bond Future | 395.5200                 |                        | 0.3955                         | 49.7300                  | 0.0497             | (87.427)             | 0            | 0              | 602           |
| 2020/03/16 | 2044             | 06/08/2020 | 11.09  | Put  | Bond Future | 3,625.7400               |                        | 3.6257                         | 7,301.8600               | 7.3019             | 101.390              | 0            | 0              | 602           |
| 2020/03/16 | 2044             | 06/08/2020 | 9.01   | Call | Bond Future | 18.8200                  |                        | 0.0188                         | 0.7800                   | 0.0008             | (95.855)             | 0            | 0              | 140           |
| 2020/03/16 | 2044             | 06/08/2020 | 9.66   | Call | Bond Future | 156.3400                 |                        | 0.1563                         | 13.1400                  | 0.0131             | (91.595)             | 0            | 0              | 140           |
| 2020/03/16 | 2044             | 06/08/2020 | 9.88   | Call | Bond Future | 303.1000                 |                        | 0.3031                         | 33.9100                  | 0.0339             | (88.812)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 06/08/2020 |        |      | Bond Future | 11.2116                  |                        | 80.0198                        | 12.0917                  | 74.3989            | 7.850                | 0.0000       | 0.0000         | 500           |
| 2020/03/16 | 2044             | 06/08/2020 | 9.36   | Put  | Bond Future | 14,563.2000              |                        | 14.5632                        | 20,128.4000              | 20.1284            | 38.214               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 9.36   | Call | Bond Future | 59.1400                  |                        | 0.0591                         | 3.4500                   | 0.0035             | (94.166)             | 0            | 0              | 602           |
| 2020/03/16 | 2044             | 06/08/2020 | 9.98   | Put  | Bond Future | 9,583.7100               |                        | 9.5837                         | 14,858.8100              | 14.8588            | 55.042               | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 9.86   | Call | Bond Future | 286.6900                 |                        | 0.2867                         | 31.3000                  | 0.0313             | (89.082)             | 0            | 0              | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 9.86   | Put  | Bond Future | 10,464.5900              |                        | 10.4646                        | 15,830.0900              | 15.8301            | 51.273               | 0            | 0              | 0             |



| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | 2044             | 06/08/2020 | 11.09  | Call | Bond Future | 2,791.5300            | 2.7915              | 846.7600        | 0.8468        | (69.667)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 9.01   | Put  | Bond Future | 17,757.6600           | 17.7577             | 23,360.5100     | 23.3605       | 31.552            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 9.66   | Put  | Bond Future | 12,024.7500           | 12.0247             | 17,502.4400     | 17.5024       | 45.553            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 9.88   | Put  | Bond Future | 10,314.7900           | 10.3148             | 15,666.4900     | 15.6665       | 51.884            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 10.93  | Call | Bond Future | 2,266.9300            | 2.2669              | 621.0000        | 0.6210        | (72.606)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 10.93  | Put  | Bond Future | 4,221.8900            | 4.2219              | 8,196.8500      | 8.1968        | 94.151            | 0            | 0           | 140           |
| 2020/03/16 | 2044             | 06/08/2020 | 9.87   | Call | Bond Future | 294.7700              | 0.2948              | 32.5800         | 0.0326        | (88.947)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 06/08/2020 | 9.87   | Put  | Bond Future | 10,389.5000           | 10.3895             | 15,748.2000     | 15.7482       | 51.578            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 11.06  | Put  | Bond Future | 4,821.9300            | 4.8219              | 8,611.8300      | 8.6118        | 78.597            | 0            | 0           | 525           |
| 2020/03/16 | 2044             | 05/11/2020 | 11.43  | Call | Bond Future | 4,324.2400            | 4.3242              | 1,805.8200      | 1.8058        | (58.240)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 9.72   | Put  | Bond Future | 12,485.5600           | 12.4856             | 17,886.3200     | 17.8863       | 43.256            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 9.97   | Call | Bond Future | 643.1500              | 0.6431              | 130.5200        | 0.1305        | (79.706)          | 0            | 0           | 568           |
| 2020/03/16 | 2044             | 05/11/2020 | 9.29   | Put  | Bond Future | 16,018.0500           | 16.0181             | 21,611.7200     | 21.6117       | 34.921            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 9.96   | Put  | Bond Future | 10,733.7700           | 10.7338             | 15,949.1300     | 15.9491       | 48.588            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 10.36  | Call | Bond Future | 1,243.6900            | 1.2437              | 320.0800        | 0.3201        | (74.264)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 |        |      | Bond Future | 11.3250               | 81.4187             | 12.2378         | 75.6996       | 8.060             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 9.72   | Call | Bond Future | 382.9100              | 0.3829              | 64.5600         | 0.0646        | (83.140)          | 0            | 0           | 1,815         |
| 2020/03/16 | 2044             | 05/11/2020 | 9.97   | Put  | Bond Future | 10,664.2700           | 10.6643             | 15,870.7500     | 15.8708       | 48.822            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 9.96   | Call | Bond Future | 630.9000              | 0.6309              | 127.1500        | 0.1271        | (79.846)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 11.38  | Call | Bond Future | 4,135.6500            | 4.1356              | 1,695.6800      | 1.6957        | (58.998)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 11.38  | Put  | Bond Future | 3,769.7800            | 3.7698              | 7,048.9200      | 7.0489        | 86.985            | 0            | 0           | 568           |
| 2020/03/16 | 2044             | 05/11/2020 | 10.34  | Call | Bond Future | 1,207.0900            | 1.2071              | 307.3500        | 0.3073        | (74.538)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 10.34  | Put  | Bond Future | 8,288.6100            | 8.2886              | 13,107.9800     | 13.1080       | 58.144            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 11.06  | Call | Bond Future | 3,016.0500            | 3.0161              | 1,086.8400      | 1.0868        | (63.965)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 10.04  | Put  | Bond Future | 10,185.3000           | 10.1853             | 15,327.3400     | 15.3273       | 50.485            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 11.17  | Put  | Bond Future | 4,430.3300            | 4.4303              | 8,044.0900      | 8.0441        | 81.569            | 0            | 0           | 1,815         |
| 2020/03/16 | 2044             | 05/11/2020 | 11.43  | Put  | Bond Future | 3,628.0300            | 3.6280              | 6,828.7200      | 6.8287        | 88.221            | 0            | 0           | 1,815         |
| 2020/03/16 | 2044             | 05/11/2020 | 8.87   | Put  | Bond Future | 19,862.4500           | 19.8624             | 25,534.6000     | 25.5346       | 28.557            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 9.29   | Call | Bond Future | 143.2000              | 0.1432              | 17.7600         | 0.0178        | (87.598)          | 0            | 0           | 568           |
| 2020/03/16 | 2044             | 05/11/2020 | 10.36  | Put  | Bond Future | 8,170.9300            | 8.1709              | 12,966.4300     | 12.9664       | 58.690            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 10.04  | Call | Bond Future | 732.9800              | 0.7330              | 155.9100        | 0.1559        | (78.729)          | 0            | 0           | 525           |
| 2020/03/16 | 2044             | 05/11/2020 | 9.34   | Put  | Bond Future | 15,583.2300           | 15.5832             | 21,162.7900     | 21.1628       | 35.805            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 9.34   | Call | Bond Future | 159.9800              | 0.1600              | 20.4300         | 0.0204        | (87.230)          | 0            | 0           | 525           |
| 2020/03/16 | 2044             | 05/11/2020 | 11.17  | Call | Bond Future | 3,382.4000            | 3.3824              | 1,277.0500      | 1.2770        | (62.244)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 8.87   | Call | Bond Future | 51.9800               | 0.0520              | 5.0200          | 0.0050        | (90.342)          | 0            | 0           | 1,815         |
| 2020/03/16 | 2044             | 05/11/2020 | 10.02  | Put  | Bond Future | 10,320.8900           | 10.3209             | 15,481.6900     | 15.4817       | 50.003            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 10.02  | Call | Bond Future | 706.6700              | 0.7067              | 148.3600        | 0.1484        | (79.006)          | 0            | 0           | 1,815         |
| 2020/03/16 | 2044             | 05/11/2020 | 10.35  | Call | Bond Future | 1,225.3000            | 1.2253              | 313.6700        | 0.3137        | (74.401)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 05/11/2020 | 10.35  | Put  | Bond Future | 8,229.6200            | 8.2296              | 13,037.1000     | 13.0371       | 58.417            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.04  | Put  | Bond Future | 11,281.6100           | 11.2816             | 16,353.9400     | 16.3539       | 44.961            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.37  | Call | Bond Future | 1,605.2800            | 1.6053              | 515.1100        | 0.5151        | (67.912)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.35  | Put  | Bond Future | 9,366.7300            | 9.3667              | 14,119.1200     | 14.1191       | 50.737            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 |        |      | Bond Future | 11.4473               | 78.4748             | 12.3959         | 72.6547       | 8.286             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.37  | Put  | Bond Future | 9,251.7900            | 9.2518              | 13,981.6900     | 13.9817       | 51.124            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.35  | Call | Bond Future | 1,566.5100            | 1.5665              | 498.8300        | 0.4988        | (68.157)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.04  | Call | Bond Future | 1,039.1600            | 1.0392              | 291.4200        | 0.2914        | (71.956)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.84  | Call | Bond Future | 2,678.2800            | 2.6783              | 1,010.7800      | 1.0108        | (62.260)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.36  | Put  | Bond Future | 9,309.2600            | 9.3093              | 14,050.3700     | 14.0504       | 50.929            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | 2044             | 04/02/2021 | 10.84  | Put  | Bond Future        | 6,840.4700            | 6.8405              | 10,993.0400     | 10.9930       | 60.706            | 0            | 0           | 405           |
| 2020/03/16 | 2044             | 04/02/2021 | 10.29  | Call | Bond Future        | 1,453.4600            | 1.4535              | 452.1000        | 0.4521        | (68.895)          | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 10.29  | Put  | Bond Future        | 9,717.5800            | 9.7176              | 14,536.2900     | 14.5363       | 49.588            | 0            | 0           | 405           |
| 2020/03/16 | 2044             | 04/02/2021 | 9.66   | Put  | Bond Future        | 13,981.4700           | 13.9815             | 19,355.0400     | 19.3550       | 38.434            | 0            | 0           | 0             |
| 2020/03/16 | 2044             | 04/02/2021 | 9.66   | Call | Bond Future        | 585.5300              | 0.5855              | 139.0300        | 0.1390        | (76.256)          | 0            | 0           | 405           |
| 2020/03/16 | 2044             | 04/02/2021 | 10.36  | Call | Bond Future        | 1,585.9500            | 1.5859              | 506.9900        | 0.5070        | (68.032)          | 0            | 0           | 0             |
| 2020/03/16 | 2046             | 07/05/2020 |        |      | Bond Future        | 96.8223               | 96.8223             | 91.6473         | 91.6473       | (5.345)           | 0.0000       | 0.0000      | 14,200        |
| 2020/03/16 | 2046             | 06/08/2020 |        |      | Bond Future        | 98.5728               | 98.5728             | 93.3041         | 93.3041       | (5.345)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2046             | 05/11/2020 |        |      | Bond Future        | 98.5231               | 98.5231             | 93.1613         | 93.1613       | (5.442)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2046             | 04/02/2021 |        |      | Bond Future        | 100.2870              | 100.2870            | 94.8294         | 94.8294       | (5.442)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2050             | 07/05/2020 |        |      | Bond Future        | 98.6939               | 98.6939             | 93.0418         | 93.0418       | (5.727)           | 0.0000       | 0.0000      | 13,586        |
| 2020/03/16 | 2050             | 06/08/2020 |        |      | Bond Future        | 98.5969               | 98.5969             | 92.8426         | 92.8426       | (5.836)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2050             | 05/11/2020 |        |      | Bond Future        | 100.3442              | 100.3442            | 94.4882         | 94.4882       | (5.836)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 2050             | 04/02/2021 |        |      | Bond Future        | 100.2198              | 100.2198            | 94.2589         | 94.2589       | (5.948)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL37             | 07/05/2020 |        |      | Index Future       | 677.6370              | 677.6370            | 657.9800        | 657.9800      | (2.901)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL37             | 06/08/2020 |        |      | Index Future       | 689.5900              | 689.5900            | 669.5860        | 669.5860      | (2.901)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL37             | 05/11/2020 |        |      | Index Future       | 701.7850              | 701.7850            | 681.4300        | 681.4300      | (2.900)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL37             | 04/02/2021 |        |      | Index Future       | 714.1940              | 714.1940            | 693.4820        | 693.4820      | (2.900)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL7T             | 07/05/2020 |        |      | Index Future       | 757.6260              | 757.6260            | 719.8760        | 719.8760      | (4.983)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL7T             | 06/08/2020 |        |      | Index Future       | 770.9900              | 770.9900            | 732.5750        | 732.5750      | (4.983)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL7T             | 05/11/2020 |        |      | Index Future       | 784.6240              | 784.6240            | 745.5320        | 745.5320      | (4.982)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | AL7T             | 04/02/2021 |        |      | Index Future       | 798.4990              | 798.4990            | 758.7180        | 758.7180      | (4.982)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ALBI             | 07/05/2020 |        |      | Index Future       | 677.8230              | 677.8230            | 645.0240        | 645.0240      | (4.839)           | 0.0000       | 0.0000      | 210           |
| 2020/03/16 | ALBI             | 06/08/2020 |        |      | Index Future       | 689.7790              | 689.7790            | 656.4020        | 656.4020      | (4.839)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ALBI             | 05/11/2020 |        |      | Index Future       | 701.9770              | 701.9770            | 668.0110        | 668.0110      | (4.839)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ALBI             | 04/02/2021 |        |      | Index Future       | 714.3900              | 714.3900            | 679.8270        | 679.8270      | (4.838)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C002             | 31/03/2032 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C007             | 31/01/2037 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C023             | 28/02/2023 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C025             | 31/01/2025 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C030             | 31/01/2030 |        |      | 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 ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                     | 6.2500                | 6.2500          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                   | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | C446             | 31/03/2046 |        |     | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ES33             | 07/05/2020 |        |      | Bond Future        | 11.9189                     | 71.9950                     | 12.7305               | 67.9877         | 6.809             | 0.0000       | 0.0000      | 350           |
| 2020/03/16 | ES33             | 06/08/2020 |        |      | Bond Future        | 12.0822                     | 73.2788                     | 12.9272               | 69.1999         | 6.994             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ES33             | 05/11/2020 |        |      | Bond Future        | 12.2523                     | 70.7693                     | 13.1318               | 66.6192         | 7.179             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ES33             | 04/02/2021 |        |      | Bond Future        | 12.4367                     | 72.0197                     | 13.3539               | 67.7964         | 7.375             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ES42             | 07/05/2020 |        |      | Bond Future        | 12.2504                     | 72.0205                     | 13.0942               | 67.4647         | 6.888             | 0.0000       | 0.0000      | 4,919         |
| 2020/03/16 | ES42             | 06/08/2020 |        |      | Bond Future        | 12.4098                     | 73.3047                     | 13.2894               | 68.6676         | 7.088             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ES42             | 05/11/2020 |        |      | Bond Future        | 12.5753                     | 70.3234                     | 13.4929               | 65.6053         | 7.297             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | ES42             | 04/02/2021 |        |      | Bond Future        | 12.7486                     | 71.5653                     | 13.7063               | 66.7639         | 7.512             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | GOVI             | 07/05/2020 | 719.98 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 07/05/2020 |        |      | GOVI               | 669.9370                    | 669.9370                    | 637.4220              | 637.4220        | (4.853)           | 0.0000       | 0.0000      | 1,177         |
| 2020/03/16 | GOVI             | 07/05/2020 | 719.99 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 07/05/2020 | 720.00 | Put  | GOVI               | 500,630.0000                | 50.0630                     | 825,780.0000          | 82.5780         | 64.948            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 07/05/2020 | 719.98 | Put  | GOVI               | 500,430.0000                | 50.0430                     | 825,580.0000          | 82.5580         | 64.974            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 07/05/2020 | 719.99 | Put  | GOVI               | 500,530.0000                | 50.0530                     | 825,680.0000          | 82.5680         | 64.961            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 07/05/2020 | 720.00 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 06/08/2020 | 728.13 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 06/08/2020 | 728.12 | Put  | GOVI               | 463,660.0000                | 46.3660                     | 794,540.0000          | 79.4540         | 71.363            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 06/08/2020 |        |      | GOVI               | 681.7540                    | 681.7540                    | 648.6660              | 648.6660        | (4.853)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | GOVI             | 06/08/2020 | 728.14 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 06/08/2020 | 728.14 | Put  | GOVI               | 463,860.0000                | 46.3860                     | 794,740.0000          | 79.4740         | 71.332            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 06/08/2020 | 728.13 | Put  | GOVI               | 463,760.0000                | 46.3760                     | 794,640.0000          | 79.4640         | 71.347            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 06/08/2020 | 728.12 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 05/11/2020 | 737.84 | Put  | GOVI               | 440,300.0000                | 44.0300                     | 777,010.0000          | 77.7010         | 76.473            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 05/11/2020 | 737.83 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 05/11/2020 |        |      | GOVI               | 693.8100                    | 693.8100                    | 660.1390              | 660.1390        | (4.853)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | GOVI             | 05/11/2020 | 737.84 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 05/11/2020 | 737.83 | Put  | GOVI               | 440,200.0000                | 44.0200                     | 776,910.0000          | 77.6910         | 76.490            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 05/11/2020 | 737.85 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 05/11/2020 | 737.85 | Put  | GOVI               | 440,400.0000                | 44.0400                     | 777,110.0000          | 77.7110         | 76.455            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 04/02/2021 | 750.96 | Put  | GOVI               | 448,810.0000                | 44.8810                     | 791,450.0000          | 79.1450         | 76.344            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 04/02/2021 |        |      | GOVI               | 706.0790                    | 706.0790                    | 671.8150              | 671.8150        | (4.853)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | GOVI             | 04/02/2021 | 750.95 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 04/02/2021 | 750.95 | Put  | GOVI               | 448,710.0000                | 44.8710                     | 791,350.0000          | 79.1350         | 76.361            | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 04/02/2021 | 750.96 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 04/02/2021 | 750.94 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | GOVI             | 04/02/2021 | 750.94 | Put  | GOVI               | 448,610.0000                | 44.8610                     | 791,250.0000          | 79.1250         | 76.378            | 0            | 0           | 0             |
| 2020/03/16 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000        | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | IGOV             | 07/05/2020 |        |      | Index Future       | 250.8680                    | 250.8680                    | 247.9030              | 247.9030        | (1.182)           | 0.0000       | 0.0000      | 1,009         |
| 2020/03/16 | IGOV             | 06/08/2020 |        |      | Index Future       | 255.3540                    | 255.3540                    | 252.3360              | 252.3360        | (1.182)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IGOV             | 05/11/2020 |        |      | Index Future       | 259.9300                    | 259.9300                    | 256.8590              | 256.8590        | (1.181)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IGOV             | 04/02/2021 |        |      | Index Future       | 264.5850                    | 264.5850                    | 261.4600              | 261.4600        | (1.181)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS02             | 23/03/2020 |        |      | Interest Rate Swap | 98.6000                     | 98.6000                     | 98.6000               | 98.6000         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS02             | 22/06/2020 |        |      | Interest Rate Swap | 101.9600                    | 101.9600                    | 101.9600              | 101.9600        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS02             | 21/09/2020 |        |      | Interest Rate Swap | 98.7500                     | 98.7500                     | 98.7500               | 98.7500         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 95.1100                     | 95.1100                     | 95.0100               | 95.0100         | (0.105)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 93.9400                     | 93.9400                     | 93.8200               | 93.8200         | (0.128)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 92.7400                     | 92.7400                     | 92.6000               | 92.6000         | (0.151)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 92.5400                     | 92.5400                     | 92.4000               | 92.4000         | (0.151)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 94.4100                     | 94.4100                     | 94.2900               | 94.2900         | (0.127)           | 0.0000       | 0.0000      | 51            |
| 2020/03/16 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 94.2500                     | 94.2500                     | 94.1500               | 94.1500         | (0.106)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 21/06/2022 |        |      | Interest Rate Swap | 95.2100                     | 95.2100                     | 95.1900               | 95.1900         | (0.021)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 20/09/2022 |        |      | Interest Rate Swap | 99.0100                     | 99.0100                     | 99.1100               | 99.1100         | 0.101             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 20/12/2022 |        |      | Interest Rate Swap | 100.1700                    | 100.1700                    | 100.4200              | 100.4200        | 0.250             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 22/03/2023 |        |      | Interest Rate Swap | 93.3500                     | 93.3500                     | 93.7300               | 93.7300         | 0.407             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 20/06/2023 |        |      | Interest Rate Swap | 99.4200                     | 99.4200                     | 99.9100               | 99.9100         | 0.493             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS05             | 19/09/2023 |        |      | Interest Rate Swap | 94.7400                     | 94.7400                     | 94.7400               | 94.7400         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 17/12/2025 |        |      | Interest Rate Swap | 91.3400                     | 91.3400                     | 92.8000               | 92.8000         | 1.598             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 16/03/2026 |        |      | Interest Rate Swap | 88.2700                     | 88.2700                     | 89.8200               | 89.8200         | 1.756             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 15/06/2026 |        |      | Interest Rate Swap | 87.0000                     | 87.0000                     | 88.6400               | 88.6400         | 1.885             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 21/09/2026 |        |      | Interest Rate Swap | 89.2900                     | 89.2900                     | 91.0200               | 91.0200         | 1.938             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 21/12/2026 |        |      | Interest Rate Swap | 93.2500                     | 93.2500                     | 95.0600               | 95.0600         | 1.941             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 15/03/2027 |        |      | Interest Rate Swap | 91.8500                     | 91.8500                     | 93.7300               | 93.7300         | 2.047             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 21/06/2027 |        |      | Interest Rate Swap | 94.0800                     | 94.0800                     | 96.0200               | 96.0200         | 2.062             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 20/09/2027 |        |      | Interest Rate Swap | 99.7500                     | 99.7500                     | 101.7200              | 101.7200        | 1.975             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 20/12/2027 |        |      | Interest Rate Swap | 100.2200                    | 100.2200                    | 102.2400              | 102.2400        | 2.016             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 22/03/2028 |        |      | Interest Rate Swap | 93.6900                     | 93.6900                     | 95.7900               | 95.7900         | 2.241             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 20/06/2028 |        |      | Interest Rate Swap | 101.1500                    | 101.1500                    | 103.2600              | 103.2600        | 2.086             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | IS10             | 19/09/2028 |        |      | Interest Rate Swap | 91.6800                     | 91.6800                     | 91.6800               | 91.6800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | J186             | 21/12/2026 |        |      | Interest Rate Swap | 8.6830                      | 0.1077                      | 8.6830                | 0.1077          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R023             | 07/05/2020 | 6.91   | Put  | Bond Future        | 116.0800                    | 0.1161                      | 147.3800              | 0.1474          | 26.964            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 07/05/2020 |        |      | Bond Future        | 6.4779                      | 104.7456                    | 6.5578                | 104.5399        | 1.234             | 0.0000       | 0.0000      | 63,468        |
| 2020/03/16 | R023             | 07/05/2020 | 6.90   | Call | Bond Future        | 1,199.7800                  | 1.1998                      | 1,026.3900            | 1.0264          | (14.452)          | 0            | 0           | 0             |
| 2020/03/16 | R023             | 07/05/2020 | 6.90   | Put  | Bond Future        | 119.5500                    | 0.1196                      | 151.8000              | 0.1518          | 26.976            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 07/05/2020 | 6.91   | Call | Bond Future        | 1,221.7400                  | 1.2217                      | 1,047.4000            | 1.0474          | (14.270)          | 0            | 0           | 0             |
| 2020/03/16 | R023             | 07/05/2020 | 6.89   | Call | Bond Future        | 1,177.9300                  | 1.1779                      | 1,005.5200            | 1.0055          | (14.637)          | 0            | 0           | 0             |
| 2020/03/16 | R023             | 07/05/2020 | 6.89   | Put  | Bond Future        | 123.1200                    | 0.1231                      | 156.3500              | 0.1563          | 26.990            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 06/08/2020 | 7.26   | Call | Bond Future        | 2,154.7800                  | 2.1548                      | 1,972.4400            | 1.9724          | (8.462)           | 0            | 0           | 0             |
| 2020/03/16 | R023             | 06/08/2020 |        |      | Bond Future        | 6.3958                      | 106.6133                    | 6.4843                | 106.4040        | 1.384             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R023             | 06/08/2020 | 7.26   | Put  | Bond Future        | 134.9300                    | 0.1349                      | 161.8500              | 0.1618          | 19.951            | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | R023             | 06/08/2020 | 7.27   | Call | Bond Future | 2,174.6000                  | 2.1746                      | 1,991.7000            | 1.9917          | (8.411)           | 0            | 0           | 0             |
| 2020/03/16 | R023             | 06/08/2020 | 7.28   | Put  | Bond Future | 128.4700                    | 0.1285                      | 154.2900              | 0.1543          | 20.098            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 06/08/2020 | 7.27   | Put  | Bond Future | 131.6700                    | 0.1317                      | 158.0300              | 0.1580          | 20.020            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 06/08/2020 | 7.28   | Call | Bond Future | 2,194.4700                  | 2.1945                      | 2,011.0300            | 2.0110          | (8.359)           | 0            | 0           | 0             |
| 2020/03/16 | R023             | 05/11/2020 | 7.46   | Put  | Bond Future | 116.6800                    | 0.1167                      | 140.4300              | 0.1404          | 20.355            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 05/11/2020 | 7.47   | Put  | Bond Future | 114.2300                    | 0.1142                      | 137.5500              | 0.1376          | 20.415            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 05/11/2020 |        |      | Bond Future | 6.3100                      | 104.5491                    | 6.4088                | 104.3363        | 1.566             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R023             | 05/11/2020 | 7.46   | Call | Bond Future | 2,559.0400                  | 2.5590                      | 2,369.9900            | 2.3700          | (7.388)           | 0            | 0           | 0             |
| 2020/03/16 | R023             | 05/11/2020 | 7.47   | Call | Bond Future | 2,577.5100                  | 2.5775                      | 2,388.0300            | 2.3880          | (7.351)           | 0            | 0           | 0             |
| 2020/03/16 | R023             | 05/11/2020 | 7.45   | Call | Bond Future | 2,540.6300                  | 2.5406                      | 2,352.0000            | 2.3520          | (7.425)           | 0            | 0           | 0             |
| 2020/03/16 | R023             | 05/11/2020 | 7.45   | Put  | Bond Future | 119.1800                    | 0.1192                      | 143.3500              | 0.1434          | 20.280            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 04/02/2021 | 6.34   | Call | Bond Future | 935.0000                    | 0.9350                      | 815.7700              | 0.8158          | (12.752)          | 0            | 0           | 0             |
| 2020/03/16 | R023             | 04/02/2021 | 6.32   | Put  | Bond Future | 689.1400                    | 0.6891                      | 788.0000              | 0.7880          | 14.345            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 04/02/2021 |        |      | Bond Future | 6.2054                      | 106.3969                    | 6.3173                | 106.1805        | 1.804             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R023             | 04/02/2021 | 6.34   | Put  | Bond Future | 974.7400                    | 0.6747                      | 771.9300              | 0.7719          | 14.404            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 04/02/2021 | 6.32   | Call | Bond Future | 610.7900                    | 0.9108                      | 793.2300              | 0.7932          | (12.907)          | 0            | 0           | 0             |
| 2020/03/16 | R023             | 04/02/2021 | 6.33   | Put  | Bond Future | 681.9000                    | 0.6819                      | 779.9300              | 0.7799          | 14.376            | 0            | 0           | 0             |
| 2020/03/16 | R023             | 04/02/2021 | 6.33   | Call | Bond Future | 922.8600                    | 0.9229                      | 804.4700              | 0.8045          | (12.829)          | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.48   | Put  | Bond Future | 9,051.1000                  | 9.0511                      | 14,088.5100           | 14.0885         | 55.655            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.47   | Call | Bond Future | 20.6500                     | 0.0206                      | 0.1500                | 0.0002          | (99.274)          | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.85   | Call | Bond Future | 144.8700                    | 0.1449                      | 3.5700                | 0.0036          | (97.536)          | 0            | 0           | 7,500         |
| 2020/03/16 | R035             | 07/05/2020 | 10.57  | Put  | Bond Future | 2,548.8600                  | 2.5489                      | 6,453.7700            | 6.4538          | 153.202           | 0            | 0           | 3,530         |
| 2020/03/16 | R035             | 07/05/2020 | 9.75   | Call | Bond Future | 94.6600                     | 0.0947                      | 1.7800                | 0.0018          | (98.120)          | 0            | 0           | 5,000         |
| 2020/03/16 | R035             | 07/05/2020 | 10.75  | Put  | Bond Future | 1,929.0100                  | 1.9290                      | 5,397.3200            | 5.3973          | 179.797           | 0            | 0           | 5,000         |
| 2020/03/16 | R035             | 07/05/2020 |        |      | Bond Future | 10.7574                     | 87.9598                     | 11.5633               | 82.9006         | 7.492             | 0.0000       | 0.0000      | 132,380       |
| 2020/03/16 | R035             | 07/05/2020 | 9.11   | Put  | Bond Future | 11,903.9200                 | 11.9039                     | 16,961.3400           | 16.9613         | 42.485            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.11   | Call | Bond Future | 1.7900                      | 0.0018                      | 0.0000                | 0.0000          | (100.000)         | 0            | 0           | 5,000         |
| 2020/03/16 | R035             | 07/05/2020 | 9.48   | Call | Bond Future | 21.9600                     | 0.0220                      | 0.1600                | 0.0002          | (99.271)          | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.47   | Put  | Bond Future | 9,125.8300                  | 9.1258                      | 14,164.5400           | 14.1645         | 55.214            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.85   | Put  | Bond Future | 6,421.4200                  | 6.4214                      | 11,339.3300           | 11.3393         | 76.586            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.78   | Put  | Bond Future | 6,896.3200                  | 6.8963                      | 11,849.7700           | 11.8498         | 71.827            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 10.57  | Call | Bond Future | 1,305.1700                  | 1.3052                      | 150.8700              | 0.1509          | (88.441)          | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.75   | Put  | Bond Future | 7,103.6200                  | 7.1036                      | 12,069.9500           | 12.0699         | 69.913            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 10.75  | Call | Bond Future | 1,880.4000                  | 1.8804                      | 289.5000              | 0.2895          | (84.604)          | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.49   | Call | Bond Future | 23.3500                     | 0.0234                      | 0.1800                | 0.0002          | (99.229)          | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.49   | Put  | Bond Future | 8,976.5400                  | 8.9765                      | 14,012.5800           | 14.0126         | 56.102            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.55   | Put  | Bond Future | 8,532.6600                  | 8.5327                      | 13,558.8600           | 13.5589         | 58.905            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.55   | Call | Bond Future | 33.3300                     | 0.0333                      | 0.3200                | 0.0003          | (99.040)          | 0            | 0           | 7,500         |
| 2020/03/16 | R035             | 07/05/2020 | 9.78   | Call | Bond Future | 107.9700                    | 0.1080                      | 2.2100                | 0.0022          | (97.953)          | 0            | 0           | 3,530         |
| 2020/03/16 | R035             | 07/05/2020 | 9.18   | Put  | Bond Future | 11,351.9400                 | 11.3519                     | 16,408.3000           | 16.4083         | 44.542            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 07/05/2020 | 9.18   | Call | Bond Future | 2.8600                      | 0.0029                      | 0.0100                | 0.0000          | (99.650)          | 0            | 0           | 3,530         |
| 2020/03/16 | R035             | 06/08/2020 | 9.67   | Call | Bond Future | 352.1900                    | 0.3522                      | 44.3200               | 0.0443          | (87.416)          | 0            | 0           | 500           |
| 2020/03/16 | R035             | 06/08/2020 | 10.45  | Put  | Bond Future | 4,432.7500                  | 4.4327                      | 8,348.6300            | 8.3486          | 88.340            | 0            | 0           | 500           |
| 2020/03/16 | R035             | 06/08/2020 | 9.00   | Put  | Bond Future | 13,488.0100                 | 13.4880                     | 18,593.5000           | 18.5935         | 37.852            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 9.92   | Put  | Bond Future | 7,119.2300                  | 7.1192                      | 11,736.9900           | 11.7370         | 64.863            | 0            | 0           | 0             |
| 2020/03/16 | R035             | 06/08/2020 |        |      | Bond Future | 10.8736                     | 89.5282                     | 11.7105               | 84.3788         | 7.697             | 0.0000       | 0.0000      | 410           |
| 2020/03/16 | R035             | 06/08/2020 | 9.09   | Put  | Bond Future | 12,789.1600                 | 12.7892                     | 17,881.2100           | 17.8812         | 39.815            | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | R035             | 06/08/2020 | 9.09   | Call | Bond Future | 61.1500                  |                        | 0.0612                         | 3.8200                   | 0.0038             | (93.753)             | 0            | 0              | 500           |
| 2020/03/16 | R035             | 06/08/2020 | 9.67   | Put  | Bond Future | 8,655.2000               |                        | 8.6552                         | 13,496.7100              | 13.4967            | 55.938               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 9.00   | Call | Bond Future | 46.5700                  |                        | 0.0466                         | 2.6800                   | 0.0027             | (94.245)             | 0            | 0              | 24,761        |
| 2020/03/16 | R035             | 06/08/2020 | 9.92   | Call | Bond Future | 634.9900                 |                        | 0.6350                         | 103.3700                 | 0.1034             | (83.721)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 10.45  | Call | Bond Future | 1,638.1100               |                        | 1.6381                         | 404.6100                 | 0.4046             | (75.300)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 9.93   | Call | Bond Future | 648.7400                 |                        | 0.6487                         | 106.6100                 | 0.1066             | (83.567)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 9.91   | Put  | Bond Future | 7,177.4400               |                        | 7.1774                         | 11,805.5900              | 11.8056            | 64.482               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 8.75   | Put  | Bond Future | 15,483.2800              |                        | 15.4833                        | 20,612.8300              | 20.6128            | 33.130               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 8.75   | Call | Bond Future | 20.7700                  |                        | 0.0208                         | 0.9400                   | 0.0009             | (95.474)             | 0            | 0              | 3,000         |
| 2020/03/16 | R035             | 06/08/2020 | 9.93   | Put  | Bond Future | 7,061.2900               |                        | 7.0613                         | 11,668.5400              | 11.6685            | 65.247               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 06/08/2020 | 9.91   | Call | Bond Future | 621.4400                 |                        | 0.6214                         | 100.2100                 | 0.1002             | (83.875)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 05/11/2020 | 10.34  | Put  | Bond Future | 5,973.9900               |                        | 5.9740                         | 10,038.0200              | 10.0380            | 68.029               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 05/11/2020 |        |      | Bond Future | 10.9961                  |                        | 86.5949                        | 11.8651                  | 81.3555            | 7.903                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R035             | 05/11/2020 | 10.33  | Call | Bond Future | 1,651.2200               |                        | 1.6512                         | 488.8400                 | 0.4888             | (70.395)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 05/11/2020 | 10.33  | Put  | Bond Future | 6,020.1000               |                        | 6.0201                         | 10,097.1200              | 10.0971            | 67.723               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 05/11/2020 | 10.34  | Call | Bond Future | 1,673.1100               |                        | 1.6731                         | 497.7400                 | 0.4977             | (70.251)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 05/11/2020 | 10.32  | Call | Bond Future | 1,629.2400               |                        | 1.6292                         | 479.9200                 | 0.4799             | (70.543)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 05/11/2020 | 10.32  | Put  | Bond Future | 6,066.2000               |                        | 6.0662                         | 10,156.2800              | 10.1563            | 67.424               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 10.04  | Put  | Bond Future | 8,593.4600               |                        | 8.5935                         | 12,961.4200              | 12.9614            | 50.829               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 10.14  | Put  | Bond Future | 8,081.7800               |                        | 8.0818                         | 12,346.7100              | 12.3467            | 52.772               | 0            | 0              | 650           |
| 2020/03/16 | R035             | 04/02/2021 | 11.14  | Put  | Bond Future | 4,215.9500               |                        | 4.2160                         | 7,260.0400               | 7.2600             | 72.204               | 0            | 0              | 650           |
| 2020/03/16 | R035             | 04/02/2021 | 10.05  | Call | Bond Future | 1,449.0300               |                        | 1.4490                         | 475.0300                 | 0.4750             | (67.217)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 |        |      | Bond Future | 11.1295                  |                        | 88.1250                        | 12.0334                  | 82.7931            | 8.122                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 10.14  | Call | Bond Future | 1,613.4700               |                        | 1.6135                         | 546.5000                 | 0.5465             | (66.129)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 10.06  | Call | Bond Future | 1,466.6900               |                        | 1.4667                         | 482.5800                 | 0.4826             | (67.097)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 10.06  | Put  | Bond Future | 8,489.3000               |                        | 8.4893                         | 12,837.0900              | 12.8371            | 51.215               | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 10.04  | Call | Bond Future | 1,431.5100               |                        | 1.4315                         | 467.5700                 | 0.4676             | (67.337)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 11.14  | Call | Bond Future | 4,281.0400               |                        | 4.2810                         | 1,993.2300               | 1.9932             | (53.441)             | 0            | 0              | 0             |
| 2020/03/16 | R035             | 04/02/2021 | 10.05  | Put  | Bond Future | 8,541.2700               |                        | 8.5413                         | 12,899.1700              | 12.8992            | 51.022               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.09   | Put  | Bond Future | 4,333.3200               |                        | 4.3333                         | 7,603.9200               | 7.6039             | 75.476               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 7.90   | Put  | Bond Future | 5,313.1500               |                        | 5.3132                         | 8,638.9100               | 8.6389             | 62.595               | 0            | 0              | 2,500         |
| 2020/03/16 | R186             | 07/05/2020 | 8.28   | Put  | Bond Future | 3,423.1700               |                        | 3.4232                         | 6,586.0600               | 6.5861             | 92.397               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.93   | Call | Bond Future | 1,389.8600               |                        | 1.3899                         | 245.3100                 | 0.2453             | (82.350)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 |        |      | Bond Future | 8.8902                   |                        | 111.9999                       | 9.5547                   | 108.6362           | 7.474                | 0.0000       | 0.0000         | 88,447        |
| 2020/03/16 | R186             | 07/05/2020 | 8.08   | Call | Bond Future | 91.6500                  |                        | 0.0916                         | 2.6200                   | 0.0026             | (97.141)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.08   | Put  | Bond Future | 4,383.3600               |                        | 4.3834                         | 7,658.0100               | 7.6580             | 74.706               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.50   | Call | Bond Future | 458.8000                 |                        | 0.4588                         | 36.6500                  | 0.0367             | (92.012)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.50   | Put  | Bond Future | 2,499.1800               |                        | 2.4992                         | 5,440.7100               | 5.4407             | 117.700              | 0            | 0              | 23,172        |
| 2020/03/16 | R186             | 07/05/2020 | 8.09   | Call | Bond Future | 95.9000                  |                        | 0.0959                         | 2.8200                   | 0.0028             | (97.059)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 7.90   | Call | Bond Future | 38.6000                  |                        | 0.0386                         | 0.6800                   | 0.0007             | (98.238)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.28   | Call | Bond Future | 210.7900                 |                        | 0.2108                         | 10.0000                  | 0.0100             | (95.256)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.93   | Put  | Bond Future | 1,184.7600               |                        | 1.1848                         | 3,403.8900               | 3.4039             | 187.306              | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.07   | Call | Bond Future | 87.6100                  |                        | 0.0876                         | 2.4400                   | 0.0024             | (97.215)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 8.07   | Put  | Bond Future | 4,433.6300               |                        | 4.4336                         | 7,712.1400               | 7.7121             | 73.946               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 7.60   | Put  | Bond Future | 6,943.9200               |                        | 6.9439                         | 10,300.8300              | 10.3008            | 48.343               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 07/05/2020 | 7.60   | Call | Bond Future | 6.8200                   |                        | 0.0068                         | 0.0500                   | 0.0001             | (99.267)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 06/08/2020 | 8.25   | Call | Bond Future | 495.4700                 |                        | 0.4955                         | 88.0000                  | 0.0880             | (82.239)             | 0            | 0              | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | R186             | 06/08/2020 | 8.38   | Put  | Bond Future | 3,718.9000                     | 3.7189                         | 6,617.6300               | 6.6176             | 77.946               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 06/08/2020 |        |      | Bond Future | 8.9836                         | 108.6940                       | 9.6848                   | 105.2704           | 7.806                | 0.0000       | 0.0000         | 1,870         |
| 2020/03/16 | R186             | 06/08/2020 | 8.37   | Call | Bond Future | 642.2800                       | 0.6423                         | 127.1900                 | 0.1272             | (80.197)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 06/08/2020 | 8.37   | Put  | Bond Future | 3,756.9300                     | 3.7569                         | 6,665.4200               | 6.6654             | 77.417               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 06/08/2020 | 8.25   | Put  | Bond Future | 4,232.6900                     | 4.2327                         | 7,248.8000               | 7.2488             | 71.258               | 0            | 0              | 3,150         |
| 2020/03/16 | R186             | 06/08/2020 | 8.38   | Call | Bond Future | 655.9300                       | 0.6559                         | 131.0800                 | 0.1311             | (80.016)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 06/08/2020 | 8.36   | Call | Bond Future | 629.0500                       | 0.6291                         | 123.4800                 | 0.1235             | (80.370)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 06/08/2020 | 8.36   | Put  | Bond Future | 3,795.4100                     | 3.7954                         | 6,713.4200               | 6.7134             | 76.883               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 8.64   | Put  | Bond Future | 3,354.6400                     | 3.3546                         | 5,994.7500               | 5.9948             | 78.700               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 8.65   | Call | Bond Future | 1,223.2800                     | 1.2233                         | 369.1200                 | 0.3691             | (69.825)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 |        |      | Bond Future | 9.0819                         | 110.5947                       | 9.8224                   | 107.1113           | 8.154                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 8.66   | Call | Bond Future | 1,242.2800                     | 1.2423                         | 377.2000                 | 0.3772             | (69.636)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 8.66   | Put  | Bond Future | 3,293.9600                     | 3.2940                         | 5,912.2700               | 5.9123             | 79.488               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 9.26   | Put  | Bond Future | 1,855.5100                     | 1.8555                         | 3,767.1100               | 3.7671             | 103.023              | 0            | 0              | 3,500         |
| 2020/03/16 | R186             | 05/11/2020 | 8.64   | Call | Bond Future | 1,204.4500                     | 1.2044                         | 361.1700                 | 0.3612             | (70.014)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 7.84   | Put  | Bond Future | 6,449.5400                     | 6.4495                         | 9,714.0800               | 9.7141             | 50.617               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 8.65   | Put  | Bond Future | 3,324.2000                     | 3.3242                         | 5,953.4300               | 5.9534             | 79.094               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 8.34   | Put  | Bond Future | 4,370.4400                     | 4.3704                         | 7,304.6100               | 7.3046             | 67.137               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 8.34   | Call | Bond Future | 728.9200                       | 0.7289                         | 179.7000                 | 0.1797             | (75.347)             | 0            | 0              | 3,500         |
| 2020/03/16 | R186             | 05/11/2020 | 9.26   | Call | Bond Future | 2,706.9900                     | 2.7070                         | 1,135.2000               | 1.1352             | (58.064)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 05/11/2020 | 7.84   | Call | Bond Future | 264.3300                       | 0.2643                         | 45.4800                  | 0.0455             | (82.794)             | 0            | 0              | 3,500         |
| 2020/03/16 | R186             | 04/02/2021 | 8.15   | Call | Bond Future | 681.5800                       | 0.6816                         | 190.5100                 | 0.1905             | (72.049)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 04/02/2021 |        |      | Bond Future | 9.1918                         | 107.2476                       | 9.9757                   | 103.7028           | 8.528                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R186             | 04/02/2021 | 8.15   | Put  | Bond Future | 5,638.1200                     | 5.6381                         | 8,691.8500               | 8.6918             | 54.162               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 04/02/2021 | 8.16   | Call | Bond Future | 692.4100                       | 0.6924                         | 194.5000                 | 0.1945             | (71.910)             | 0            | 0              | 0             |
| 2020/03/16 | R186             | 04/02/2021 | 8.17   | Put  | Bond Future | 5,562.3100                     | 5.5623                         | 8,602.1700               | 8.6022             | 54.651               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 04/02/2021 | 8.16   | Put  | Bond Future | 5,600.0000                     | 5.6000                         | 8,646.8900               | 8.6469             | 54.409               | 0            | 0              | 0             |
| 2020/03/16 | R186             | 04/02/2021 | 8.17   | Call | Bond Future | 703.6500                       | 0.7036                         | 198.7100                 | 0.1987             | (71.760)             | 0            | 0              | 0             |
| 2020/03/16 | R197             | 07/05/2020 |        |      | Bond Future | 305.0059                       | 305.0059                       | 304.5950                 | 304.5950           | (0.135)              | 0.0000       | 0.0000         | 2,607         |
| 2020/03/16 | R197             | 06/08/2020 |        |      | Bond Future | 302.7234                       | 302.7234                       | 302.3052                 | 302.3052           | (0.138)              | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R197             | 05/11/2020 |        |      | Bond Future | 308.0883                       | 308.0883                       | 307.6630                 | 307.6630           | (0.138)              | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R197             | 04/02/2021 |        |      | Bond Future | 305.6065                       | 305.6065                       | 305.1741                 | 305.1741           | (0.141)              | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R202             | 07/05/2020 |        |      | Bond Future | 219.0165                       | 219.0165                       | 219.0185                 | 219.0185           | 0.001                | 0.0000       | 0.0000         | 8,709         |
| 2020/03/16 | R202             | 06/08/2020 |        |      | Bond Future | 218.8349                       | 218.8349                       | 218.8367                 | 218.8367           | 0.001                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R202             | 05/11/2020 |        |      | Bond Future | 222.7133                       | 222.7133                       | 222.7155                 | 222.7155           | 0.001                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R202             | 04/02/2021 |        |      | Bond Future | 222.4530                       | 222.4530                       | 222.4556                 | 222.4556           | 0.001                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R208             | 07/05/2020 | 4.81   | Call | Bond Future | 0.1600                         | 0.0002                         | 0.2100                   | 0.0002             | 31.250               | 0            | 0              | 0             |
| 2020/03/16 | R208             | 07/05/2020 | 4.80   | Put  | Bond Future | 744.7500                       | 0.7447                         | 702.7800                 | 0.7028             | (5.635)              | 0            | 0              | 0             |
| 2020/03/16 | R208             | 07/05/2020 |        |      | Bond Future | 5.6614                         | 101.6934                       | 5.6126                   | 101.7355           | (0.863)              | 0.0000       | 0.0000         | 30,008        |
| 2020/03/16 | R208             | 07/05/2020 | 4.82   | Call | Bond Future | 0.1800                         | 0.0002                         | 0.2400                   | 0.0002             | 33.333               | 0            | 0              | 0             |
| 2020/03/16 | R208             | 07/05/2020 | 4.82   | Put  | Bond Future | 727.4000                       | 0.7274                         | 685.4400                 | 0.6854             | (5.768)              | 0            | 0              | 0             |
| 2020/03/16 | R208             | 07/05/2020 | 4.81   | Put  | Bond Future | 736.0700                       | 0.7361                         | 694.1000                 | 0.6941             | (5.702)              | 0            | 0              | 0             |
| 2020/03/16 | R208             | 07/05/2020 | 4.80   | Call | Bond Future | 0.1400                         | 0.0001                         | 0.1900                   | 0.0002             | 35.714               | 0            | 0              | 0             |
| 2020/03/16 | R208             | 06/08/2020 | 5.57   | Put  | Bond Future | 18.0700                        | 0.0181                         | 12.7200                  | 0.0127             | (29.607)             | 0            | 0              | 0             |
| 2020/03/16 | R208             | 06/08/2020 |        |      | Bond Future | 5.0562                         | 103.5067                       | 4.9876                   | 103.5495           | (1.357)              | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | R208             | 06/08/2020 | 5.56   | Call | Bond Future | 332.0100              | 0.3320              | 369.2800        | 0.3693        | 11.226            | 0            | 0           | 0             |
| 2020/03/16 | R208             | 06/08/2020 | 5.56   | Put  | Bond Future | 18.7400               | 0.0187              | 13.2200         | 0.0132        | (29.456)          | 0            | 0           | 0             |
| 2020/03/16 | R208             | 06/08/2020 | 5.57   | Call | Bond Future | 337.5400              | 0.3375              | 374.9800        | 0.3750        | 11.092            | 0            | 0           | 0             |
| 2020/03/16 | R208             | 06/08/2020 | 5.55   | Call | Bond Future | 326.3600              | 0.3264              | 363.4800        | 0.3635        | 11.374            | 0            | 0           | 0             |
| 2020/03/16 | R208             | 06/08/2020 | 5.55   | Put  | Bond Future | 19.2900               | 0.0193              | 13.6200         | 0.0136        | (29.393)          | 0            | 0           | 0             |
| 2020/03/16 | R208             | 05/11/2020 | 4.78   | Call | Bond Future | 417.6200              | 0.4176              | 459.9100        | 0.4599        | 10.126            | 0            | 0           | 0             |
| 2020/03/16 | R208             | 05/11/2020 | 4.77   | Put  | Bond Future | 3.5100                | 0.0035              | 2.0700          | 0.0021        | (41.026)          | 0            | 0           | 0             |
| 2020/03/16 | R208             | 05/11/2020 |        |      | Bond Future | 3.7083                | 101.9150            | 3.5959          | 101.9587      | (3.032)           | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R208             | 05/11/2020 | 4.79   | Call | Bond Future | 421.4000              | 0.4214              | 463.7200        | 0.4637        | 10.043            | 0            | 0           | 0             |
| 2020/03/16 | R208             | 05/11/2020 | 4.79   | Put  | Bond Future | 3.2900                | 0.0033              | 1.9400          | 0.0019        | (41.033)          | 0            | 0           | 0             |
| 2020/03/16 | R208             | 05/11/2020 | 4.78   | Put  | Bond Future | 3.3600                | 0.0034              | 1.9800          | 0.0020        | (41.071)          | 0            | 0           | 0             |
| 2020/03/16 | R208             | 05/11/2020 | 4.77   | Call | Bond Future | 413.9200              | 0.4139              | 456.1500        | 0.4562        | 10.202            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 07/05/2020 | 9.47   | Call | Bond Future | 21.4300               | 0.0214              | 0.2300          | 0.0002        | (98.927)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 07/05/2020 |        |      | Bond Future | 10.8192               | 66.3903             | 11.6291         | 62.1260       | 7.485             | 0.0000       | 0.0000      | 72,278        |
| 2020/03/16 | R209             | 07/05/2020 | 9.45   | Call | Bond Future | 19.2900               | 0.0193              | 0.1900          | 0.0002        | (99.015)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 07/05/2020 | 9.45   | Put  | Bond Future | 8,282.0500            | 8.2821              | 12,527.2700     | 12.5273       | 51.258            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 07/05/2020 | 9.47   | Put  | Bond Future | 8,152.9500            | 8.1529              | 12,396.0700     | 12.3961       | 52.044            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 07/05/2020 | 9.46   | Call | Bond Future | 20.3400               | 0.0203              | 0.2100          | 0.0002        | (98.968)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 07/05/2020 | 9.46   | Put  | Bond Future | 8,217.4400            | 8.2174              | 12,461.6300     | 12.4616       | 51.649            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 06/08/2020 | 5.56   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | R209             | 06/08/2020 | 5.55   | Put  | Bond Future | 41,959.0100           | 41.9590             | 46,299.4000     | 46.2994       | 10.344            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 06/08/2020 |        |      | Bond Future | 10.9283               | 67.5741             | 11.7667         | 63.2337       | 7.672             | 0.0000       | 0.0000      | 200           |
| 2020/03/16 | R209             | 06/08/2020 | 5.57   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | R209             | 06/08/2020 | 5.57   | Put  | Bond Future | 41,742.2000           | 41.7422             | 46,082.5900     | 46.0826       | 10.398            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 06/08/2020 | 5.56   | Put  | Bond Future | 41,850.5300           | 41.8505             | 46,190.9200     | 46.1909       | 10.371            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 06/08/2020 | 5.55   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/03/16 | R209             | 05/11/2020 | 10.02  | Call | Bond Future | 884.3000              | 0.8843              | 225.9400        | 0.2259        | (74.450)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 05/11/2020 |        |      | Bond Future | 11.0398               | 65.6059             | 11.9076         | 61.1897       | 7.861             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R209             | 05/11/2020 | 10.00  | Call | Bond Future | 857.3700              | 0.8574              | 216.6900        | 0.2167        | (74.726)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 05/11/2020 | 10.00  | Put  | Bond Future | 6,796.9800            | 6.7970              | 10,572.5200     | 10.5725       | 55.547            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 05/11/2020 | 10.02  | Put  | Bond Future | 6,702.4000            | 6.7024              | 10,460.2600     | 10.4603       | 56.067            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 05/11/2020 | 10.01  | Call | Bond Future | 870.7700              | 0.8708              | 221.2700        | 0.2213        | (74.589)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 05/11/2020 | 10.01  | Put  | Bond Future | 6,749.5900            | 6.7496              | 10,516.3100     | 10.5163       | 55.807            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 04/02/2021 | 10.12  | Put  | Bond Future | 7,173.5000            | 7.1735              | 10,780.8100     | 10.7808       | 50.287            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 04/02/2021 |        |      | Bond Future | 11.1580               | 66.7651             | 12.0570         | 62.2709       | 8.057             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R209             | 04/02/2021 | 10.11  | Call | Bond Future | 1,332.1200            | 1.3321              | 454.0500        | 0.4541        | (65.915)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 04/02/2021 | 10.11  | Put  | Bond Future | 7,217.3900            | 7.2174              | 10,833.5100     | 10.8335       | 50.103            | 0            | 0           | 0             |
| 2020/03/16 | R209             | 04/02/2021 | 10.12  | Call | Bond Future | 1,347.9800            | 1.3480              | 461.1000        | 0.4611        | (65.793)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 04/02/2021 | 10.10  | Call | Bond Future | 1,316.3700            | 1.3164              | 447.0700        | 0.4471        | (66.038)          | 0            | 0           | 0             |
| 2020/03/16 | R209             | 04/02/2021 | 10.10  | Put  | Bond Future | 7,261.4600            | 7.2615              | 10,886.3500     | 10.8863       | 49.920            | 0            | 0           | 0             |
| 2020/03/16 | R210             | 07/05/2020 |        |      | Bond Future | 180.4812              | 180.4812            | 180.4827        | 180.4827      | 0.001             | 0.0000       | 0.0000      | 1,935         |
| 2020/03/16 | R210             | 06/08/2020 |        |      | Bond Future | 183.7438              | 183.7438            | 183.7454        | 183.7454      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R210             | 05/11/2020 |        |      | Bond Future | 184.2769              | 184.2769            | 184.2787        | 184.2787      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R210             | 04/02/2021 |        |      | Bond Future | 187.5764              | 187.5764            | 187.5787        | 187.5787      | 0.001             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R212             | 07/05/2020 |        |      | Bond Future | 163.9693              | 163.9693            | 164.7055        | 164.7055      | 0.449             | 0.0000       | 0.0000      | 6,719         |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | R212             | 06/08/2020 |        |      | Bond Future | 164.6377                    | 164.6377                    | 165.3873              | 165.3873        | 0.455             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R212             | 05/11/2020 |        |      | Bond Future | 167.5555                    | 167.5555                    | 168.3185              | 168.3185        | 0.455             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R212             | 04/02/2021 |        |      | Bond Future | 168.2261                    | 168.2261                    | 169.0030              | 169.0030        | 0.462             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R213             | 07/05/2020 | 9.01   | Put  | Bond Future | 7,392.5700                  | 7.3926                      | 11,667.5700           | 11.6676         | 57.828            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 07/05/2020 | 9.00   | Call | Bond Future | 20.1500                     | 0.0202                      | 0.1500                | 0.0002          | (99.256)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 07/05/2020 |        |      | Bond Future | 10.2737                     | 80.3138                     | 11.0852               | 76.0177         | 7.899             | 0.0000       | 0.0000      | 15,444        |
| 2020/03/16 | R213             | 07/05/2020 | 9.01   | Call | Bond Future | 21.2900                     | 0.0213                      | 0.1600                | 0.0002          | (99.248)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 07/05/2020 | 9.00   | Put  | Bond Future | 7,453.3200                  | 7.4533                      | 11,729.4500           | 11.7294         | 57.372            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 07/05/2020 | 9.02   | Call | Bond Future | 22.4800                     | 0.0225                      | 0.1800                | 0.0002          | (99.199)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 07/05/2020 | 9.02   | Put  | Bond Future | 7,331.9300                  | 7.3319                      | 11,605.7600           | 11.6058         | 58.291            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 06/08/2020 | 9.31   | Call | Bond Future | 402.7300                    | 0.4027                      | 55.9800               | 0.0560          | (86.100)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 06/08/2020 |        |      | Bond Future | 10.3834                     | 81.7459                     | 11.2269               | 77.3732         | 8.123             | 0.0000       | 0.0000      | 300           |
| 2020/03/16 | R213             | 06/08/2020 | 9.29   | Call | Bond Future | 385.2900                    | 0.3853                      | 52.5700               | 0.0526          | (86.356)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 06/08/2020 | 9.29   | Put  | Bond Future | 6,578.3800                  | 6.5784                      | 10,618.3400           | 10.6183         | 61.413            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 06/08/2020 | 9.31   | Put  | Bond Future | 6,476.8600                  | 6.4769                      | 10,502.7900           | 10.5028         | 62.159            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 06/08/2020 | 9.30   | Call | Bond Future | 393.9400                    | 0.3939                      | 54.2500               | 0.0542          | (86.229)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 06/08/2020 | 9.30   | Put  | Bond Future | 6,527.5200                  | 6.5275                      | 10,560.5100           | 10.5605         | 61.784            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 05/11/2020 | 9.60   | Put  | Bond Future | 5,864.8900                  | 5.8649                      | 9,618.3700            | 9.6184          | 63.999            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 05/11/2020 | 9.59   | Call | Bond Future | 901.4600                    | 0.9015                      | 215.2900              | 0.2153          | (76.118)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 05/11/2020 |        |      | Bond Future | 10.5007                     | 79.6270                     | 11.3774               | 75.1779         | 8.349             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R213             | 05/11/2020 | 9.60   | Call | Bond Future | 915.5700                    | 0.9156                      | 219.9500              | 0.2200          | (75.977)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 05/11/2020 | 9.59   | Put  | Bond Future | 5,908.0100                  | 5.9080                      | 9,670.9400            | 9.6709          | 63.692            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 05/11/2020 | 9.61   | Call | Bond Future | 929.8400                    | 0.9298                      | 224.6900              | 0.2247          | (75.836)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 05/11/2020 | 9.61   | Put  | Bond Future | 5,821.9800                  | 5.8220                      | 9,565.9300            | 9.5659          | 64.307            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 04/02/2021 | 9.40   | Call | Bond Future | 868.1800                    | 0.8682                      | 238.8600              | 0.2389          | (72.487)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 04/02/2021 | 9.39   | Put  | Bond Future | 7,612.8100                  | 7.6128                      | 11,518.9000           | 11.5189         | 51.309            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 04/02/2021 |        |      | Bond Future | 10.6295                     | 81.0343                     | 11.5424               | 76.5066         | 8.589             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R213             | 04/02/2021 | 9.41   | Call | Bond Future | 880.4400                    | 0.8804                      | 243.3400              | 0.2433          | (72.362)          | 0            | 0           | 0             |
| 2020/03/16 | R213             | 04/02/2021 | 9.41   | Put  | Bond Future | 7,522.2200                  | 7.5222                      | 11,412.7900           | 11.4128         | 51.721            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 04/02/2021 | 9.40   | Put  | Bond Future | 7,567.4300                  | 7.5674                      | 11,465.7800           | 11.4658         | 51.515            | 0            | 0           | 0             |
| 2020/03/16 | R213             | 04/02/2021 | 9.39   | Call | Bond Future | 856.0300                    | 0.8560                      | 234.4500              | 0.2345          | (72.612)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 9.77   | Put  | Bond Future | 7,653.9700                  | 7.6540                      | 12,100.7200           | 12.1007         | 58.097            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 |        |      | Bond Future | 10.9964                     | 64.8010                     | 11.8369               | 60.3138         | 7.643             | 0.0000       | 0.0000      | 20,587        |
| 2020/03/16 | R214             | 07/05/2020 | 9.76   | Call | Bond Future | 38.9900                     | 0.0390                      | 0.5100                | 0.0005          | (98.692)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 9.76   | Put  | Bond Future | 7,719.8800                  | 7.7199                      | 12,168.6100           | 12.1686         | 57.627            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 9.77   | Call | Bond Future | 41.0100                     | 0.0410                      | 0.5500                | 0.0006          | (98.659)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 9.31   | Put  | Bond Future | 10,849.1500                 | 10.8491                     | 15,333.1000           | 15.3331         | 41.330            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 10.66  | Put  | Bond Future | 2,838.0000                  | 2.8380                      | 6,527.6800            | 6.5277          | 130.010           | 0            | 0           | 1,250         |
| 2020/03/16 | R214             | 07/05/2020 | 9.75   | Call | Bond Future | 37.0600                     | 0.0371                      | 0.4700                | 0.0005          | (98.732)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 9.75   | Put  | Bond Future | 7,785.9800                  | 7.7860                      | 12,236.6000           | 12.2366         | 57.162            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 9.31   | Call | Bond Future | 3.2700                      | 0.0033                      | 0.0100                | 0.0000          | (99.694)          | 0            | 0           | 1,250         |
| 2020/03/16 | R214             | 07/05/2020 | 9.91   | Put  | Bond Future | 6,751.9000                  | 6.7519                      | 11,161.3500           | 11.1613         | 65.307            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 07/05/2020 | 9.91   | Call | Bond Future | 79.3600                     | 0.0794                      | 1.6000                | 0.0016          | (97.984)          | 0            | 0           | 1,250         |
| 2020/03/16 | R214             | 07/05/2020 | 10.66  | Call | Bond Future | 884.0300                    | 0.8840                      | 86.5000               | 0.0865          | (90.215)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 06/08/2020 | 9.98   | Put  | Bond Future | 7,246.9600                  | 7.2470                      | 11,431.1200           | 11.4311         | 57.737            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 06/08/2020 | 9.97   | Call | Bond Future | 442.3300                    | 0.4423                      | 67.0000               | 0.0670          | (84.853)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/16 | R214             | 06/08/2020 |        |      | Bond Future | 11.1019               | 65.9565             | 11.9723         | 61.3892       | 7.840             | 0.0000       | 0.0000      | 300           |
| 2020/03/16 | R214             | 06/08/2020 | 9.98   | Call | Bond Future | 452.2100              | 0.4522              | 69.1200         | 0.0691        | (84.715)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 06/08/2020 | 9.97   | Put  | Bond Future | 7,302.8000            | 7.3028              | 11,494.7200     | 11.4947       | 57.402            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 06/08/2020 | 9.99   | Call | Bond Future | 462.2400              | 0.4622              | 71.3100         | 0.0713        | (84.573)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 06/08/2020 | 9.99   | Put  | Bond Future | 7,191.3700            | 7.1914              | 11,367.6900     | 11.3677       | 58.074            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 05/11/2020 | 10.26  | Put  | Bond Future | 6,648.0800            | 6.6481              | 10,522.1400     | 10.5221       | 58.273            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 05/11/2020 |        |      | Bond Future | 11.2120               | 63.8148             | 12.1132         | 59.1678       | 8.038             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R214             | 05/11/2020 | 10.25  | Call | Bond Future | 1,033.3700            | 1.0334              | 270.2700        | 0.2703        | (73.846)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 05/11/2020 | 10.25  | Put  | Bond Future | 6,695.7300            | 6.6957              | 10,579.6700     | 10.5797       | 58.006            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 05/11/2020 | 10.26  | Call | Bond Future | 1,048.7100            | 1.0487              | 275.7300        | 0.2757        | (73.708)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 05/11/2020 | 10.24  | Call | Bond Future | 1,018.0100            | 1.0180              | 264.8100        | 0.2648        | (73.987)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 05/11/2020 | 10.24  | Put  | Bond Future | 6,743.4600            | 6.7435              | 10,637.3000     | 10.6373       | 57.742            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 04/02/2021 | 10.33  | Call | Bond Future | 1,503.6600            | 1.5037              | 517.9400        | 0.5179        | (65.555)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 04/02/2021 |        |      | Bond Future | 11.3309               | 64.9425             | 12.2656         | 60.2134       | 8.249             | 0.0000       | 0.0000      | 0             |
| 2020/03/16 | R214             | 04/02/2021 | 10.31  | Call | Bond Future | 1,469.5200            | 1.4695              | 502.6300        | 0.5026        | (65.796)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 04/02/2021 | 10.31  | Put  | Bond Future | 7,396.1300            | 7.3961              | 11,158.3900     | 11.1584       | 50.868            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 04/02/2021 | 10.33  | Put  | Bond Future | 7,305.6500            | 7.3057              | 11,049.0800     | 11.0491       | 51.240            | 0            | 0           | 0             |
| 2020/03/16 | R214             | 04/02/2021 | 10.32  | Call | Bond Future | 1,486.4300            | 1.4864              | 510.1800        | 0.5102        | (65.677)          | 0            | 0           | 0             |
| 2020/03/16 | R214             | 04/02/2021 | 10.32  | Put  | Bond Future | 7,350.6900            | 7.3507              | 11,103.5900     | 11.1036       | 51.055            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 9.79   | Call | Bond Future | 19.4000               | 0.0194              | 0.1000          | 0.0001        | (99.485)          | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 9.77   | Put  | Bond Future | 10,286.0600           | 10.2861             | 15,864.2800     | 15.8643       | 54.231            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 10.20  | Call | Bond Future | 174.7000              | 0.1747              | 4.1100          | 0.0041        | (97.647)          | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 9.69   | Put  | Bond Future | 10,981.6700           | 10.9817             | 16,566.3600     | 16.5664       | 50.855            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 |        |      | Bond Future | 11.0786               | 81.7521             | 11.9253         | 76.1569       | 7.643             | 0.0000       | 0.0000      | 93,474        |
| 2020/03/16 | R248             | 07/05/2020 | 9.79   | Put  | Bond Future | 10,114.4100           | 10.1144             | 15,690.2300     | 15.6902       | 55.127            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 9.77   | Call | Bond Future | 16.9800               | 0.0170              | 0.0800          | 0.0001        | (99.529)          | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 10.70  | Call | Bond Future | 894.1400              | 0.8941              | 66.5100         | 0.0665        | (92.562)          | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 10.70  | Put  | Bond Future | 3,645.4700            | 3.6455              | 8,412.9600      | 8.4130        | 130.778           | 0            | 0           | 300           |
| 2020/03/16 | R248             | 07/05/2020 | 9.78   | Put  | Bond Future | 10,200.1400           | 10.2001             | 15,777.1900     | 15.7772       | 54.676            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 07/05/2020 | 10.20  | Put  | Bond Future | 6,825.5300            | 6.8255              | 12,250.0600     | 12.2501       | 79.474            | 0            | 0           | 300           |
| 2020/03/16 | R248             | 07/05/2020 | 9.69   | Call | Bond Future | 10.4700               | 0.0105              | 0.0400          | 0.0000        | (99.618)          | 0            | 0           | 300           |
| 2020/03/16 | R248             | 07/05/2020 | 9.78   | Call | Bond Future | 18.1600               | 0.0182              | 0.0900          | 0.0001        | (99.504)          | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 11.80  | Call | Bond Future | 0.0000                | 0.0000              | 2,430.0100      | 2.4300        | 100.000           | 0            | 0           | 470           |
| 2020/03/16 | R248             | 06/08/2020 | 10.35  | Call | Bond Future | 939.2900              | 0.9393              | 172.7700        | 0.1728        | (81.606)          | 0            | 0           | 640           |
| 2020/03/16 | R248             | 06/08/2020 | 11.85  | Put  | Bond Future | 0.0000                | 0.0000              | 3,893.0900      | 3.8931        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 9.00   | Put  | Bond Future | 18,192.9800           | 18.1930             | 23,870.4700     | 23.8705       | 31.207            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 10.20  | Call | Bond Future | 695.0000              | 0.6950              | 112.2300        | 0.1122        | (83.852)          | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 |        |      | Bond Future | 11.1879               | 83.2098             | 12.0670         | 77.5149       | 7.858             | 0.0000       | 0.0000      | 530           |
| 2020/03/16 | R248             | 06/08/2020 | 10.35  | Put  | Bond Future | 7,144.8400            | 7.1448              | 12,073.1700     | 12.0732       | 68.977            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 11.85  | Call | Bond Future | 0.0000                | 0.0000              | 2,557.4800      | 2.5575        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 11.15  | Put  | Bond Future | 0.0000                | 0.0000              | 6,964.2400      | 6.9642        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 11.15  | Call | Bond Future | 0.0000                | 0.0000              | 1,006.0900      | 1.0061        | 100.000           | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 10.85  | Put  | Bond Future | 4,528.6500            | 4.5287              | 8,662.1900      | 8.6622        | 91.275            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 10.85  | Call | Bond Future | 2,125.0500            | 2.1250              | 563.7400        | 0.5637        | (73.472)          | 0            | 0           | 640           |
| 2020/03/16 | R248             | 06/08/2020 | 9.25   | Put  | Bond Future | 15,791.7100           | 15.7917             | 21,446.0500     | 21.4461       | 35.806            | 0            | 0           | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 9.25   | Call | Bond Future | 42.8100               | 0.0428              | 2.3000          | 0.0023        | (94.627)          | 0            | 0           | 20,640        |
| 2020/03/16 | R248             | 06/08/2020 | 10.18  | Call | Bond Future | 665.5500              | 0.6656              | 105.4600        | 0.1055        | (84.154)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/03/16 | R248             | 06/08/2020 | 10.18  | Put  | Bond Future | 8,235.1800                     | 8.2352                         | 13,369.9400              | 13.3699            | 62.352               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 11.80  | Put  | Bond Future | 0.0000                         | 0.0000                         | 4,079.6100               | 4.0796             | 100.000              | 0            | 0              | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 9.00   | Call | Bond Future | 18.1200                        | 0.0181                         | 0.7600                   | 0.0008             | (95.806)             | 0            | 0              | 3,000         |
| 2020/03/16 | R248             | 06/08/2020 | 10.20  | Put  | Bond Future | 8,102.1900                     | 8.1022                         | 13,214.2700              | 13.2143            | 63.095               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 11.10  | Put  | Bond Future | 0.0000                         | 0.0000                         | 7,227.7700               | 7.2278             | 100.000              | 0            | 0              | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 11.10  | Call | Bond Future | 0.0000                         | 0.0000                         | 919.8800                 | 0.9199             | 100.000              | 0            | 0              | 470           |
| 2020/03/16 | R248             | 06/08/2020 | 10.19  | Call | Bond Future | 680.1000                       | 0.6801                         | 108.7800                 | 0.1088             | (84.005)             | 0            | 0              | 0             |
| 2020/03/16 | R248             | 06/08/2020 | 10.19  | Put  | Bond Future | 8,168.4500                     | 8.1685                         | 13,291.9800              | 13.2920            | 62.723               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 05/11/2020 | 10.02  | Put  | Bond Future | 10,398.7700                    | 10.3988                        | 15,614.4200              | 15.6144            | 50.156               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 05/11/2020 | 10.03  | Call | Bond Future | 747.4400                       | 0.7474                         | 158.9800                 | 0.1590             | (78.730)             | 0            | 0              | 0             |
| 2020/03/16 | R248             | 05/11/2020 |        |      | Bond Future | 11.3020                        | 80.2293                        | 12.2146                  | 74.4349            | 8.074                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R248             | 05/11/2020 | 10.04  | Call | Bond Future | 761.1800                       | 0.7612                         | 162.9500                 | 0.1630             | (78.592)             | 0            | 0              | 0             |
| 2020/03/16 | R248             | 05/11/2020 | 10.04  | Put  | Bond Future | 10,259.5100                    | 10.2595                        | 15,455.7200              | 15.4557            | 50.648               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 05/11/2020 | 10.02  | Call | Bond Future | 733.8700                       | 0.7339                         | 155.0800                 | 0.1551             | (78.868)             | 0            | 0              | 0             |
| 2020/03/16 | R248             | 05/11/2020 | 10.03  | Put  | Bond Future | 10,328.9800                    | 10.3290                        | 15,534.9600              | 15.5350            | 50.402               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 04/02/2021 | 10.46  | Call | Bond Future | 1,853.1700                     | 1.8532                         | 623.5200                 | 0.6235             | (66.354)             | 0            | 0              | 0             |
| 2020/03/16 | R248             | 04/02/2021 | 10.47  | Put  | Bond Future | 8,744.1700                     | 8.7442                         | 13,399.1800              | 13.3992            | 53.236               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 04/02/2021 |        |      | Bond Future | 11.4254                        | 81.6469                        | 12.3746                  | 75.7502            | 8.308                | 0.0000       | 0.0000         | 0             |
| 2020/03/16 | R248             | 04/02/2021 | 10.46  | Put  | Bond Future | 8,800.0100                     | 8.8000                         | 13,467.1200              | 13.4671            | 53.035               | 0            | 0              | 0             |
| 2020/03/16 | R248             | 04/02/2021 | 10.47  | Call | Bond Future | 1,874.8500                     | 1.8749                         | 633.1000                 | 0.6331             | (66.232)             | 0            | 0              | 0             |
| 2020/03/16 | R248             | 04/02/2021 | 10.48  | Call | Bond Future | 1,896.6800                     | 1.8967                         | 642.7900                 | 0.6428             | (66.110)             | 0            | 0              | 0             |
| 2020/03/16 | R248             | 04/02/2021 | 10.48  | Put  | Bond Future | 8,688.6100                     | 8.6886                         | 13,331.4800              | 13.3315            | 53.436               | 0            | 0              | 0             |

**Total**

**1428030**