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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/09/2020 TO 15/09/2020

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2020/09/15 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2025 | 05/11/2020 | | Bond Future | 144.1673 | 144.1673 | 144.1807 | 144.1807 | 0.009 | 0.0000 | 0.0000 | 3,891 |
| 2020/09/15 | 2025 | 04/02/2021 | | Bond Future | 144.1687 | 144.1687 | 144.1698 | 144.1698 | 0.001 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | 2025 | 06/05/2021 | | | Bond Future | 145.7440 | 145.7440 | 145.7467 | 145.7467 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2025 | 05/08/2021 | | | Bond Future | 145.8319 | 145.8319 | 145.8289 | 145.8289 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2029 | 05/11/2020 | | | Bond Future | 102.3210 | 102.3210 | 102.7296 | 102.7296 | 0.399 | 0.0000 | 0.0000 | 5,004 |
| 2020/09/15 | 2029 | 04/02/2021 | | | Bond Future | 103.3930 | 103.3930 | 103.7970 | 103.7970 | 0.391 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2029 | 06/05/2021 | | | Bond Future | 103.3829 | 103.3829 | 103.7925 | 103.7925 | 0.396 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2029 | 05/08/2021 | | | Bond Future | 104.5314 | 104.5314 | 104.9413 | 104.9413 | 0.392 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.39 | Put | Bond Future | 1,951.7900 | 1.9518 | 1,759.4800 | 1.7595 | (9.853) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.38 | Call | Bond Future | 1,870.6500 | 1.8706 | 2,039.1700 | 2.0392 | 9.009 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.60 | Put | Bond Future | 1,419.0900 | 1.4191 | 1,262.4800 | 1.2625 | (11.036) | 0 | 0 | 3,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.99 | Put | Bond Future | 746.0700 | 0.7461 | 647.3200 | 0.6473 | (13.236) | 0 | 0 | 2,500 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.10 | Put | Bond Future | 7,963.2700 | 7.9633 | 7,615.6600 | 7.6157 | (4.365) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.73 | Call | Bond Future | 530.0100 | 0.5300 | 596.0400 | 0.5960 | 12.458 | 0 | 0 | 3,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 10.06 | Put | Bond Future | 661.9700 | 0.6620 | 571.8500 | 0.5719 | (13.614) | 0 | 0 | 1,000 |
| 2020/09/15 | 2030 | 05/11/2020 | | | Bond Future | 9.3991 | 93.6897 | 9.3361 | 94.0523 | (0.670) | 0.0000 | 0.0000 | 92,820 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.99 | Call | Bond Future | 4,056.2000 | 4.0562 | 4,320.0100 | 4.3200 | 6.504 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.85 | Put | Bond Future | 3,921.9900 | 3.9220 | 3,641.6300 | 3.6416 | (7.148) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.85 | Call | Bond Future | 698.9500 | 0.6989 | 781.1500 | 0.7811 | 11.760 | 0 | 0 | 3,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.61 | Call | Bond Future | 2,596.5700 | 2.5966 | 2,804.1800 | 2.8042 | 7.996 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.61 | Put | Bond Future | 1,396.9000 | 1.3969 | 1,241.9500 | 1.2419 | (11.092) | 0 | 0 | 3,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.34 | Put | Bond Future | 6,543.0700 | 6.5431 | 6,208.5800 | 6.2086 | (5.112) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.34 | Call | Bond Future | 193.5100 | 0.1935 | 221.5800 | 0.2216 | 14.506 | 0 | 0 | 1,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.04 | Put | Bond Future | 3,129.3700 | 3.1294 | 2,877.9000 | 2.8779 | (8.036) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.04 | Call | Bond Future | 1,037.9700 | 1.0380 | 1,149.0600 | 1.1491 | 10.703 | 0 | 0 | 1,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.39 | Call | Bond Future | 1,899.3800 | 1.8994 | 2,069.6300 | 2.0696 | 8.963 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.38 | Put | Bond Future | 1,980.5100 | 1.9805 | 1,786.4700 | 1.7865 | (9.797) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.60 | Call | Bond Future | 2,562.3300 | 2.5623 | 2,768.2800 | 2.7683 | 8.038 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.49 | Call | Bond Future | 2,201.1400 | 2.2011 | 2,388.6000 | 2.3886 | 8.516 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.36 | Put | Bond Future | 6,428.8600 | 6.4289 | 6,095.7600 | 6.0958 | (5.181) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.86 | Put | Bond Future | 929.6100 | 0.9296 | 813.2800 | 0.8133 | (12.514) | 0 | 0 | 14,160 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.10 | Call | Bond Future | 96.2300 | 0.0962 | 111.1800 | 0.1112 | 15.536 | 0 | 0 | 3,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.73 | Put | Bond Future | 4,476.9300 | 4.4769 | 4,180.4000 | 4.1804 | (6.624) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.23 | Put | Bond Future | 2,445.3700 | 2.4454 | 2,225.5100 | 2.2255 | (8.991) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 10.06 | Call | Bond Future | 4,353.8000 | 4.3538 | 4,626.2400 | 4.6262 | 6.258 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 10.37 | Put | Bond Future | 383.7500 | 0.3838 | 325.2600 | 0.3253 | (15.242) | 0 | 0 | 8,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.40 | Call | Bond Future | 1,928.5100 | 1.9285 | 2,100.4900 | 2.1005 | 8.918 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.40 | Put | Bond Future | 1,923.5200 | 1.9235 | 1,732.9400 | 1.7329 | (9.908) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.49 | Put | Bond Future | 1,681.6300 | 1.6816 | 1,506.5300 | 1.5065 | (10.413) | 0 | 0 | 2,500 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.65 | Call | Bond Future | 2,735.6100 | 2.7356 | 2,949.7600 | 2.9498 | 7.828 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.65 | Put | Bond Future | 1,310.7000 | 1.3107 | 1,162.2900 | 1.1623 | (11.323) | 0 | 0 | 2,500 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.36 | Call | Bond Future | 204.4000 | 0.2044 | 233.8600 | 0.2339 | 14.413 | 0 | 0 | 14,160 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.86 | Put | Bond Future | 3,877.5500 | 3.8775 | 3,598.6200 | 3.5986 | (7.193) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.86 | Call | Bond Future | 714.5100 | 0.7145 | 798.1400 | 0.7981 | 11.705 | 0 | 0 | 14,160 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.86 | Call | Bond Future | 3,525.0800 | 3.5251 | 3,771.3100 | 3.7713 | 6.985 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.23 | Call | Bond Future | 1,468.1000 | 1.4681 | 1,610.8000 | 1.6108 | 9.720 | 0 | 0 | 3,000 |
| 2020/09/15 | 2030 | 05/11/2020 | 10.47 | Call | Bond Future | 6,204.8600 | 6.2049 | 6,516.9500 | 6.5170 | 5.030 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 10.47 | Put | Bond Future | 320.3800 | 0.3204 | 269.9100 | 0.2699 | (15.753) | 0 | 0 | 3,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | 2030 | 05/11/2020 | 8.53 | Put | Bond Future | 5,489.9000 | 5.4899 | 5,170.9400 | 5.1709 | (5.810) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 8.53 | Call | Bond Future | 320.5100 | 0.3205 | 364.1100 | 0.3641 | 13.603 | 0 | 0 | 15,414 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.03 | Put | Bond Future | 3,168.3200 | 3.1683 | 2,915.2400 | 2.9152 | (7.988) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/11/2020 | 9.03 | Call | Bond Future | 1,017.8000 | 1.0178 | 1,127.2800 | 1.1273 | 10.757 | 0 | 0 | 15,414 |
| 2020/09/15 | 2030 | 05/11/2020 | 10.37 | Call | Bond Future | 5,740.1400 | 5.7401 | 6,044.2100 | 6.0442 | 5.297 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.20 | Put | Bond Future | 4,431.2300 | 4.4312 | 4,208.8800 | 4.2089 | (5.018) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.20 | Put | Bond Future | 8,880.5300 | 8.8805 | 8,573.2100 | 8.5732 | (3.461) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.12 | Call | Bond Future | 1,930.8800 | 1.9309 | 2,058.7400 | 2.0587 | 6.622 | 0 | 0 | 1,000 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.36 | Call | Bond Future | 730.7100 | 0.7307 | 792.0100 | 0.7920 | 8.389 | 0 | 0 | 800 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.16 | Call | Bond Future | 2,017.1800 | 2.0172 | 2,149.0100 | 2.1490 | 6.535 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.15 | Put | Bond Future | 4,608.0100 | 4.6080 | 4,380.6700 | 4.3807 | (4.934) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | | | Bond Future | 9.6122 | 90.6442 | 9.5478 | 91.0024 | (0.670) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.20 | Call | Bond Future | 582.9900 | 0.5830 | 633.8500 | 0.6338 | 8.724 | 0 | 0 | 1,600 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.37 | Put | Bond Future | 7,988.7900 | 7.9888 | 7,692.6100 | 7.6926 | (3.707) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.37 | Call | Bond Future | 740.8200 | 0.7408 | 802.8200 | 0.8028 | 8.369 | 0 | 0 | 1,000 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.17 | Call | Bond Future | 2,039.2700 | 2.0393 | 2,172.1100 | 2.1721 | 6.514 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.17 | Put | Bond Future | 4,536.7700 | 4.5368 | 4,311.4300 | 4.3114 | (4.967) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.20 | Call | Bond Future | 2,106.0000 | 2.1060 | 2,241.8300 | 2.2418 | 6.450 | 0 | 0 | 1,600 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.12 | Put | Bond Future | 4,716.4100 | 4.7164 | 4,486.0900 | 4.4861 | (4.883) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.36 | Put | Bond Future | 8,040.0200 | 8.0400 | 7,743.1400 | 7.7431 | (3.693) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.16 | Put | Bond Future | 4,572.1900 | 4.5722 | 4,345.8400 | 4.3458 | (4.951) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 9.15 | Call | Bond Future | 1,995.4400 | 1.9954 | 2,126.2800 | 2.1263 | 6.557 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.86 | Put | Bond Future | 5,726.3700 | 5.7264 | 5,470.9300 | 5.4709 | (4.461) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 8.86 | Call | Bond Future | 1,424.2700 | 1.4243 | 1,527.0100 | 1.5270 | 7.214 | 0 | 0 | 800 |
| 2020/09/15 | 2030 | 04/02/2021 | 10.20 | Call | Bond Future | 5,068.1900 | 5.0682 | 5,300.5900 | 5.3006 | 4.585 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 04/02/2021 | 10.20 | Put | Bond Future | 1,881.3200 | 1.8813 | 1,755.5400 | 1.7555 | (6.686) | 0 | 0 | 1,800 |
| 2020/09/15 | 2030 | 06/05/2021 | 10.04 | Put | Bond Future | 3,285.0700 | 3.2851 | 3,122.3300 | 3.1223 | (4.954) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 9.15 | Call | Bond Future | 2,149.3600 | 2.1494 | 2,276.1700 | 2.2762 | 5.900 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 11.69 | Call | Bond Future | 10,146.0500 | 10.1461 | 10,449.5200 | 10.4495 | 2.991 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 11.70 | Put | Bond Future | 856.1300 | 0.8561 | 796.9500 | 0.7969 | (6.913) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | | | Bond Future | 9.8330 | 91.6138 | 9.7655 | 91.9769 | (0.686) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 10.74 | Call | Bond Future | 6,737.5100 | 6.7375 | 6,987.1700 | 6.9872 | 3.706 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 10.74 | Put | Bond Future | 2,037.8700 | 2.0379 | 1,924.4200 | 1.9244 | (5.567) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 7.97 | Call | Bond Future | 608.9300 | 0.6089 | 656.6300 | 0.6566 | 7.833 | 0 | 0 | 700 |
| 2020/09/15 | 2030 | 06/05/2021 | 10.04 | Call | Bond Future | 4,387.0900 | 4.3871 | 4,587.4600 | 4.5875 | 4.567 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 9.15 | Put | Bond Future | 5,913.6000 | 5.9136 | 5,677.3000 | 5.6773 | (3.996) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 9.92 | Call | Bond Future | 4,034.8400 | 4.0348 | 4,225.6200 | 4.2256 | 4.728 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 11.69 | Put | Bond Future | 864.5900 | 0.8646 | 804.9500 | 0.8050 | (6.898) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 11.70 | Call | Bond Future | 10,184.0700 | 10.1841 | 10,488.0000 | 10.4880 | 2.984 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 9.22 | Call | Bond Future | 2,294.9100 | 2.2949 | 2,427.5400 | 2.4275 | 5.779 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 9.22 | Put | Bond Future | 5,664.0300 | 5.6640 | 5,433.5500 | 5.4336 | (4.069) | 0 | 0 | 700 |
| 2020/09/15 | 2030 | 06/05/2021 | 7.97 | Put | Bond Future | 11,371.8400 | 11.3718 | 11,056.4300 | 11.0564 | (2.774) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 9.92 | Put | Bond Future | 3,569.4200 | 3.5694 | 3,397.0900 | 3.3971 | (4.828) | 0 | 0 | 700 |
| 2020/09/15 | 2030 | 06/05/2021 | 11.71 | Call | Bond Future | 10,222.1300 | 10.2221 | 10,526.5100 | 10.5265 | 2.978 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 06/05/2021 | 11.71 | Put | Bond Future | 847.7500 | 0.8478 | 789.0200 | 0.7890 | (6.928) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 3,554.2300 | 3.5542 | 3,400.3800 | 3.4004 | (4.329) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 5,295.8900 | 5.2959 | 5,504.8100 | 5.5048 | 3.945 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/08/2021 | | | Bond Future | 10.0733 | 88.6048 | 10.0032 | 88.9683 | (0.695) | 0.0000 | 0.0000 | 0 |

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| 2020/09/15 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 5,325.9800 | 5.3260 | 5,535.5400 | 5.5355 | 3.935 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 3,574.5900 | 3.5746 | 3,420.1000 | 3.4201 | (4.322) | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 5,355.8100 | 5.3558 | 5,566.0200 | 5.5660 | 3.925 | 0 | 0 | 0 |
| 2020/09/15 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 3,533.6500 | 3.5337 | 3,380.4500 | 3.3805 | (4.335) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.77 | Put | Bond Future | 4,376.6500 | 4.3767 | 4,108.8800 | 4.1089 | (6.118) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.61 | Put | Bond Future | 5,145.2700 | 5.1453 | 4,858.6200 | 4.8586 | (5.571) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 10.99 | Call | Bond Future | 4,640.5200 | 4.6405 | 4,887.8400 | 4.8878 | 5.330 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.44 | Put | Bond Future | 6,040.1600 | 6.0402 | 5,736.4400 | 5.7364 | (5.028) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 11.08 | Call | Bond Future | 5,031.7900 | 5.0318 | 5,288.6200 | 5.2886 | 5.104 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | | | Bond Future | 10.3436 | 87.0895 | 10.2855 | 87.4373 | (0.562) | 0.0000 | 0.0000 | 119,907 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.76 | Call | Bond Future | 844.2900 | 0.8443 | 923.0200 | 0.9230 | 9.325 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.76 | Put | Bond Future | 4,422.6800 | 4.4227 | 4,153.6800 | 4.1537 | (6.082) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 10.99 | Put | Bond Future | 902.4800 | 0.9025 | 802.0700 | 0.8021 | (11.126) | 0 | 0 | 3,000 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.77 | Call | Bond Future | 861.2600 | 0.8613 | 941.2200 | 0.9412 | 9.284 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.11 | Call | Bond Future | 177.2500 | 0.1773 | 198.1800 | 0.1982 | 11.808 | 0 | 0 | 3,000 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.61 | Call | Bond Future | 614.4600 | 0.6145 | 675.5400 | 0.6755 | 9.940 | 0 | 0 | 3,000 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.44 | Call | Bond Future | 413.2300 | 0.4132 | 457.2400 | 0.4572 | 10.650 | 0 | 0 | 1,000 |
| 2020/09/15 | 2032 | 05/11/2020 | 11.08 | Put | Bond Future | 791.1600 | 0.7912 | 700.2600 | 0.7003 | (11.489) | 0 | 0 | 1,000 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.75 | Call | Bond Future | 827.4500 | 0.8275 | 904.9300 | 0.9049 | 9.364 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.75 | Put | Bond Future | 4,468.9100 | 4.4689 | 4,198.6600 | 4.1987 | (6.047) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 9.11 | Put | Bond Future | 7,983.8400 | 7.9838 | 7,657.0400 | 7.6570 | (4.093) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 8.94 | Put | Bond Future | 9,068.1200 | 9.0681 | 8,734.0100 | 8.7340 | (3.684) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/11/2020 | 8.94 | Call | Bond Future | 111.2800 | 0.1113 | 124.9000 | 0.1249 | 12.239 | 0 | 0 | 1,000 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.29 | Call | Bond Future | 914.5700 | 0.9146 | 977.0000 | 0.9770 | 6.826 | 0 | 0 | 800 |
| 2020/09/15 | 2032 | 04/02/2021 | 10.82 | Put | Bond Future | 2,940.6700 | 2.9407 | 2,787.3400 | 2.7873 | (5.214) | 0 | 0 | 800 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.63 | Call | Bond Future | 1,387.0400 | 1.3870 | 1,473.9100 | 1.4739 | 6.263 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | | | Bond Future | 10.5718 | 87.9807 | 10.5125 | 88.3244 | (0.561) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 8.79 | Put | Bond Future | 11,673.2100 | 11.6732 | 11,364.9000 | 11.3649 | (2.641) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 8.79 | Call | Bond Future | 466.4500 | 0.4665 | 501.8200 | 0.5018 | 7.583 | 0 | 0 | 800 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.61 | Call | Bond Future | 1,353.5200 | 1.3535 | 1,438.8000 | 1.4388 | 6.301 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.61 | Put | Bond Future | 7,168.5100 | 7.1685 | 6,910.1100 | 6.9101 | (3.605) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.29 | Put | Bond Future | 8,783.9400 | 8.7839 | 8,502.6900 | 8.5027 | (3.202) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 10.82 | Call | Bond Future | 4,358.1900 | 4.3582 | 4,548.5400 | 4.5485 | 4.368 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.63 | Put | Bond Future | 7,075.6900 | 7.0757 | 6,818.8800 | 6.8189 | (3.629) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.62 | Call | Bond Future | 1,370.2200 | 1.3702 | 1,456.2900 | 1.4563 | 6.281 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 04/02/2021 | 9.62 | Put | Bond Future | 7,122.0100 | 7.1220 | 6,864.4000 | 6.8644 | (3.617) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.57 | Call | Bond Future | 10,349.6900 | 10.3497 | 10,629.5100 | 10.6295 | 2.704 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.12 | Put | Bond Future | 1,777.6300 | 1.7776 | 1,686.9400 | 1.6869 | (5.102) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | | | Bond Future | 10.8053 | 84.7764 | 10.7432 | 85.1248 | (0.574) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.57 | Put | Bond Future | 1,221.9000 | 1.2219 | 1,153.3400 | 1.1533 | (5.611) | 0 | 0 | 736 |
| 2020/09/15 | 2032 | 06/05/2021 | 10.33 | Put | Bond Future | 5,747.1800 | 5.7472 | 5,539.6900 | 5.5397 | (3.610) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 10.33 | Call | Bond Future | 3,027.8600 | 3.0279 | 3,168.7500 | 3.1688 | 4.653 | 0 | 0 | 736 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.11 | Call | Bond Future | 8,678.7700 | 8.6788 | 8,935.9200 | 8.9359 | 2.963 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.11 | Put | Bond Future | 1,791.9800 | 1.7920 | 1,700.7500 | 1.7007 | (5.091) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.12 | Call | Bond Future | 8,714.1200 | 8.7141 | 8,971.8100 | 8.9718 | 2.957 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.10 | Call | Bond Future | 8,643.4500 | 8.6435 | 8,900.0600 | 8.9001 | 2.969 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 06/05/2021 | 12.10 | Put | Bond Future | 1,806.4200 | 1.8064 | 1,714.6500 | 1.7147 | (5.080) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 4,134.6200 | 4.1346 | 3,983.6500 | 3.9837 | (3.651) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/08/2021 | | | Bond Future | 11.0517 | 85.6985 | 10.9876 | 86.0474 | (0.581) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 5,804.5500 | 5.8046 | 6,001.8000 | 6.0018 | 3.398 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 4,156.8200 | 4.1568 | 4,005.2700 | 4.0053 | (3.646) | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 5,835.0400 | 5.8350 | 6,032.8700 | 6.0329 | 3.390 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 5,773.8000 | 5.7738 | 5,970.4700 | 5.9705 | 3.406 | 0 | 0 | 0 |
| 2020/09/15 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 4,178.8100 | 4.1788 | 4,026.6800 | 4.0267 | (3.641) | 0 | 0 | 0 |
| 2020/09/15 | 2033 | 05/11/2020 | | | Bond Future | 95.6036 | 95.6036 | 96.1282 | 96.1282 | 0.549 | 0.0000 | 0.0000 | 10,355 |
| 2020/09/15 | 2033 | 04/02/2021 | | | Bond Future | 96.6052 | 96.6052 | 97.1269 | 97.1269 | 0.540 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2033 | 06/05/2021 | | | Bond Future | 96.4446 | 96.4446 | 96.9731 | 96.9731 | 0.548 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2033 | 05/08/2021 | | | Bond Future | 97.5160 | 97.5160 | 98.0465 | 98.0465 | 0.544 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2037 | 05/11/2020 | 10.18 | Call | Bond Future | 303.7100 | 0.3037 | 323.0800 | 0.3231 | 6.378 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/11/2020 | 10.17 | Put | Bond Future | 7,999.1400 | 7.9991 | 7,753.8100 | 7.7538 | (3.067) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/11/2020 | | | Bond Future | 11.3360 | 81.4914 | 11.2932 | 81.7557 | (0.378) | 0.0000 | 0.0000 | 138,985 |
| 2020/09/15 | 2037 | 05/11/2020 | 10.19 | Call | Bond Future | 310.7300 | 0.3107 | 330.5300 | 0.3305 | 6.372 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/11/2020 | 10.19 | Put | Bond Future | 7,871.5400 | 7.8715 | 7,627.0600 | 7.6271 | (3.106) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/11/2020 | 10.17 | Call | Bond Future | 296.8200 | 0.2968 | 315.7700 | 0.3158 | 6.384 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/11/2020 | 10.18 | Put | Bond Future | 7,935.2300 | 7.9352 | 7,690.3200 | 7.6903 | (3.086) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 13.73 | Call | Bond Future | 12,041.0200 | 12.0410 | 12,264.5100 | 12.2645 | 1.856 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.85 | Call | Bond Future | 2,160.0700 | 2.1601 | 2,239.7100 | 2.2397 | 3.687 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.35 | Call | Bond Future | 1,252.1900 | 1.2522 | 1,304.2200 | 1.3042 | 4.155 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.28 | Put | Bond Future | 9,469.2700 | 9.4693 | 9,257.9900 | 9.2580 | (2.231) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.27 | Call | Bond Future | 1,145.1300 | 1.1451 | 1,193.3900 | 1.1934 | 4.214 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | | | Bond Future | 11.5701 | 78.0709 | 11.5266 | 78.3309 | (0.376) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 11.97 | Put | Bond Future | 3,028.5500 | 3.0286 | 2,915.9600 | 2.9160 | (3.718) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 11.97 | Call | Bond Future | 5,357.5100 | 5.3575 | 5,504.9200 | 5.5049 | 2.751 | 0 | 0 | 300 |
| 2020/09/15 | 2037 | 04/02/2021 | 9.65 | Put | Bond Future | 13,392.6600 | 13.3927 | 13,157.3400 | 13.1573 | (1.757) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 9.65 | Call | Bond Future | 529.7100 | 0.5297 | 554.3900 | 0.5544 | 4.659 | 0 | 0 | 72 |
| 2020/09/15 | 2037 | 04/02/2021 | 11.90 | Call | Bond Future | 5,115.2100 | 5.1152 | 5,258.6600 | 5.2587 | 2.804 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 13.73 | Put | Bond Future | 649.0200 | 0.6490 | 612.5100 | 0.6125 | (5.625) | 0 | 0 | 300 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.85 | Put | Bond Future | 6,641.0800 | 6.6411 | 6,460.7200 | 6.4607 | (2.716) | 0 | 0 | 72 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.35 | Put | Bond Future | 9,078.7000 | 9.0787 | 8,870.7300 | 8.8707 | (2.291) | 0 | 0 | 72 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.28 | Call | Bond Future | 1,158.1300 | 1.1581 | 1,206.8500 | 1.2069 | 4.207 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.27 | Put | Bond Future | 9,525.8400 | 9.5258 | 9,314.1000 | 9.3141 | (2.223) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 11.90 | Put | Bond Future | 3,186.1100 | 3.1861 | 3,069.5600 | 3.0696 | (3.658) | 0 | 0 | 240 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.48 | Put | Bond Future | 8,378.5000 | 8.3785 | 8,177.0000 | 8.1770 | (2.405) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.48 | Call | Bond Future | 1,441.2300 | 1.4412 | 1,499.7300 | 1.4997 | 4.059 | 0 | 0 | 240 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.29 | Call | Bond Future | 1,171.2500 | 1.1713 | 1,220.4300 | 1.2204 | 4.199 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 04/02/2021 | 10.29 | Put | Bond Future | 9,412.9100 | 9.4129 | 9,202.0900 | 9.2021 | (2.240) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 06/05/2021 | 12.42 | Call | Bond Future | 6,777.8200 | 6.7778 | 6,937.5800 | 6.9376 | 2.357 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 06/05/2021 | | | Bond Future | 11.8096 | 78.9062 | 11.7641 | 79.1700 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2037 | 06/05/2021 | 12.42 | Put | Bond Future | 3,372.0200 | 3.3720 | 3,267.9700 | 3.2680 | (3.086) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 06/05/2021 | 12.43 | Call | Bond Future | 6,812.7900 | 6.8128 | 6,972.9800 | 6.9730 | 2.351 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 06/05/2021 | 12.44 | Put | Bond Future | 3,334.4100 | 3.3344 | 3,231.2200 | 3.2312 | (3.095) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 06/05/2021 | 12.43 | Put | Bond Future | 3,353.1600 | 3.3532 | 3,249.5400 | 3.2495 | (3.090) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 06/05/2021 | 12.44 | Call | Bond Future | 6,847.8200 | 6.8478 | 7,008.4400 | 7.0084 | 2.346 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 4,953.3800 | 4.9534 | 4,831.9000 | 4.8319 | (2.452) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 6,047.4800 | 6.0475 | 6,189.9700 | 6.1900 | 2.356 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 6,078.2300 | 6.0782 | 6,221.1300 | 6.2211 | 2.351 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/08/2021 | | | Bond Future | 12.0676 | 75.5088 | 12.0206 | 75.7724 | (0.390) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 6,017.0600 | 6.0171 | 6,159.1300 | 6.1591 | 2.361 | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 4,905.3200 | 4.9053 | 4,784.6700 | 4.7847 | (2.460) | 0 | 0 | 0 |
| 2020/09/15 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 4,929.1500 | 4.9292 | 4,808.0900 | 4.8081 | (2.456) | 0 | 0 | 0 |
| 2020/09/15 | 2038 | 05/11/2020 | | | Bond Future | 107.0798 | 107.0798 | 106.6641 | 106.6641 | (0.388) | 0.0000 | 0.0000 | 11,137 |
| 2020/09/15 | 2038 | 04/02/2021 | | | Bond Future | 106.5041 | 106.5041 | 106.0747 | 106.0747 | (0.403) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2038 | 06/05/2021 | | | Bond Future | 107.6680 | 107.6680 | 107.2351 | 107.2351 | (0.402) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2038 | 05/08/2021 | | | Bond Future | 107.1417 | 107.1417 | 106.6998 | 106.6998 | (0.412) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.30 | Call | Bond Future | 297.6100 | 0.2976 | 323.9900 | 0.3240 | 8.864 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 11.00 | Put | Bond Future | 4,586.5000 | 4.5865 | 4,332.9800 | 4.3330 | (5.528) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.23 | Call | Bond Future | 252.0200 | 0.2520 | 274.6300 | 0.2746 | 8.972 | 0 | 0 | 2,000 |
| 2020/09/15 | 2040 | 05/11/2020 | 11.70 | Put | Bond Future | 2,074.1200 | 2.0741 | 1,912.2700 | 1.9123 | (7.803) | 0 | 0 | 2,000 |
| 2020/09/15 | 2040 | 05/11/2020 | 9.50 | Call | Bond Future | 31.7200 | 0.0317 | 34.7700 | 0.0348 | 9.615 | 0 | 0 | 2,000 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.00 | Call | Bond Future | 140.4600 | 0.1405 | 153.4800 | 0.1535 | 9.270 | 0 | 0 | 2,380 |
| 2020/09/15 | 2040 | 05/11/2020 | | | Bond Future | 11.4896 | 83.3252 | 11.4365 | 83.6707 | (0.462) | 0.0000 | 0.0000 | 72,587 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.30 | Put | Bond Future | 8,648.4200 | 8.6484 | 8,329.3000 | 8.3293 | (3.690) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 9.73 | Put | Bond Future | 12,913.6700 | 12.9137 | 12,574.3900 | 12.5744 | (2.627) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 9.73 | Call | Bond Future | 65.3600 | 0.0654 | 71.5800 | 0.0716 | 9.517 | 0 | 0 | 2,000 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.23 | Put | Bond Future | 9,136.6500 | 9.1366 | 8,813.7600 | 8.8138 | (3.534) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.31 | Call | Bond Future | 304.6400 | 0.3046 | 331.5900 | 0.3316 | 8.847 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.32 | Put | Bond Future | 8,511.0000 | 8.5110 | 8,193.0400 | 8.1930 | (3.736) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 11.00 | Call | Bond Future | 1,307.7400 | 1.3077 | 1,399.7200 | 1.3997 | 7.034 | 0 | 0 | 2,380 |
| 2020/09/15 | 2040 | 05/11/2020 | 11.70 | Call | Bond Future | 3,419.6300 | 3.4196 | 3,603.2800 | 3.6033 | 5.370 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 9.50 | Put | Bond Future | 14,796.0000 | 14.7960 | 14,453.5500 | 14.4536 | (2.314) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.00 | Put | Bond Future | 10,815.0200 | 10.8150 | 10,482.5400 | 10.4825 | (3.074) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.31 | Put | Bond Future | 8,579.6000 | 8.5796 | 8,261.0500 | 8.2611 | (3.713) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 10.32 | Call | Bond Future | 311.7900 | 0.3118 | 339.3300 | 0.3393 | 8.833 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 11.50 | Call | Bond Future | 2,711.9600 | 2.7120 | 2,869.2900 | 2.8693 | 5.801 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/11/2020 | 11.50 | Put | Bond Future | 2,644.8300 | 2.6448 | 2,456.6600 | 2.4567 | (7.115) | 0 | 0 | 2,000 |
| 2020/09/15 | 2040 | 04/02/2021 | 9.49 | Call | Bond Future | 357.6300 | 0.3576 | 380.7400 | 0.3807 | 6.462 | 0 | 0 | 500 |
| 2020/09/15 | 2040 | 04/02/2021 | 9.57 | Put | Bond Future | 16,003.1200 | 16.0031 | 15,686.9300 | 15.6869 | (1.976) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.07 | Put | Bond Future | 12,365.2500 | 12.3653 | 12,070.0500 | 12.0701 | (2.387) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.42 | Put | Bond Future | 10,115.7700 | 10.1158 | 9,840.4000 | 9.8404 | (2.722) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | | | Bond Future | 11.7216 | 79.6731 | 11.6673 | 80.0151 | (0.463) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.07 | Call | Bond Future | 798.3400 | 0.7983 | 845.0400 | 0.8450 | 5.850 | 0 | 0 | 800 |
| 2020/09/15 | 2040 | 04/02/2021 | 11.74 | Call | Bond Future | 4,350.7700 | 4.3508 | 4,519.5200 | 4.5195 | 3.879 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 11.74 | Put | Bond Future | 4,235.1700 | 4.2352 | 4,062.0200 | 4.0620 | (4.088) | 0 | 0 | 800 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.41 | Call | Bond Future | 1,201.3000 | 1.2013 | 1,267.2000 | 1.2672 | 5.486 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.41 | Put | Bond Future | 10,176.5000 | 10.1765 | 9,900.5000 | 9.9005 | (2.712) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 9.49 | Put | Bond Future | 16,628.9400 | 16.6289 | 16,310.1500 | 16.3102 | (1.917) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 9.57 | Call | Bond Future | 402.9000 | 0.4029 | 428.6100 | 0.4286 | 6.381 | 0 | 0 | 800 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.42 | Call | Bond Future | 1,215.0300 | 1.2150 | 1,281.5600 | 1.2816 | 5.476 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.24 | Put | Bond Future | 11,240.9600 | 11.2410 | 10,954.8600 | 10.9549 | (2.545) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | 2040 | 04/02/2021 | 10.24 | Call | Bond Future | 984.6400 | 0.9846 | 1,040.4400 | 1.0404 | 5.667 | 0 | 0 | 500 |
| 2020/09/15 | 2040 | 04/02/2021 | 11.57 | Call | Bond Future | 3,822.0000 | 3.8220 | 3,977.1000 | 3.9771 | 4.058 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 11.57 | Put | Bond Future | 4,782.5100 | 4.7825 | 4,595.7100 | 4.5957 | (3.906) | 0 | 0 | 500 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.40 | Call | Bond Future | 1,187.6700 | 1.1877 | 1,252.9500 | 1.2530 | 5.496 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 04/02/2021 | 10.40 | Put | Bond Future | 10,237.4300 | 10.2374 | 9,960.8100 | 9.9608 | (2.702) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 06/05/2021 | 12.44 | Put | Bond Future | 3,761.5900 | 3.7616 | 3,620.9700 | 3.6210 | (3.738) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 06/05/2021 | | | Bond Future | 11.9585 | 80.5256 | 11.9017 | 80.8723 | (0.475) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2040 | 06/05/2021 | 12.43 | Call | Bond Future | 6,565.7800 | 6.5658 | 6,771.1900 | 6.7712 | 3.128 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 06/05/2021 | 12.43 | Put | Bond Future | 3,783.7900 | 3.7838 | 3,642.5700 | 3.6426 | (3.732) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 06/05/2021 | 12.44 | Call | Bond Future | 6,600.8200 | 6.6008 | 6,806.8300 | 6.8068 | 3.121 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 06/05/2021 | 12.42 | Call | Bond Future | 6,530.5700 | 6.5306 | 6,735.3700 | 6.7354 | 3.136 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 06/05/2021 | 12.42 | Put | Bond Future | 3,805.8800 | 3.8059 | 3,664.0500 | 3.6640 | (3.727) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 6,440.0500 | 6.4400 | 6,633.7800 | 6.6338 | 3.008 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/08/2021 | | | Bond Future | 12.2136 | 76.8956 | 12.1547 | 77.2428 | (0.482) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 4,958.4900 | 4.9585 | 4,805.0700 | 4.8051 | (3.094) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 6,471.5800 | 6.4716 | 6,665.8700 | 6.6659 | 3.002 | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 4,907.7400 | 4.9077 | 4,755.4300 | 4.7554 | (3.103) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 4,933.1900 | 4.9332 | 4,780.3300 | 4.7803 | (3.099) | 0 | 0 | 0 |
| 2020/09/15 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 6,502.8900 | 6.5029 | 6,697.7300 | 6.6977 | 2.996 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.36 | Call | Bond Future | 288.5600 | 0.2886 | 310.3300 | 0.3103 | 7.544 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.06 | Put | Bond Future | 4,683.5200 | 4.6835 | 4,451.7700 | 4.4518 | (4.948) | 0 | 0 | 525 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.43 | Call | Bond Future | 2,267.8500 | 2.2678 | 2,389.0700 | 2.3891 | 5.345 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.72 | Put | Bond Future | 13,734.4400 | 13.7344 | 13,427.6600 | 13.4277 | (2.234) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.97 | Call | Bond Future | 105.0600 | 0.1051 | 113.2700 | 0.1133 | 7.815 | 0 | 0 | 300 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.29 | Put | Bond Future | 17,468.1500 | 17.4682 | 17,158.3200 | 17.1583 | (1.774) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.96 | Put | Bond Future | 11,786.9700 | 11.7870 | 11,484.2600 | 11.4843 | (2.568) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | | | Bond Future | 11.5659 | 79.8368 | 11.5179 | 80.1475 | (0.415) | 0.0000 | 0.0000 | 47,319 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.34 | Call | Bond Future | 275.1700 | 0.2752 | 295.9800 | 0.2960 | 7.563 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.34 | Put | Bond Future | 8,938.6600 | 8.9387 | 8,648.7800 | 8.6488 | (3.243) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.72 | Call | Bond Future | 49.8200 | 0.0498 | 53.7300 | 0.0537 | 7.848 | 0 | 0 | 1,815 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.97 | Put | Bond Future | 11,708.1500 | 11.7082 | 11,405.6700 | 11.4057 | (2.583) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.96 | Call | Bond Future | 102.1300 | 0.1021 | 110.1100 | 0.1101 | 7.814 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.38 | Call | Bond Future | 2,119.9900 | 2.1200 | 2,235.3100 | 2.2353 | 5.440 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.38 | Put | Bond Future | 3,336.0900 | 3.3361 | 3,140.7200 | 3.1407 | (5.856) | 0 | 0 | 300 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.36 | Put | Bond Future | 8,797.7700 | 8.7978 | 8,508.8500 | 8.5088 | (3.284) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.06 | Call | Bond Future | 1,295.6700 | 1.2957 | 1,374.6100 | 1.3746 | 6.093 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.04 | Put | Bond Future | 11,161.9300 | 11.1619 | 10,861.1800 | 10.8612 | (2.694) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.17 | Put | Bond Future | 4,184.8700 | 4.1849 | 3,965.2300 | 3.9652 | (5.248) | 0 | 0 | 1,815 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.43 | Put | Bond Future | 3,153.6100 | 3.1536 | 2,964.1400 | 2.9641 | (6.008) | 0 | 0 | 1,815 |
| 2020/09/15 | 2044 | 05/11/2020 | 8.87 | Put | Bond Future | 21,394.4900 | 21.3945 | 21,083.9400 | 21.0839 | (1.452) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.29 | Call | Bond Future | 11.3300 | 0.0113 | 12.1900 | 0.0122 | 7.590 | 0 | 0 | 300 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.35 | Call | Bond Future | 281.8000 | 0.2818 | 303.0900 | 0.3031 | 7.555 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.35 | Put | Bond Future | 8,868.0900 | 8.8681 | 8,578.6900 | 8.5787 | (3.263) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.04 | Call | Bond Future | 127.6400 | 0.1276 | 137.5800 | 0.1376 | 7.788 | 0 | 0 | 525 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.34 | Put | Bond Future | 17,018.8600 | 17.0189 | 16,709.2100 | 16.7092 | (1.819) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 9.34 | Call | Bond Future | 13.6400 | 0.0136 | 14.6800 | 0.0147 | 7.625 | 0 | 0 | 525 |
| 2020/09/15 | 2044 | 05/11/2020 | 11.17 | Call | Bond Future | 1,554.9700 | 1.5550 | 1,646.0200 | 1.6460 | 5.855 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | 2044 | 05/11/2020 | 8.87 | Call | Bond Future | 2.0500 | 0.0021 | 2.1900 | 0.0022 | 6.829 | 0 | 0 | 1,815 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.02 | Put | Bond Future | 11,317.0000 | 11.3170 | 11,015.7300 | 11.0157 | (2.662) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/11/2020 | 10.02 | Call | Bond Future | 120.8100 | 0.1208 | 130.2300 | 0.1302 | 7.797 | 0 | 0 | 1,815 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.04 | Put | Bond Future | 13,145.0000 | 13.1450 | 12,874.6100 | 12.8746 | (2.057) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.37 | Call | Bond Future | 1,061.2100 | 1.0612 | 1,113.4400 | 1.1134 | 4.922 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.35 | Put | Bond Future | 11,037.0800 | 11.0371 | 10,781.2600 | 10.7813 | (2.318) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | | | Bond Future | 11.7913 | 76.2742 | 11.7423 | 76.5812 | (0.416) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.37 | Put | Bond Future | 10,908.3400 | 10.9083 | 10,653.5600 | 10.6536 | (2.336) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.35 | Call | Bond Future | 1,036.2400 | 1.0362 | 1,087.4300 | 1.0874 | 4.940 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.04 | Call | Bond Future | 701.9300 | 0.7019 | 738.5500 | 0.7386 | 5.217 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.84 | Call | Bond Future | 1,800.0600 | 1.8001 | 1,880.4600 | 1.8805 | 4.467 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.36 | Put | Bond Future | 10,972.6000 | 10.9726 | 10,717.3000 | 10.7173 | (2.327) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.84 | Put | Bond Future | 8,162.8700 | 8.1629 | 7,936.2600 | 7.9363 | (2.776) | 0 | 0 | 265 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.29 | Call | Bond Future | 963.9000 | 0.9639 | 1,012.0300 | 1.0120 | 4.993 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.29 | Put | Bond Future | 11,428.6400 | 11.4286 | 11,169.7600 | 11.1698 | (2.265) | 0 | 0 | 265 |
| 2020/09/15 | 2044 | 04/02/2021 | 9.66 | Put | Bond Future | 16,008.4400 | 16.0084 | 15,724.2900 | 15.7243 | (1.775) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 04/02/2021 | 9.66 | Call | Bond Future | 411.8800 | 0.4119 | 434.7400 | 0.4347 | 5.550 | 0 | 0 | 265 |
| 2020/09/15 | 2044 | 04/02/2021 | 10.36 | Call | Bond Future | 1,048.6700 | 1.0487 | 1,100.3800 | 1.1004 | 4.931 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 06/05/2021 | 12.43 | Put | Bond Future | 3,957.0900 | 3.9571 | 3,825.7500 | 3.8257 | (3.319) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 06/05/2021 | 12.44 | Call | Bond Future | 6,391.8600 | 6.3919 | 6,572.3000 | 6.5723 | 2.823 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 06/05/2021 | | | Bond Future | 12.0213 | 77.0903 | 11.9700 | 77.4016 | (0.427) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2044 | 06/05/2021 | 12.45 | Call | Bond Future | 6,426.4300 | 6.4264 | 6,607.4000 | 6.6074 | 2.816 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 06/05/2021 | 12.45 | Put | Bond Future | 3,911.9200 | 3.9119 | 3,781.6500 | 3.7817 | (3.330) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 06/05/2021 | 12.43 | Call | Bond Future | 6,357.5800 | 6.3576 | 6,537.4800 | 6.5375 | 2.830 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 06/05/2021 | 12.44 | Put | Bond Future | 3,934.3200 | 3.9343 | 3,803.5200 | 3.8035 | (3.325) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 4,802.6700 | 4.8027 | 4,667.9000 | 4.6679 | (2.806) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 4,779.1100 | 4.7791 | 4,644.8200 | 4.6448 | (2.810) | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/08/2021 | | | Bond Future | 12.2689 | 73.5481 | 12.2157 | 73.8597 | (0.434) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 6,690.3000 | 6.6903 | 6,867.1300 | 6.8671 | 2.643 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 6,722.4300 | 6.7224 | 6,899.7400 | 6.8997 | 2.638 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 6,658.2000 | 6.6582 | 6,834.5600 | 6.8346 | 2.649 | 0 | 0 | 0 |
| 2020/09/15 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 4,826.3400 | 4.8263 | 4,691.1000 | 4.6911 | (2.802) | 0 | 0 | 0 |
| 2020/09/15 | 2046 | 05/11/2020 | | | Bond Future | 94.8190 | 94.8190 | 95.0751 | 95.0751 | 0.270 | 0.0000 | 0.0000 | 16,197 |
| 2020/09/15 | 2046 | 04/02/2021 | | | Bond Future | 95.8125 | 95.8125 | 96.0631 | 96.0631 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2046 | 06/05/2021 | | | Bond Future | 95.0686 | 95.0686 | 95.3228 | 95.3228 | 0.267 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2046 | 05/08/2021 | | | Bond Future | 96.1249 | 96.1249 | 96.3780 | 96.3780 | 0.263 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2050 | 05/11/2020 | | | Bond Future | 97.2593 | 97.2593 | 97.2734 | 97.2734 | 0.014 | 0.0000 | 0.0000 | 13,962 |
| 2020/09/15 | 2050 | 04/02/2021 | | | Bond Future | 96.3875 | 96.3875 | 96.3932 | 96.3932 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2050 | 06/05/2021 | | | Bond Future | 97.4407 | 97.4407 | 97.4476 | 97.4476 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 2050 | 05/08/2021 | | | Bond Future | 96.5947 | 96.5947 | 96.5978 | 96.5978 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | AL37 | 05/11/2020 | | | Index Future | 759.7240 | 759.7240 | 759.2520 | 759.2520 | (0.062) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | AL37 | 04/02/2021 | | | Index Future | 767.4910 | 767.4910 | 766.9480 | 766.9480 | (0.071) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | AL37 | 06/05/2021 | | | Index Future | 775.6860 | 775.6860 | 775.1450 | 775.1450 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | AL37 | 05/08/2021 | | | Index Future | 784.0280 | 784.0280 | 783.4500 | 783.4500 | (0.074) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | AL7T | 05/11/2020 | | | Index Future | 819.0090 | 819.0090 | 822.0690 | 822.0690 | 0.374 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | AL7T | 04/02/2021 | | | Index Future | 827.3820 | 827.3820 | 830.4020 | 830.4020 | 0.365 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | AL7T | 06/05/2021 | | | Index Future | 836.2170 | 836.2170 | 839.2770 | 839.2770 | 0.366 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | AL7T | 05/08/2021 | | | Index Future | 845.2090 | 845.2090 | 848.2690 | 848.2690 | 0.362 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ALBI | 05/11/2020 | | | Index Future | 719.7560 | 719.7560 | 721.5660 | 721.5660 | 0.251 | 0.0000 | 0.0000 | 226 |
| 2020/09/15 | ALBI | 04/02/2021 | | | Index Future | 727.1140 | 727.1140 | 728.8800 | 728.8800 | 0.243 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ALBI | 06/05/2021 | | | Index Future | 734.8780 | 734.8780 | 736.6700 | 736.6700 | 0.244 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ALBI | 05/08/2021 | | | Index Future | 742.7810 | 742.7810 | 744.5630 | 744.5630 | 0.240 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ES33 | 05/11/2020 | | | Bond Future | 11.9515 | 72.2759 | 11.9031 | 72.5228 | (0.405) | 0.0000 | 0.0000 | 350 |
| 2020/09/15 | ES33 | 04/02/2021 | | | Bond Future | 12.2322 | 73.0153 | 12.1829 | 73.2585 | (0.403) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ES33 | 06/05/2021 | | | Bond Future | 12.5147 | 70.0209 | 12.4630 | 70.2676 | (0.413) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ES33 | 05/08/2021 | | | Bond Future | 12.8137 | 70.7825 | 12.7602 | 71.0291 | (0.417) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ES42 | 05/11/2020 | | | Bond Future | 12.3814 | 71.3957 | 12.3329 | 71.6687 | (0.392) | 0.0000 | 0.0000 | 4,789 |
| 2020/09/15 | ES42 | 04/02/2021 | | | Bond Future | 12.6440 | 72.1267 | 12.5944 | 72.3963 | (0.393) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ES42 | 06/05/2021 | | | Bond Future | 12.9185 | 68.6398 | 12.8663 | 68.9131 | (0.404) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | ES42 | 05/08/2021 | | | Bond Future | 13.2013 | 69.3868 | 13.1470 | 69.6603 | (0.411) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | GOVI | 05/11/2020 | 737.84 | Put | GOVI | 268,260.0000 | 26.8260 | 250,260.0000 | 25.0260 | (6.710) | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/11/2020 | 737.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/11/2020 | | | GOVI | 711.0140 | 711.0140 | 712.8140 | 712.8140 | 0.253 | 0.0000 | 0.0000 | 1,008 |
| 2020/09/15 | GOVI | 05/11/2020 | 737.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/11/2020 | 737.83 | Put | GOVI | 268,160.0000 | 26.8160 | 250,160.0000 | 25.0160 | (6.712) | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/11/2020 | 737.85 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | GOVI | 05/11/2020 | 737.85 | Put | GOVI | 268,360.0000 | 26.8360 | 250,360.0000 | 25.0360 | (6.707) | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 04/02/2021 | 750.96 | Put | GOVI | 326,770.0000 | 32.6770 | 309,200.0000 | 30.9200 | (5.377) | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 04/02/2021 | | | GOVI | 718.2830 | 718.2830 | 720.0400 | 720.0400 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | GOVI | 04/02/2021 | 750.95 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 04/02/2021 | 750.95 | Put | GOVI | 326,670.0000 | 32.6670 | 309,100.0000 | 30.9100 | (5.379) | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 04/02/2021 | 750.96 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 04/02/2021 | 750.94 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 04/02/2021 | 750.94 | Put | GOVI | 326,570.0000 | 32.6570 | 309,000.0000 | 30.9000 | (5.380) | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 06/05/2021 | 678.67 | Call | GOVI | 472,820.0000 | 47.2820 | 490,650.0000 | 49.0650 | 3.771 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 06/05/2021 | | | GOVI | 725.9520 | 725.9520 | 727.7350 | 727.7350 | 0.246 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | GOVI | 06/05/2021 | 678.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 06/05/2021 | 678.68 | Call | GOVI | 472,720.0000 | 47.2720 | 490,550.0000 | 49.0550 | 3.772 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 06/05/2021 | 678.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 06/05/2021 | 678.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 06/05/2021 | 678.69 | Call | GOVI | 472,620.0000 | 47.2620 | 490,450.0000 | 49.0450 | 3.773 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 146,190.0000 | 14.6190 | 163,920.0000 | 16.3920 | 12.128 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/08/2021 | | | GOVI | 733.7590 | 733.7590 | 735.5320 | 735.5320 | 0.242 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 146,090.0000 | 14.6090 | 163,820.0000 | 16.3820 | 12.136 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 146,290.0000 | 14.6290 | 164,020.0000 | 16.4020 | 12.120 | 0 | 0 | 0 |
| 2020/09/15 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IGOV | 05/11/2020 | | | Index Future | 259.3890 | 259.3890 | 259.5200 | 259.5200 | 0.051 | 0.0000 | 0.0000 | 1,203 |
| 2020/09/15 | IGOV | 04/02/2021 | | | Index Future | 262.1050 | 262.1050 | 262.2150 | 262.2150 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IGOV | 06/05/2021 | | | Index Future | 264.9670 | 264.9670 | 265.0810 | 265.0810 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IGOV | 05/08/2021 | | | Index Future | 267.8790 | 267.8790 | 267.9830 | 267.9830 | 0.039 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7600 | 98.7600 | 98.7600 | 98.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 17/12/2020 | | | Interest Rate Swap | 93.9700 | 93.9700 | 93.9700 | 93.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 16/03/2021 | | | Interest Rate Swap | 92.1500 | 92.1500 | 92.1500 | 92.1500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.2600 | 90.2600 | 90.2600 | 90.2600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.1800 | 89.1800 | 89.1600 | 89.1600 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.4000 | 90.4000 | 90.3800 | 90.3800 | (0.022) | 0.0000 | 0.0000 | 51 |
| 2020/09/15 | IS05 | 15/03/2022 | | | Interest Rate Swap | 89.7800 | 89.7800 | 89.7600 | 89.7600 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 21/06/2022 | | | Interest Rate Swap | 89.8400 | 89.8400 | 89.8100 | 89.8100 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 20/09/2022 | | | Interest Rate Swap | 92.9400 | 92.9400 | 92.9100 | 92.9100 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 20/12/2022 | | | Interest Rate Swap | 93.4100 | 93.4100 | 93.3700 | 93.3700 | (0.043) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 22/03/2023 | | | Interest Rate Swap | 85.7800 | 85.7800 | 85.7300 | 85.7300 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 20/06/2023 | | | Interest Rate Swap | 91.3000 | 91.3000 | 91.2500 | 91.2500 | (0.055) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 17/12/2025 | | | Interest Rate Swap | 79.4600 | 79.4600 | 79.4100 | 79.4100 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.0800 | 76.0800 | 76.0100 | 76.0100 | (0.092) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 15/06/2026 | | | Interest Rate Swap | 74.5900 | 74.5900 | 74.5100 | 74.5100 | (0.107) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | IS10 | 21/09/2026 | | | Interest Rate Swap | 76.7300 | 76.7300 | 76.6400 | 76.6400 | (0.117) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 21/12/2026 | | | Interest Rate Swap | 80.8600 | 80.8600 | 80.7800 | 80.7800 | (0.099) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.4600 | 79.4600 | 79.3900 | 79.3900 | (0.088) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.6700 | 81.6700 | 81.6000 | 81.6000 | (0.086) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.5300 | 87.5300 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 20/12/2027 | | | Interest Rate Swap | 88.1500 | 88.1500 | 88.0600 | 88.0600 | (0.102) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 22/03/2028 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.1900 | 81.1900 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 20/06/2028 | | | Interest Rate Swap | 89.2900 | 89.2900 | 89.1500 | 89.1500 | (0.157) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 16/09/2020 | | | Jibar Tradeable Future | 3.3350 | 96.6650 | 3.3450 | 96.6550 | 0.300 | 0.0000 | 0.0000 | 10,000 |
| 2020/09/15 | JBAF | 21/10/2020 | | | Jibar Tradeable Future | 3.2750 | 96.7250 | 3.2750 | 96.7250 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 18/11/2020 | | | Jibar Tradeable Future | 3.2600 | 96.7400 | 3.2600 | 96.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 15/12/2020 | | | Jibar Tradeable Future | 3.2300 | 96.7700 | 3.2200 | 96.7800 | (0.310) | 0.0000 | 0.0000 | 30,010 |
| 2020/09/15 | JBAF | 20/01/2021 | | | Jibar Tradeable Future | 3.2500 | 96.7500 | 3.2500 | 96.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 17/02/2021 | | | Jibar Tradeable Future | 3.2800 | 96.7200 | 3.2700 | 96.7300 | (0.305) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 17/03/2021 | | | Jibar Tradeable Future | 3.3050 | 96.6950 | 3.3050 | 96.6950 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.4450 | 96.5550 | 3.4050 | 96.5950 | (1.161) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.5700 | 96.4300 | 3.5300 | 96.4700 | (1.120) | 0.0000 | 0.0000 | 30,000 |
| 2020/09/15 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.7700 | 96.2300 | 3.7300 | 96.2700 | (1.061) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 3.9350 | 96.0650 | 3.8850 | 96.1150 | (1.271) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.1700 | 95.8300 | 4.1200 | 95.8800 | (1.199) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R023 | 05/11/2020 | 7.46 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/11/2020 | 7.47 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/11/2020 | | | Bond Future | 4.4491 | 108.6627 | 4.4614 | 108.6349 | 0.276 | 0.0000 | 0.0000 | 34,442 |
| 2020/09/15 | R023 | 05/11/2020 | 7.46 | Call | Bond Future | 6,555.9700 | 6.5560 | 6,528.1200 | 6.5281 | (0.425) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/11/2020 | 7.47 | Call | Bond Future | 6,576.8900 | 6.5769 | 6,549.0400 | 6.5490 | (0.423) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/11/2020 | 7.45 | Call | Bond Future | 6,535.0600 | 6.5351 | 6,507.2100 | 6.5072 | (0.426) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/11/2020 | 7.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 04/02/2021 | 6.34 | Call | Bond Future | 3,644.9000 | 3.6449 | 3,607.7200 | 3.6077 | (1.020) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 04/02/2021 | 6.32 | Put | Bond Future | 7.7400 | 0.0077 | 8.0400 | 0.0080 | 3.876 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 04/02/2021 | | | Bond Future | 4.4971 | 109.7743 | 4.5157 | 109.7369 | 0.413 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R023 | 04/02/2021 | 6.34 | Put | Bond Future | 7.2200 | 0.0072 | 7.5100 | 0.0075 | 4.017 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 04/02/2021 | 6.32 | Call | Bond Future | 3,606.8100 | 3.6068 | 3,569.6400 | 3.5696 | (1.031) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 04/02/2021 | 6.33 | Put | Bond Future | 7.4700 | 0.0075 | 7.7700 | 0.0078 | 4.016 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 04/02/2021 | 6.33 | Call | Bond Future | 3,625.8500 | 3.6258 | 3,588.6800 | 3.5887 | (1.025) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 06/05/2021 | 7.58 | Call | Bond Future | 5,259.9100 | 5.2599 | 5,223.3400 | 5.2233 | (0.695) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 06/05/2021 | | | Bond Future | 4.5215 | 107.0402 | 4.5421 | 107.0036 | 0.455 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R023 | 06/05/2021 | 7.56 | Call | Bond Future | 5,226.7000 | 5.2267 | 5,190.1300 | 5.1901 | (0.700) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 06/05/2021 | 7.56 | Put | Bond Future | 0.6200 | 0.0006 | 0.6500 | 0.0007 | 4.839 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 06/05/2021 | 7.58 | Put | Bond Future | 0.5700 | 0.0006 | 0.6000 | 0.0006 | 5.263 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 06/05/2021 | 7.57 | Call | Bond Future | 5,243.3000 | 5.2433 | 5,206.7300 | 5.2067 | (0.697) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 06/05/2021 | 7.57 | Put | Bond Future | 0.5900 | 0.0006 | 0.6200 | 0.0006 | 5.085 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 1,414.9600 | 1.4150 | 1,383.4200 | 1.3834 | (2.229) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 272.7700 | 0.2728 | 282.6200 | 0.2826 | 3.611 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | R023 | 05/08/2021 | | | Bond Future | 4.5471 | 108.2042 | 4.5740 | 108.1629 | 0.592 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 1,426.8200 | 1.4268 | 1,395.1800 | 1.3952 | (2.218) | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 266.2500 | 0.2663 | 275.9000 | 0.2759 | 3.624 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 269.4900 | 0.2695 | 279.2400 | 0.2792 | 3.618 | 0 | 0 | 0 |
| 2020/09/15 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 1,403.1300 | 1.4031 | 1,371.6900 | 1.3717 | (2.241) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/11/2020 | 10.34 | Put | Bond Future | 5,521.6900 | 5.5217 | 5,272.9400 | 5.2729 | (4.505) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/11/2020 | | | Bond Future | 11.0695 | 86.1327 | 11.0215 | 86.4345 | (0.434) | 0.0000 | 0.0000 | 106,273 |
| 2020/09/15 | R035 | 05/11/2020 | 10.33 | Call | Bond Future | 742.8600 | 0.7429 | 795.0700 | 0.7951 | 7.028 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/11/2020 | 10.33 | Put | Bond Future | 5,573.9300 | 5.5739 | 5,324.2700 | 5.3243 | (4.479) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/11/2020 | 10.34 | Call | Bond Future | 758.6200 | 0.7586 | 811.7400 | 0.8117 | 7.002 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/11/2020 | 10.32 | Call | Bond Future | 727.4200 | 0.7274 | 778.7300 | 0.7787 | 7.054 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/11/2020 | 10.32 | Put | Bond Future | 5,626.5700 | 5.6266 | 5,376.0100 | 5.3760 | (4.453) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 10.14 | Put | Bond Future | 8,850.6100 | 8.8506 | 8,615.1900 | 8.6152 | (2.660) | 0 | 0 | 650 |
| 2020/09/15 | R035 | 04/02/2021 | 11.14 | Put | Bond Future | 4,565.0500 | 4.5650 | 4,398.5700 | 4.3986 | (3.647) | 0 | 0 | 650 |
| 2020/09/15 | R035 | 04/02/2021 | 10.05 | Call | Bond Future | 1,147.4500 | 1.1475 | 1,204.4200 | 1.2044 | 4.965 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 10.04 | Put | Bond Future | 9,407.4000 | 9.4074 | 9,166.3800 | 9.1664 | (2.562) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | | | Bond Future | 11.3107 | 87.0139 | 11.2619 | 87.3113 | (0.432) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 10.14 | Call | Bond Future | 1,271.1200 | 1.2711 | 1,333.1400 | 1.3331 | 4.879 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 10.06 | Call | Bond Future | 1,160.7300 | 1.1607 | 1,218.2500 | 1.2183 | 4.956 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 10.06 | Put | Bond Future | 9,294.5200 | 9.2945 | 9,054.6000 | 9.0546 | (2.581) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 11.14 | Call | Bond Future | 3,518.9600 | 3.5190 | 3,649.9200 | 3.6499 | 3.722 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 10.05 | Put | Bond Future | 9,350.8700 | 9.3509 | 9,110.4000 | 9.1104 | (2.572) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 04/02/2021 | 10.04 | Call | Bond Future | 1,134.2700 | 1.1343 | 1,190.6900 | 1.1907 | 4.974 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 11.55 | Call | Bond Future | 4,759.7900 | 4.7598 | 4,910.6500 | 4.9106 | 3.169 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 12.77 | Call | Bond Future | 8,983.3200 | 8.9833 | 9,197.1900 | 9.1972 | 2.381 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 10.24 | Put | Bond Future | 9,950.9500 | 9.9510 | 9,722.0100 | 9.7220 | (2.301) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 12.37 | Call | Bond Future | 7,559.2100 | 7.5592 | 7,754.3100 | 7.7543 | 2.581 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 12.35 | Put | Bond Future | 2,963.0900 | 2.9631 | 2,855.5600 | 2.8556 | (3.629) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | | | Bond Future | 11.5487 | 83.4695 | 11.4976 | 83.7712 | (0.443) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 12.37 | Put | Bond Future | 2,929.6300 | 2.9296 | 2,823.0400 | 2.8230 | (3.638) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 12.35 | Call | Bond Future | 7,484.6200 | 7.4846 | 7,678.7800 | 7.6788 | 2.594 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 11.55 | Put | Bond Future | 4,752.3200 | 4.7523 | 4,601.4900 | 4.6015 | (3.174) | 0 | 0 | 1,650 |
| 2020/09/15 | R035 | 06/05/2021 | 12.77 | Put | Bond Future | 2,239.5400 | 2.2395 | 2,151.7200 | 2.1517 | (3.921) | 0 | 0 | 1,650 |
| 2020/09/15 | R035 | 06/05/2021 | 10.24 | Call | Bond Future | 1,682.0800 | 1.6821 | 1,754.8300 | 1.7548 | 4.325 | 0 | 0 | 793 |
| 2020/09/15 | R035 | 06/05/2021 | 12.36 | Put | Bond Future | 2,946.1900 | 2.9462 | 2,839.1300 | 2.8391 | (3.634) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 10.81 | Put | Bond Future | 7,296.6500 | 7.2966 | 7,100.5300 | 7.1005 | (2.688) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 10.81 | Call | Bond Future | 2,772.6700 | 2.7727 | 2,878.2400 | 2.8782 | 3.808 | 0 | 0 | 1,650 |
| 2020/09/15 | R035 | 06/05/2021 | 11.32 | Call | Bond Future | 4,088.4400 | 4.0884 | 4,225.4400 | 4.2254 | 3.351 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 11.32 | Put | Bond Future | 5,451.1900 | 5.4512 | 5,286.5000 | 5.2865 | (3.021) | 0 | 0 | 793 |
| 2020/09/15 | R035 | 06/05/2021 | 12.02 | Call | Bond Future | 6,289.5500 | 6.2896 | 6,467.1000 | 6.4671 | 2.823 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 06/05/2021 | 12.02 | Put | Bond Future | 3,584.0000 | 3.5840 | 3,459.8600 | 3.4599 | (3.464) | 0 | 0 | 793 |
| 2020/09/15 | R035 | 06/05/2021 | 12.36 | Call | Bond Future | 7,521.7700 | 7.5218 | 7,716.4000 | 7.7164 | 2.588 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 2.6700 | 0.0027 | 2.8600 | 0.0029 | 7.116 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/08/2021 | | | Bond Future | 11.8031 | 84.3773 | 11.7503 | 84.6790 | (0.447) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 2.5600 | 0.0026 | 2.7500 | 0.0028 | 7.422 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 53,949.2300 | 53.9492 | 53,647.7600 | 53.6478 | (0.559) | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 53,716.0500 | 53.7160 | 53,414.5800 | 53.4146 | (0.561) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 2.6200 | 0.0026 | 2.8000 | 0.0028 | 6.870 | 0 | 0 | 0 |
| 2020/09/15 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 53,832.5800 | 53.8326 | 53,531.1000 | 53.5311 | (0.560) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 8.65 | Call | Bond Future | 7,359.8700 | 7.3599 | 7,281.2900 | 7.2813 | (1.068) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 8.64 | Put | Bond Future | 39.0200 | 0.0390 | 38.7800 | 0.0388 | (0.615) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 7.50 | Call | Bond Future | 2,285.4000 | 2.2854 | 2,220.8600 | 2.2209 | (2.824) | 0 | 0 | 80 |
| 2020/09/15 | R186 | 05/11/2020 | 8.00 | Put | Bond Future | 262.1600 | 0.2622 | 264.8200 | 0.2648 | 1.015 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | | | Bond Future | 7.2238 | 120.0178 | 7.2385 | 119.9395 | 0.203 | 0.0000 | 0.0000 | 90,825 |
| 2020/09/15 | R186 | 05/11/2020 | 8.66 | Call | Bond Future | 7,407.7900 | 7.4078 | 7,329.2000 | 7.3292 | (1.061) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 8.66 | Put | Bond Future | 36.3400 | 0.0363 | 36.0900 | 0.0361 | (0.688) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 7.00 | Put | Bond Future | 2,096.5600 | 2.0966 | 2,133.2800 | 2.1333 | 1.751 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 7.00 | Call | Bond Future | 891.4800 | 0.8915 | 849.8600 | 0.8499 | (4.669) | 0 | 0 | 1,200 |
| 2020/09/15 | R186 | 05/11/2020 | 8.65 | Put | Bond Future | 37.6600 | 0.0377 | 37.4200 | 0.0374 | (0.637) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 8.64 | Call | Bond Future | 7,311.9600 | 7.3120 | 7,233.3800 | 7.2334 | (1.075) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 6.50 | Put | Bond Future | 4,177.0300 | 4.1770 | 4,238.4900 | 4.2385 | 1.471 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 7.50 | Put | Bond Future | 819.7500 | 0.8197 | 833.5500 | 0.8336 | 1.683 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 8.00 | Call | Bond Future | 4,322.0800 | 4.3221 | 4,246.4000 | 4.2464 | (1.751) | 0 | 0 | 1,200 |
| 2020/09/15 | R186 | 05/11/2020 | 7.84 | Put | Bond Future | 384.6900 | 0.3847 | 389.6600 | 0.3897 | 1.292 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 9.26 | Put | Bond Future | 3.2700 | 0.0033 | 3.1700 | 0.0032 | (3.058) | 0 | 0 | 3,500 |
| 2020/09/15 | R186 | 05/11/2020 | 6.50 | Call | Bond Future | 222.2400 | 0.2222 | 205.3600 | 0.2054 | (7.595) | 0 | 0 | 80 |
| 2020/09/15 | R186 | 05/11/2020 | 7.84 | Call | Bond Future | 3,622.6100 | 3.6226 | 3,549.2400 | 3.5492 | (2.025) | 0 | 0 | 3,500 |
| 2020/09/15 | R186 | 05/11/2020 | 8.34 | Put | Bond Future | 106.1600 | 0.1062 | 106.4300 | 0.1064 | 0.254 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/11/2020 | 8.34 | Call | Bond Future | 5,887.7700 | 5.8878 | 5,809.7000 | 5.8097 | (1.326) | 0 | 0 | 3,500 |
| 2020/09/15 | R186 | 05/11/2020 | 9.26 | Call | Bond Future | 10,277.8800 | 10.2779 | 10,199.4400 | 10.1994 | (0.763) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | 8.15 | Call | Bond Future | 4,718.5800 | 4.7186 | 4,645.4800 | 4.6455 | (1.549) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | | | Bond Future | 7.3977 | 115.9667 | 7.4152 | 115.8774 | 0.236 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | 8.15 | Put | Bond Future | 956.0200 | 0.9560 | 972.1600 | 0.9722 | 1.688 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | 8.00 | Put | Bond Future | 1,147.3000 | 1.1473 | 1,166.6000 | 1.1666 | 1.682 | 0 | 0 | 15,177 |
| 2020/09/15 | R186 | 04/02/2021 | 8.16 | Call | Bond Future | 4,755.8800 | 4.7559 | 4,682.5800 | 4.6826 | (1.541) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | 8.17 | Put | Bond Future | 932.8400 | 0.9328 | 948.5800 | 0.9486 | 1.687 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | 8.00 | Call | Bond Future | 4,172.2200 | 4.1722 | 4,102.2800 | 4.1023 | (1.676) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | 8.16 | Put | Bond Future | 944.3700 | 0.9444 | 960.3100 | 0.9603 | 1.688 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 04/02/2021 | 8.17 | Call | Bond Future | 4,793.2800 | 4.7933 | 4,719.7800 | 4.7198 | (1.533) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 06/05/2021 | 10.77 | Call | Bond Future | 14,327.4700 | 14.3275 | 14,239.5200 | 14.2395 | (0.614) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 06/05/2021 | 10.76 | Put | Bond Future | 49.3300 | 0.0493 | 50.2500 | 0.0503 | 1.865 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 06/05/2021 | | | Bond Future | 7.5787 | 117.2066 | 7.5969 | 117.1177 | 0.241 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R186 | 06/05/2021 | 10.78 | Call | Bond Future | 14,367.6600 | 14.3677 | 14,279.6900 | 14.2797 | (0.612) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 06/05/2021 | 10.78 | Put | Bond Future | 47.6300 | 0.0476 | 48.5200 | 0.0485 | 1.869 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 06/05/2021 | 10.77 | Put | Bond Future | 48.4700 | 0.0485 | 49.3800 | 0.0494 | 1.877 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 06/05/2021 | 10.76 | Call | Bond Future | 14,287.2800 | 14.2873 | 14,199.3400 | 14.1993 | (0.616) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,440.0500 | 5.4400 | 5,370.3800 | 5.3704 | (1.281) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 1,649.7100 | 1.6497 | 1,674.1900 | 1.6742 | 1.484 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/08/2021 | | | Bond Future | 7.7763 | 113.1998 | 7.7967 | 113.1055 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 1,662.1500 | 1.6622 | 1,686.7900 | 1.6868 | 1.482 | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,471.9500 | 5.4720 | 5,402.1200 | 5.4021 | (1.276) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,503.9100 | 5.5039 | 5,433.9100 | 5.4339 | (1.272) | 0 | 0 | 0 |
| 2020/09/15 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 1,637.3700 | 1.6374 | 1,661.6800 | 1.6617 | 1.485 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | R197 | 05/11/2020 | | | Bond Future | 314.9166 | 314.9166 | 315.0318 | 315.0318 | 0.037 | 0.0000 | 0.0000 | 2,902 |
| 2020/09/15 | R197 | 04/02/2021 | | | Bond Future | 310.3600 | 310.3600 | 310.4498 | 310.4498 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R197 | 06/05/2021 | | | Bond Future | 313.7516 | 313.7516 | 313.8458 | 313.8458 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R197 | 05/08/2021 | | | Bond Future | 309.2302 | 309.2302 | 309.3131 | 309.3131 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R202 | 05/11/2020 | | | Bond Future | 215.6516 | 215.6516 | 215.6815 | 215.6815 | 0.014 | 0.0000 | 0.0000 | 7,870 |
| 2020/09/15 | R202 | 04/02/2021 | | | Bond Future | 213.7385 | 213.7385 | 213.7502 | 213.7502 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R202 | 06/05/2021 | | | Bond Future | 216.0738 | 216.0738 | 216.0883 | 216.0883 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R202 | 05/08/2021 | | | Bond Future | 214.2214 | 214.2214 | 214.2274 | 214.2274 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R208 | 05/11/2020 | 4.78 | Call | Bond Future | 523.9100 | 0.5239 | 517.9900 | 0.5180 | (1.130) | 0 | 0 | 0 |
| 2020/09/15 | R208 | 05/11/2020 | 4.77 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | R208 | 05/11/2020 | | | Bond Future | 3.4262 | 102.0247 | 3.4414 | 102.0188 | 0.445 | 0.0000 | 0.0000 | 7,525 |
| 2020/09/15 | R208 | 05/11/2020 | 4.79 | Call | Bond Future | 527.7600 | 0.5278 | 521.8400 | 0.5218 | (1.122) | 0 | 0 | 0 |
| 2020/09/15 | R208 | 05/11/2020 | 4.79 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | R208 | 05/11/2020 | 4.78 | Put | Bond Future | 0.0100 | 0.0000 | 0.0100 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/15 | R208 | 05/11/2020 | 4.77 | Call | Bond Future | 520.0600 | 0.5201 | 514.1400 | 0.5141 | (1.138) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/11/2020 | 10.02 | Call | Bond Future | 466.8900 | 0.4669 | 501.1300 | 0.5011 | 7.334 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/11/2020 | | | Bond Future | 10.9114 | 66.2994 | 10.8637 | 66.5598 | (0.437) | 0.0000 | 0.0000 | 28,041 |
| 2020/09/15 | R209 | 05/11/2020 | 10.00 | Call | Bond Future | 447.1300 | 0.4471 | 480.1000 | 0.4801 | 7.374 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/11/2020 | 10.00 | Put | Bond Future | 5,693.2500 | 5.6933 | 5,465.8600 | 5.4659 | (3.994) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/11/2020 | 10.02 | Put | Bond Future | 5,591.5000 | 5.5915 | 5,365.3800 | 5.3654 | (4.044) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/11/2020 | 10.01 | Call | Bond Future | 456.9300 | 0.4569 | 490.5300 | 0.4905 | 7.353 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/11/2020 | 10.01 | Put | Bond Future | 5,642.2600 | 5.6423 | 5,415.5000 | 5.4155 | (4.019) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 04/02/2021 | 10.12 | Put | Bond Future | 7,010.7600 | 7.0108 | 6,817.3900 | 6.8174 | (2.758) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 04/02/2021 | | | Bond Future | 11.1177 | 66.9778 | 11.0693 | 67.2351 | (0.436) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R209 | 04/02/2021 | 10.11 | Call | Bond Future | 1,382.5900 | 1.3826 | 1,445.9900 | 1.4460 | 4.586 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 04/02/2021 | 10.11 | Put | Bond Future | 7,055.1200 | 7.0551 | 6,861.2100 | 6.8612 | (2.749) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 04/02/2021 | 10.12 | Call | Bond Future | 1,397.9800 | 1.3980 | 1,461.9200 | 1.4619 | 4.574 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 04/02/2021 | 10.10 | Call | Bond Future | 1,367.1800 | 1.3672 | 1,430.0200 | 1.4300 | 4.596 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 04/02/2021 | 10.10 | Put | Bond Future | 7,099.5300 | 7.0995 | 6,905.0600 | 6.9051 | (2.739) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 12.25 | Put | Bond Future | 2,465.2500 | 2.4653 | 2,377.4000 | 2.3774 | (3.564) | 0 | 0 | 5,000 |
| 2020/09/15 | R209 | 06/05/2021 | 12.23 | Put | Bond Future | 2,492.8100 | 2.4928 | 2,404.1800 | 2.4042 | (3.555) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 12.22 | Call | Bond Future | 6,874.8800 | 6.8749 | 7,046.6900 | 7.0467 | 2.499 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | | | Bond Future | 11.3272 | 64.5538 | 11.2767 | 64.8146 | (0.446) | 0.0000 | 0.0000 | 2,175 |
| 2020/09/15 | R209 | 06/05/2021 | 10.25 | Put | Bond Future | 7,770.3700 | 7.7704 | 7,584.4700 | 7.5845 | (2.392) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 10.25 | Call | Bond Future | 1,851.0400 | 1.8510 | 1,925.9600 | 1.9260 | 4.047 | 0 | 0 | 4,250 |
| 2020/09/15 | R209 | 06/05/2021 | 11.25 | Call | Bond Future | 4,007.7700 | 4.0078 | 4,135.0200 | 4.1350 | 3.175 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 11.25 | Put | Bond Future | 4,407.3500 | 4.4074 | 4,273.7800 | 4.2738 | (3.031) | 0 | 0 | 5,000 |
| 2020/09/15 | R209 | 06/05/2021 | 12.25 | Call | Bond Future | 6,972.5700 | 6.9726 | 7,145.5400 | 7.1455 | 2.481 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 12.23 | Call | Bond Future | 6,907.4800 | 6.9075 | 7,079.6700 | 7.0797 | 2.493 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 12.22 | Put | Bond Future | 2,506.6100 | 2.5066 | 2,417.6000 | 2.4176 | (3.551) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 12.24 | Call | Bond Future | 6,939.9200 | 6.9399 | 7,112.5100 | 7.1125 | 2.487 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 06/05/2021 | 12.24 | Put | Bond Future | 2,478.8900 | 2.4789 | 2,390.6600 | 2.3907 | (3.559) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 4,242.1000 | 4.2421 | 4,126.0400 | 4.1260 | (2.736) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/08/2021 | | | Bond Future | 11.5461 | 65.2560 | 11.4941 | 65.5170 | (0.450) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 5,517.0000 | 5.5170 | 5,661.5700 | 5.6616 | 2.620 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 4,263.0900 | 4.2631 | 4,146.6200 | 4.1466 | (2.732) | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 5,544.6400 | 5.5446 | 5,689.6200 | 5.6896 | 2.615 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 5,489.6400 | 5.4896 | 5,633.8000 | 5.6338 | 2.626 | 0 | 0 | 0 |
| 2020/09/15 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 4,284.4200 | 4.2844 | 4,167.5400 | 4.1675 | (2.728) | 0 | 0 | 0 |
| 2020/09/15 | R210 | 05/11/2020 | | | Bond Future | 189.6495 | 189.6495 | 189.8001 | 189.8001 | 0.079 | 0.0000 | 0.0000 | 2,243 |
| 2020/09/15 | R210 | 04/02/2021 | | | Bond Future | 191.6365 | 191.6365 | 191.7723 | 191.7723 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R210 | 06/05/2021 | | | Bond Future | 191.0154 | 191.0154 | 191.1548 | 191.1548 | 0.073 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R210 | 05/08/2021 | | | Bond Future | 193.1375 | 193.1375 | 193.2707 | 193.2707 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R212 | 05/11/2020 | | | Bond Future | 169.5067 | 169.5067 | 169.5362 | 169.5362 | 0.017 | 0.0000 | 0.0000 | 6,967 |
| 2020/09/15 | R212 | 04/02/2021 | | | Bond Future | 168.9833 | 168.9833 | 168.9986 | 168.9986 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R212 | 06/05/2021 | | | Bond Future | 170.8299 | 170.8299 | 170.8472 | 170.8472 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R212 | 05/08/2021 | | | Bond Future | 170.3949 | 170.3949 | 170.4055 | 170.4055 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R213 | 05/11/2020 | 9.60 | Put | Bond Future | 2,824.3000 | 2.8243 | 2,612.7200 | 2.6127 | (7.491) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/11/2020 | 9.59 | Call | Bond Future | 1,297.6600 | 1.2977 | 1,408.9900 | 1.4090 | 8.579 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/11/2020 | | | Bond Future | 9.8662 | 83.0718 | 9.8083 | 83.3961 | (0.587) | 0.0000 | 0.0000 | 16,458 |
| 2020/09/15 | R213 | 05/11/2020 | 9.60 | Call | Bond Future | 1,319.7800 | 1.3198 | 1,432.5100 | 1.4325 | 8.542 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/11/2020 | 9.59 | Put | Bond Future | 2,859.4100 | 2.8594 | 2,646.4300 | 2.6464 | (7.448) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/11/2020 | 9.61 | Call | Bond Future | 1,342.0200 | 1.3420 | 1,456.1400 | 1.4561 | 8.504 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/11/2020 | 9.61 | Put | Bond Future | 2,789.3600 | 2.7894 | 2,579.1700 | 2.5792 | (7.535) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 04/02/2021 | 9.40 | Call | Bond Future | 1,658.9200 | 1.6589 | 1,758.3600 | 1.7584 | 5.994 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 04/02/2021 | 9.39 | Put | Bond Future | 5,509.6500 | 5.5097 | 5,287.8500 | 5.2878 | (4.026) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 04/02/2021 | | | Bond Future | 10.0832 | 83.9217 | 10.0241 | 84.2421 | (0.586) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R213 | 04/02/2021 | 9.41 | Call | Bond Future | 1,677.6600 | 1.6777 | 1,777.9200 | 1.7779 | 5.976 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 04/02/2021 | 9.41 | Put | Bond Future | 5,432.0000 | 5.4320 | 5,211.8300 | 5.2118 | (4.053) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 04/02/2021 | 9.40 | Put | Bond Future | 5,470.7300 | 5.4707 | 5,249.7400 | 5.2497 | (4.039) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 04/02/2021 | 9.39 | Call | Bond Future | 1,640.3100 | 1.6403 | 1,738.9400 | 1.7389 | 6.013 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 06/05/2021 | 11.91 | Put | Bond Future | 1,200.7900 | 1.2008 | 1,132.8700 | 1.1329 | (5.656) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 06/05/2021 | | | Bond Future | 10.2978 | 81.2895 | 10.2361 | 81.6143 | (0.599) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R213 | 06/05/2021 | 11.90 | Call | Bond Future | 9,074.6900 | 9.0747 | 9,331.1400 | 9.3311 | 2.826 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 06/05/2021 | 11.90 | Put | Bond Future | 1,211.4600 | 1.2115 | 1,143.0800 | 1.1431 | (5.644) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 06/05/2021 | 11.91 | Call | Bond Future | 9,109.8000 | 9.1098 | 9,366.7100 | 9.3667 | 2.820 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 06/05/2021 | 11.89 | Call | Bond Future | 9,039.6100 | 9.0396 | 9,295.6000 | 9.2956 | 2.832 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 06/05/2021 | 11.89 | Put | Bond Future | 1,222.2000 | 1.2222 | 1,153.3600 | 1.1534 | (5.632) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 5,350.8100 | 5.3508 | 5,535.7300 | 5.5357 | 3.456 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 3,754.9100 | 3.7549 | 3,614.1400 | 3.6141 | (3.749) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/08/2021 | | | Bond Future | 10.5280 | 82.1735 | 10.4642 | 82.4986 | (0.605) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 5,379.7800 | 5.3798 | 5,565.2500 | 5.5652 | 3.448 | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 3,713.7500 | 3.7138 | 3,574.0900 | 3.5741 | (3.761) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 3,734.2800 | 3.7343 | 3,594.0700 | 3.5941 | (3.755) | 0 | 0 | 0 |
| 2020/09/15 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 5,321.9000 | 5.3219 | 5,506.2600 | 5.5063 | 3.464 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/11/2020 | 10.26 | Put | Bond Future | 5,961.8800 | 5.9619 | 5,731.0600 | 5.7311 | (3.872) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/11/2020 | | | Bond Future | 11.1952 | 63.9071 | 11.1475 | 64.1705 | (0.426) | 0.0000 | 0.0000 | 19,028 |
| 2020/09/15 | R214 | 05/11/2020 | 10.25 | Call | Bond Future | 444.9400 | 0.4449 | 476.8900 | 0.4769 | 7.181 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/11/2020 | 10.25 | Put | Bond Future | 6,015.0100 | 6.0150 | 5,783.5700 | 5.7836 | (3.848) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | R214 | 05/11/2020 | 10.26 | Call | Bond Future | 454.8000 | 0.4548 | 487.3700 | 0.4874 | 7.161 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/11/2020 | 10.24 | Call | Bond Future | 435.8400 | 0.4358 | 467.1800 | 0.4672 | 7.191 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/11/2020 | 10.24 | Put | Bond Future | 6,069.0000 | 6.0690 | 5,836.9500 | 5.8370 | (3.824) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 04/02/2021 | 10.33 | Call | Bond Future | 1,344.4300 | 1.3444 | 1,405.8400 | 1.4058 | 4.568 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 04/02/2021 | | | Bond Future | 11.4019 | 64.5609 | 11.3533 | 64.8215 | (0.426) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R214 | 04/02/2021 | 10.31 | Call | Bond Future | 1,316.3000 | 1.3163 | 1,376.6700 | 1.3767 | 4.586 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 04/02/2021 | 10.31 | Put | Bond Future | 7,624.4700 | 7.6245 | 7,424.3300 | 7.4243 | (2.625) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 04/02/2021 | 10.33 | Put | Bond Future | 7,527.9800 | 7.5280 | 7,328.8800 | 7.3289 | (2.645) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 04/02/2021 | 10.32 | Call | Bond Future | 1,330.3100 | 1.3303 | 1,391.2000 | 1.3912 | 4.577 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 04/02/2021 | 10.32 | Put | Bond Future | 7,576.1300 | 7.5761 | 7,376.5100 | 7.3765 | (2.635) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 06/05/2021 | 12.26 | Call | Bond Future | 6,252.5900 | 6.2526 | 6,416.2800 | 6.4163 | 2.618 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 06/05/2021 | 12.25 | Put | Bond Future | 3,013.1100 | 3.0131 | 2,912.3100 | 2.9123 | (3.345) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 06/05/2021 | | | Bond Future | 11.6045 | 61.9739 | 11.5538 | 62.2380 | (0.437) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R214 | 06/05/2021 | 12.27 | Call | Bond Future | 6,283.9700 | 6.2840 | 6,448.0700 | 6.4481 | 2.611 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 06/05/2021 | 12.27 | Put | Bond Future | 2,980.8900 | 2.9809 | 2,880.9100 | 2.8809 | (3.354) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 06/05/2021 | 12.26 | Put | Bond Future | 2,996.9500 | 2.9969 | 2,896.5600 | 2.8966 | (3.350) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 06/05/2021 | 12.25 | Call | Bond Future | 6,221.2400 | 6.2212 | 6,384.5200 | 6.3845 | 2.625 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 5,489.8200 | 5.4898 | 5,634.0300 | 5.6340 | 2.627 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/08/2021 | | | Bond Future | 11.8192 | 62.6480 | 11.7669 | 62.9125 | (0.442) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 4,540.4100 | 4.5404 | 4,420.1400 | 4.4201 | (2.649) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 4,496.7800 | 4.4968 | 4,377.3300 | 4.3773 | (2.656) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 5,517.1500 | 5.5172 | 5,661.7700 | 5.6618 | 2.621 | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 4,518.6600 | 4.5187 | 4,398.8000 | 4.3988 | (2.653) | 0 | 0 | 0 |
| 2020/09/15 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 5,544.2900 | 5.5443 | 5,689.3200 | 5.6893 | 2.616 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | 10.03 | Call | Bond Future | 132.0900 | 0.1321 | 144.4000 | 0.1444 | 9.319 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | 10.02 | Put | Bond Future | 11,313.1000 | 11.3131 | 10,974.8400 | 10.9748 | (2.990) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | | | Bond Future | 11.5294 | 78.7096 | 11.4763 | 79.0598 | (0.461) | 0.0000 | 0.0000 | 112,227 |
| 2020/09/15 | R248 | 05/11/2020 | 10.04 | Call | Bond Future | 135.8000 | 0.1358 | 148.4400 | 0.1484 | 9.308 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | 10.04 | Put | Bond Future | 11,153.8700 | 11.1539 | 10,816.2500 | 10.8163 | (3.027) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | 11.00 | Put | Bond Future | 4,869.8800 | 4.8699 | 4,608.2600 | 4.6083 | (5.372) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | 11.00 | Call | Bond Future | 1,246.6500 | 1.2467 | 1,335.2900 | 1.3353 | 7.110 | 0 | 0 | 950 |
| 2020/09/15 | R248 | 05/11/2020 | 10.00 | Put | Bond Future | 11,473.2100 | 11.4732 | 11,134.3200 | 11.1343 | (2.954) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | 10.00 | Call | Bond Future | 121.4600 | 0.1215 | 132.8300 | 0.1328 | 9.361 | 0 | 0 | 950 |
| 2020/09/15 | R248 | 05/11/2020 | 10.03 | Put | Bond Future | 11,233.3700 | 11.2334 | 10,895.4200 | 10.8954 | (3.008) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/11/2020 | 10.02 | Call | Bond Future | 128.4600 | 0.1285 | 140.4600 | 0.1405 | 9.341 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 10.75 | Call | Bond Future | 1,681.2400 | 1.6812 | 1,768.5200 | 1.7685 | 5.191 | 0 | 0 | 2,590 |
| 2020/09/15 | R248 | 04/02/2021 | 10.47 | Put | Bond Future | 10,233.5300 | 10.2335 | 9,954.2700 | 9.9543 | (2.729) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 10.46 | Call | Bond Future | 1,217.8100 | 1.2178 | 1,284.8900 | 1.2849 | 5.508 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | | | Bond Future | 11.7532 | 79.5148 | 11.6987 | 79.8618 | (0.463) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 10.75 | Put | Bond Future | 8,561.6300 | 8.5616 | 8,301.9200 | 8.3019 | (3.033) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 11.50 | Put | Bond Future | 5,209.3400 | 5.2093 | 5,011.5400 | 5.0115 | (3.797) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 11.50 | Call | Bond Future | 3,571.7600 | 3.5718 | 3,720.9500 | 3.7210 | 4.177 | 0 | 0 | 2,590 |
| 2020/09/15 | R248 | 04/02/2021 | 10.47 | Call | Bond Future | 1,232.1100 | 1.2321 | 1,299.8400 | 1.2998 | 5.497 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 10.46 | Put | Bond Future | 10,296.7500 | 10.2967 | 10,016.8400 | 10.0168 | (2.718) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 10.48 | Call | Bond Future | 1,246.5300 | 1.2465 | 1,314.9100 | 1.3149 | 5.486 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 04/02/2021 | 10.48 | Put | Bond Future | 10,170.5600 | 10.1706 | 9,891.9500 | 9.8920 | (2.739) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 06/05/2021 | 12.36 | Call | Bond Future | 6,310.3500 | 6.3103 | 6,514.3300 | 6.5143 | 3.232 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/15 | R248 | 06/05/2021 | | | Bond Future | 11.9733 | 75.9534 | 11.9162 | 76.3051 | (0.477) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R248 | 06/05/2021 | 12.34 | Call | Bond Future | 6,241.0400 | 6.2410 | 6,443.7700 | 6.4438 | 3.248 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 06/05/2021 | 12.34 | Put | Bond Future | 4,050.5900 | 4.0506 | 3,901.6300 | 3.9016 | (3.677) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 06/05/2021 | 12.36 | Put | Bond Future | 4,003.8100 | 4.0038 | 3,856.1000 | 3.8561 | (3.689) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 06/05/2021 | 12.35 | Call | Bond Future | 6,275.6700 | 6.2757 | 6,479.0300 | 6.4790 | 3.240 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 06/05/2021 | 12.35 | Put | Bond Future | 4,027.1300 | 4.0271 | 3,878.8000 | 3.8788 | (3.683) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 4,854.4800 | 4.8545 | 4,701.5000 | 4.7015 | (3.151) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/08/2021 | | | Bond Future | 12.2079 | 76.7795 | 12.1487 | 77.1320 | (0.485) | 0.0000 | 0.0000 | 0 |
| 2020/09/15 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 6,605.2000 | 6.6052 | 6,804.6700 | 6.8047 | 3.020 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 6,637.6000 | 6.6376 | 6,837.6200 | 6.8376 | 3.013 | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 4,878.5800 | 4.8786 | 4,725.0400 | 4.7250 | (3.147) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 4,830.2400 | 4.8302 | 4,677.8100 | 4.6778 | (3.156) | 0 | 0 | 0 |
| 2020/09/15 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 6,572.5700 | 6.5726 | 6,771.4800 | 6.7715 | 3.026 | 0 | 0 | 0 |

Total **1276654**