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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/02/2020 TO 27/02/2020

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2020/02/27 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2025 | 07/05/2020 | | Bond Future | 138.2074 | 138.2074 | 138.4608 | 138.4608 | 0.183 | 0.0000 | 0.0000 | 2,047 |
| 2020/02/27 | 2025 | 06/08/2020 | | Bond Future | 139.2311 | 139.2311 | 139.4892 | 139.4892 | 0.185 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2025 | 05/11/2020 | | | Bond Future | 141.7306 | 141.7306 | 141.9932 | 141.9932 | 0.185 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2025 | 04/02/2021 | | | Bond Future | 142.8213 | 142.8213 | 143.0889 | 143.0889 | 0.187 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2029 | 07/05/2020 | | | Bond Future | 101.9064 | 101.9064 | 101.9892 | 101.9892 | 0.081 | 0.0000 | 0.0000 | 3,806 |
| 2020/02/27 | 2029 | 06/08/2020 | | | Bond Future | 103.7674 | 103.7674 | 103.8517 | 103.8517 | 0.081 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2029 | 05/11/2020 | | | Bond Future | 104.4918 | 104.4918 | 104.5776 | 104.5776 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2029 | 04/02/2021 | | | Bond Future | 106.4182 | 106.4182 | 106.5057 | 106.5057 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.79 | Call | Bond Future | 1,614.1300 | 1.6141 | 1,373.0400 | 1.3730 | (14.936) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.78 | Put | Bond Future | 1,320.0700 | 1.3201 | 1,527.4800 | 1.5275 | 15.712 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.85 | Put | Bond Future | 1,132.2800 | 1.1323 | 1,318.4800 | 1.3185 | 16.445 | 0 | 0 | 5,820 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.45 | Put | Bond Future | 2,500.5200 | 2.5005 | 2,810.7400 | 2.8107 | 12.406 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 9.19 | Put | Bond Future | 497.0700 | 0.4971 | 595.9200 | 0.5959 | 19.887 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | | | Bond Future | 8.7384 | 97.4505 | 8.8098 | 97.0050 | 0.817 | 0.0000 | 0.0000 | 75,961 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.80 | Call | Bond Future | 1,648.7600 | 1.6488 | 1,404.6100 | 1.4046 | (14.808) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.80 | Put | Bond Future | 1,264.1400 | 1.2641 | 1,465.4200 | 1.4654 | 15.922 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.45 | Call | Bond Future | 672.7900 | 0.6728 | 537.5800 | 0.5376 | (20.097) | 0 | 0 | 5,000 |
| 2020/02/27 | 2030 | 07/05/2020 | 9.19 | Call | Bond Future | 3,269.8800 | 3.2699 | 2,923.3000 | 2.9233 | (10.599) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.79 | Put | Bond Future | 1,291.8000 | 1.2918 | 1,496.1400 | 1.4961 | 15.818 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.78 | Call | Bond Future | 1,580.0600 | 1.5801 | 1,342.0400 | 1.3420 | (15.064) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.90 | Call | Bond Future | 0.0000 | 0.0000 | 1,741.8600 | 1.7419 | 100.000 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.85 | Call | Bond Future | 1,827.5600 | 1.8276 | 1,568.3300 | 1.5683 | (14.184) | 0 | 0 | 5,000 |
| 2020/02/27 | 2030 | 07/05/2020 | 8.90 | Put | Bond Future | 0.0000 | 0.0000 | 1,182.6800 | 1.1827 | 100.000 | 0 | 0 | 5,820 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.42 | Call | Bond Future | 4,637.4600 | 4.6375 | 4,297.8400 | 4.2978 | (7.323) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.11 | Call | Bond Future | 3,334.7400 | 3.3347 | 3,043.9500 | 3.0439 | (8.720) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | | | Bond Future | 8.7985 | 95.1968 | 8.8727 | 94.7432 | 0.844 | 0.0000 | 0.0000 | 200 |
| 2020/02/27 | 2030 | 06/08/2020 | 8.36 | Put | Bond Future | 3,810.3100 | 3.8103 | 4,120.8500 | 4.1208 | 8.150 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | 8.36 | Call | Bond Future | 1,074.3000 | 1.0743 | 931.2500 | 0.9313 | (13.316) | 0 | 0 | 800 |
| 2020/02/27 | 2030 | 06/08/2020 | 8.86 | Put | Bond Future | 2,056.2700 | 2.0563 | 2,266.0300 | 2.2660 | 10.201 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | 8.86 | Call | Bond Future | 2,432.2000 | 2.4322 | 2,188.3700 | 2.1884 | (10.025) | 0 | 0 | 800 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.09 | Call | Bond Future | 3,257.5500 | 3.2575 | 2,970.3200 | 2.9703 | (8.817) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.09 | Put | Bond Future | 1,493.4600 | 1.4935 | 1,659.8200 | 1.6598 | 11.139 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.42 | Put | Bond Future | 927.8100 | 0.9278 | 1,041.7800 | 1.0418 | 12.284 | 0 | 0 | 800 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.11 | Put | Bond Future | 1,451.2000 | 1.4512 | 1,614.0000 | 1.6140 | 11.218 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.10 | Call | Bond Future | 3,296.0500 | 3.2961 | 3,007.0300 | 3.0070 | (8.769) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 06/08/2020 | 9.10 | Put | Bond Future | 1,472.2100 | 1.4722 | 1,636.7800 | 1.6368 | 11.178 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.10 | Put | Bond Future | 5,578.3100 | 5.5783 | 5,927.2700 | 5.9273 | 6.256 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.73 | Call | Bond Future | 2,329.5700 | 2.3296 | 2,114.0600 | 2.1141 | (9.251) | 0 | 0 | 3,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 10.06 | Put | Bond Future | 706.8100 | 0.7068 | 783.2000 | 0.7832 | 10.808 | 0 | 0 | 1,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.39 | Put | Bond Future | 1,497.3500 | 1.4974 | 1,642.3500 | 1.6424 | 9.684 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.38 | Call | Bond Future | 4,597.9400 | 4.5979 | 4,282.7300 | 4.2827 | (6.855) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | | | Bond Future | 8.8549 | 96.8834 | 8.9321 | 96.4219 | 0.871 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.61 | Call | Bond Future | 5,568.2300 | 5.5682 | 5,225.2400 | 5.2252 | (6.160) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.61 | Put | Bond Future | 1,174.8700 | 1.1749 | 1,293.3900 | 1.2934 | 10.088 | 0 | 0 | 3,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.85 | Put | Bond Future | 2,718.9000 | 2.7189 | 2,944.9500 | 2.9450 | 8.314 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.85 | Call | Bond Future | 2,689.5500 | 2.6895 | 2,454.0900 | 2.4541 | (8.755) | 0 | 0 | 3,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.34 | Put | Bond Future | 4,506.8000 | 4.5068 | 4,818.1700 | 4.8182 | 6.909 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.34 | Call | Bond Future | 1,350.9300 | 1.3509 | 1,200.7900 | 1.2008 | (11.114) | 0 | 0 | 1,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2030 | 05/11/2020 | 9.04 | Put | Bond Future | 2,212.5500 | 2.2125 | 2,408.0600 | 2.4081 | 8.836 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.04 | Call | Bond Future | 3,314.8400 | 3.3148 | 3,048.8400 | 3.0488 | (8.025) | 0 | 0 | 1,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.86 | Put | Bond Future | 895.8000 | 0.8958 | 989.3800 | 0.9894 | 10.447 | 0 | 0 | 14,160 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.36 | Put | Bond Future | 4,424.3200 | 4.4243 | 4,732.4100 | 4.7324 | 6.964 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.10 | Call | Bond Future | 904.9600 | 0.9050 | 792.4100 | 0.7924 | (12.437) | 0 | 0 | 3,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.73 | Put | Bond Future | 3,082.8000 | 3.0828 | 3,328.8000 | 3.3288 | 7.980 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.23 | Put | Bond Future | 1,788.1500 | 1.7881 | 1,955.0600 | 1.9551 | 9.334 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 10.06 | Call | Bond Future | 7,592.3300 | 7.5923 | 7,207.2100 | 7.2072 | (5.072) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 10.37 | Put | Bond Future | 444.0500 | 0.4441 | 496.5000 | 0.4965 | 11.812 | 0 | 0 | 16,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.39 | Call | Bond Future | 4,638.6300 | 4.6386 | 4,322.1200 | 4.3221 | (6.823) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.38 | Put | Bond Future | 1,514.1100 | 1.5141 | 1,660.4100 | 1.6604 | 9.662 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.86 | Call | Bond Future | 6,684.9600 | 6.6850 | 6,317.0300 | 6.3170 | (5.504) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.36 | Call | Bond Future | 1,393.5500 | 1.3935 | 1,240.1300 | 1.2401 | (11.009) | 0 | 0 | 14,160 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.86 | Put | Bond Future | 2,689.9900 | 2.6900 | 2,914.4100 | 2.9144 | 8.343 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.86 | Call | Bond Future | 2,720.6400 | 2.7206 | 2,483.5500 | 2.4835 | (8.714) | 0 | 0 | 14,160 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.23 | Call | Bond Future | 4,004.5700 | 4.0046 | 3,709.9700 | 3.7100 | (7.357) | 0 | 0 | 3,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 10.47 | Call | Bond Future | 9,457.3600 | 9.4574 | 9,041.8800 | 9.0419 | (4.393) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 10.47 | Put | Bond Future | 379.1900 | 0.3792 | 425.2200 | 0.4252 | 12.139 | 0 | 0 | 3,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.53 | Put | Bond Future | 3,765.7400 | 3.7657 | 4,045.4500 | 4.0455 | 7.428 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 8.53 | Call | Bond Future | 1,790.0400 | 1.7900 | 1,608.2400 | 1.6082 | (10.156) | 0 | 0 | 16,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.03 | Put | Bond Future | 2,237.0400 | 2.2370 | 2,434.1200 | 2.4341 | 8.810 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.03 | Call | Bond Future | 3,280.2100 | 3.2802 | 3,015.7800 | 3.0158 | (8.061) | 0 | 0 | 16,000 |
| 2020/02/27 | 2030 | 05/11/2020 | 10.37 | Call | Bond Future | 8,994.1300 | 8.9941 | 8,585.0700 | 8.5851 | (4.548) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.40 | Call | Bond Future | 4,679.4400 | 4.6794 | 4,361.6400 | 4.3616 | (6.791) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 05/11/2020 | 9.40 | Put | Bond Future | 1,480.7600 | 1.4808 | 1,624.4700 | 1.6245 | 9.705 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 8.36 | Call | Bond Future | 1,695.4800 | 1.6955 | 1,533.2800 | 1.5333 | (9.567) | 0 | 0 | 800 |
| 2020/02/27 | 2030 | 04/02/2021 | 9.16 | Call | Bond Future | 3,952.7000 | 3.9527 | 3,677.0800 | 3.6771 | (6.973) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 9.15 | Put | Bond Future | 2,535.1300 | 2.5351 | 2,730.6900 | 2.7307 | 7.714 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | | | Bond Future | 8.9120 | 94.6404 | 8.9923 | 94.1705 | 0.901 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 9.17 | Call | Bond Future | 3,986.8400 | 3.9868 | 3,709.9000 | 3.7099 | (6.946) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 9.17 | Put | Bond Future | 2,488.2100 | 2.4882 | 2,681.1300 | 2.6811 | 7.753 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 8.36 | Put | Bond Future | 5,008.6600 | 5.0087 | 5,316.3200 | 5.3163 | 6.143 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 9.16 | Put | Bond Future | 2,511.5800 | 2.5116 | 2,705.8200 | 2.7058 | 7.734 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 9.15 | Call | Bond Future | 3,918.6900 | 3.9187 | 3,644.3900 | 3.6444 | (7.000) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 8.86 | Put | Bond Future | 3,297.1000 | 3.2971 | 3,532.5800 | 3.5326 | 7.142 | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 8.86 | Call | Bond Future | 2,991.1300 | 2.9911 | 2,756.7500 | 2.7568 | (7.836) | 0 | 0 | 800 |
| 2020/02/27 | 2030 | 04/02/2021 | 10.20 | Call | Bond Future | 8,140.6900 | 8.1407 | 7,758.7700 | 7.7588 | (4.691) | 0 | 0 | 0 |
| 2020/02/27 | 2030 | 04/02/2021 | 10.20 | Put | Bond Future | 957.6900 | 0.9577 | 1,045.6300 | 1.0456 | 9.183 | 0 | 0 | 800 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.19 | Call | Bond Future | 1,735.8300 | 1.7358 | 1,496.1900 | 1.4962 | (13.805) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.54 | Put | Bond Future | 698.1900 | 0.6982 | 814.2700 | 0.8143 | 16.626 | 0 | 0 | 3,000 |
| 2020/02/27 | 2032 | 07/05/2020 | 8.82 | Call | Bond Future | 642.8800 | 0.6429 | 518.2000 | 0.5182 | (19.394) | 0 | 0 | 3,000 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.20 | Call | Bond Future | 1,773.6000 | 1.7736 | 1,530.9400 | 1.5309 | (13.682) | 0 | 0 | 7,500 |
| 2020/02/27 | 2032 | 07/05/2020 | | | Bond Future | 9.1583 | 94.4341 | 9.2243 | 93.9847 | 0.720 | 0.0000 | 0.0000 | 84,122 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.17 | Call | Bond Future | 1,661.5300 | 1.6615 | 1,427.9700 | 1.4280 | (14.057) | 0 | 0 | 3,000 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.17 | Put | Bond Future | 1,581.5600 | 1.5816 | 1,797.4000 | 1.7974 | 13.647 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.54 | Call | Bond Future | 3,257.6500 | 3.2576 | 2,924.3300 | 2.9243 | (10.232) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.00 | Put | Bond Future | 2,190.0600 | 2.1901 | 2,459.1300 | 2.4591 | 12.286 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2032 | 07/05/2020 | 9.00 | Call | Bond Future | 1,099.7900 | | 1.0998 | 919.4600 | 0.9195 | (16.397) | 0 | 0 | 7,500 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.50 | Put | Bond Future | 767.7500 | | 0.7678 | 893.0200 | 0.8930 | 16.317 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.50 | Call | Bond Future | 3,063.5400 | | 3.0635 | 2,739.4100 | 2.7394 | (10.580) | 0 | 0 | 7,500 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.30 | Put | Bond Future | 1,208.1400 | | 1.2081 | 1,385.5800 | 1.3856 | 14.687 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.30 | Call | Bond Future | 2,169.7100 | | 2.1697 | 1,897.7500 | 1.8978 | (12.534) | 0 | 0 | 7,500 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.19 | Put | Bond Future | 1,519.4800 | | 1.5195 | 1,729.2400 | 1.7292 | 13.805 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 8.82 | Put | Bond Future | 2,994.1100 | | 2.9941 | 3,318.8300 | 3.3188 | 10.845 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.20 | Put | Bond Future | 1,489.1600 | | 1.4892 | 1,695.9000 | 1.6959 | 13.883 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.18 | Call | Bond Future | 1,698.4700 | | 1.6985 | 1,461.8700 | 1.4619 | (13.930) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 07/05/2020 | 9.18 | Put | Bond Future | 1,550.2700 | | 1.5503 | 1,763.0700 | 1.7631 | 13.727 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 8.79 | Put | Bond Future | 4,241.7300 | | 4.2417 | 4,549.6300 | 4.5496 | 7.259 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.29 | Put | Bond Future | 2,356.3400 | | 2.3563 | 2,565.2500 | 2.5652 | 8.866 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.46 | Put | Bond Future | 1,886.9600 | | 1.8870 | 2,064.6500 | 2.0647 | 9.417 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.45 | Call | Bond Future | 3,407.2100 | | 3.4072 | 3,129.0400 | 3.1290 | (8.164) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | | | Bond Future | 9.2249 | | 96.1356 | 9.2933 | 95.6779 | 0.741 | 0.0000 | 0.0000 | 300 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.91 | Call | Bond Future | 5,466.7000 | | 5.4667 | 5,117.8700 | 5.1179 | (6.381) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.91 | Put | Bond Future | 1,018.0000 | | 1.0180 | 1,126.8000 | 1.1268 | 10.688 | 0 | 0 | 800 |
| 2020/02/27 | 2032 | 06/08/2020 | 8.79 | Call | Bond Future | 1,259.3400 | | 1.2593 | 1,109.6100 | 1.1096 | (11.890) | 0 | 0 | 800 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.29 | Call | Bond Future | 2,792.3000 | | 2.7923 | 2,543.5800 | 2.5436 | (8.907) | 0 | 0 | 800 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.46 | Call | Bond Future | 3,447.4700 | | 3.4475 | 3,167.5300 | 3.1675 | (8.120) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.45 | Put | Bond Future | 1,912.3300 | | 1.9123 | 2,091.7900 | 2.0918 | 9.384 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.47 | Call | Bond Future | 3,487.9400 | | 3.4879 | 3,206.2400 | 3.2062 | (8.076) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 06/08/2020 | 9.47 | Put | Bond Future | 1,861.8600 | | 1.8619 | 2,037.7900 | 2.0378 | 9.449 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.61 | Put | Bond Future | 2,202.2300 | | 2.2022 | 2,378.4300 | 2.3784 | 8.001 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 10.99 | Call | Bond Future | 10,749.8100 | | 10.7498 | 10,328.7300 | 10.3287 | (3.917) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.44 | Put | Bond Future | 2,643.1600 | | 2.6432 | 2,844.7200 | 2.8447 | 7.626 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 11.08 | Call | Bond Future | 11,197.6700 | | 11.1977 | 10,771.6900 | 10.7717 | (3.804) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.77 | Put | Bond Future | 1,847.1300 | | 1.8471 | 2,001.1300 | 2.0011 | 8.337 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | | | Bond Future | 9.2927 | | 93.6806 | 9.3636 | 93.2149 | 0.763 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 10.99 | Put | Bond Future | 420.7500 | | 0.4208 | 465.2900 | 0.4653 | 10.586 | 0 | 0 | 3,000 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.76 | Call | Bond Future | 4,879.4000 | | 4.8794 | 4,569.1000 | 4.5691 | (6.359) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.76 | Put | Bond Future | 1,866.7700 | | 1.8668 | 2,022.0900 | 2.0221 | 8.320 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.11 | Call | Bond Future | 2,483.8100 | | 2.4838 | 2,272.6600 | 2.2727 | (8.501) | 0 | 0 | 3,000 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.61 | Call | Bond Future | 4,262.4400 | | 4.2624 | 3,973.0200 | 3.9730 | (6.790) | 0 | 0 | 3,000 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.44 | Call | Bond Future | 3,607.2500 | | 3.6073 | 3,343.1900 | 3.3432 | (7.320) | 0 | 0 | 1,000 |
| 2020/02/27 | 2032 | 05/11/2020 | 11.08 | Put | Bond Future | 366.0200 | | 0.3660 | 405.6600 | 0.4057 | 10.830 | 0 | 0 | 1,000 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.77 | Call | Bond Future | 4,922.7600 | | 4.9228 | 4,611.1400 | 4.6111 | (6.330) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.11 | Put | Bond Future | 3,699.3800 | | 3.6994 | 3,953.8500 | 3.9538 | 6.879 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 8.94 | Put | Bond Future | 4,353.4400 | | 4.3534 | 4,636.1500 | 4.6362 | 6.494 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 8.94 | Call | Bond Future | 1,987.6200 | | 1.9876 | 1,804.7100 | 1.8047 | (9.202) | 0 | 0 | 1,000 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.75 | Call | Bond Future | 4,836.4500 | | 4.8364 | 4,527.4800 | 4.5275 | (6.388) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 05/11/2020 | 9.75 | Put | Bond Future | 1,886.8900 | | 1.8869 | 2,043.5400 | 2.0435 | 8.302 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 10.82 | Put | Bond Future | 962.5500 | | 0.9625 | 1,041.3000 | 1.0413 | 8.181 | 0 | 0 | 800 |
| 2020/02/27 | 2032 | 04/02/2021 | 9.29 | Call | Bond Future | 3,373.7100 | | 3.3737 | 3,137.2200 | 3.1372 | (7.010) | 0 | 0 | 800 |
| 2020/02/27 | 2032 | 04/02/2021 | 9.63 | Call | Bond Future | 4,565.0100 | | 4.5650 | 4,283.2100 | 4.2832 | (6.173) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | | | Bond Future | 9.3614 | | 95.3864 | 9.4349 | 94.9123 | 0.785 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 8.79 | Put | Bond Future | 5,752.7000 | | 5.7527 | 6,060.8000 | 6.0608 | 5.356 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 8.79 | Call | Bond Future | 1,951.5900 | | 1.9516 | 1,785.5900 | 1.7856 | (8.506) | 0 | 0 | 800 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2032 | 04/02/2021 | 9.61 | Call | Bond Future | 4,490.4900 | 4.4905 | 4,211.2400 | 4.2112 | (6.219) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 9.61 | Put | Bond Future | 2,899.8300 | 2.8998 | 3,094.6800 | 3.0947 | 6.719 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 10.82 | Call | Bond Future | 9,785.7200 | 9.7857 | 9,390.3700 | 9.3904 | (4.040) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 9.29 | Put | Bond Future | 3,837.4300 | 3.8374 | 4,075.0400 | 4.0750 | 6.192 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 9.63 | Put | Bond Future | 2,848.0100 | 2.8480 | 3,040.3100 | 3.0403 | 6.752 | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 9.62 | Call | Bond Future | 4,527.8700 | 4.5279 | 4,247.3400 | 4.2473 | (6.196) | 0 | 0 | 0 |
| 2020/02/27 | 2032 | 04/02/2021 | 9.62 | Put | Bond Future | 2,874.0100 | 2.8740 | 3,067.5800 | 3.0676 | 6.735 | 0 | 0 | 0 |
| 2020/02/27 | 2033 | 07/05/2020 | | | Bond Future | 101.2314 | 101.2314 | 101.2875 | 101.2875 | 0.055 | 0.0000 | 0.0000 | 6,960 |
| 2020/02/27 | 2033 | 06/08/2020 | | | Bond Future | 103.0801 | 103.0801 | 103.1372 | 103.1372 | 0.055 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2033 | 05/11/2020 | | | Bond Future | 103.7142 | 103.7142 | 103.7724 | 103.7724 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2033 | 04/02/2021 | | | Bond Future | 105.6262 | 105.6262 | 105.6856 | 105.6856 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.60 | Put | Bond Future | 2,539.7500 | 2.5397 | 2,854.6100 | 2.8546 | 12.397 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.59 | Call | Bond Future | 1,282.5800 | 1.2826 | 1,069.6700 | 1.0697 | (16.600) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.70 | Put | Bond Future | 2,130.0400 | 2.1300 | 2,409.6700 | 2.4097 | 13.128 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | | | Bond Future | 9.7610 | 92.0638 | 9.8318 | 91.5325 | 0.726 | 0.0000 | 0.0000 | 69,216 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.60 | Call | Bond Future | 1,315.3800 | 1.3154 | 1,098.9300 | 1.0989 | (16.455) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.59 | Put | Bond Future | 2,583.8300 | 2.5838 | 2,902.2300 | 2.9022 | 12.323 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.70 | Call | Bond Future | 1,669.2100 | 1.6692 | 1,417.5300 | 1.4175 | (15.078) | 0 | 0 | 7,500 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.61 | Call | Bond Future | 1,348.6600 | 1.3487 | 1,128.6700 | 1.1287 | (16.312) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 9.61 | Put | Bond Future | 2,496.2400 | 2.4962 | 2,807.5600 | 2.8076 | 12.472 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 10.00 | Put | Bond Future | 1,184.8700 | 1.1849 | 1,367.3100 | 1.3673 | 15.397 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 07/05/2020 | 10.00 | Call | Bond Future | 2,957.8700 | 2.9579 | 2,609.0000 | 2.6090 | (11.795) | 0 | 0 | 7,500 |
| 2020/02/27 | 2037 | 06/08/2020 | 9.88 | Put | Bond Future | 2,801.1900 | 2.8012 | 3,052.6500 | 3.0526 | 8.977 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 06/08/2020 | | | Bond Future | 9.8387 | 89.4625 | 9.9120 | 88.9215 | 0.745 | 0.0000 | 0.0000 | 300 |
| 2020/02/27 | 2037 | 06/08/2020 | 9.87 | Call | Bond Future | 3,066.3400 | 3.0663 | 2,779.0000 | 2.7790 | (9.371) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 06/08/2020 | 9.87 | Put | Bond Future | 2,834.9300 | 2.8349 | 3,088.5600 | 3.0886 | 8.947 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 06/08/2020 | 9.88 | Call | Bond Future | 3,106.4200 | 3.1064 | 2,816.9100 | 2.8169 | (9.320) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 06/08/2020 | 9.86 | Call | Bond Future | 3,026.5200 | 3.0265 | 2,741.3500 | 2.7413 | (9.422) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 06/08/2020 | 9.86 | Put | Bond Future | 2,869.0100 | 2.8690 | 3,124.8100 | 3.1248 | 8.916 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 05/11/2020 | 10.18 | Call | Bond Future | 4,633.8200 | 4.6338 | 4,300.7600 | 4.3008 | (7.188) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 05/11/2020 | 10.17 | Put | Bond Future | 2,737.3200 | 2.7373 | 2,956.4600 | 2.9565 | 8.006 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 05/11/2020 | | | Bond Future | 9.9124 | 91.0474 | 9.9881 | 90.4969 | 0.763 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2037 | 05/11/2020 | 10.19 | Call | Bond Future | 4,676.5100 | 4.6765 | 4,341.7900 | 4.3418 | (7.157) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 05/11/2020 | 10.19 | Put | Bond Future | 2,681.3200 | 2.6813 | 2,897.1300 | 2.8971 | 8.049 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 05/11/2020 | 10.17 | Call | Bond Future | 4,591.0000 | 4.5910 | 4,259.6100 | 4.2596 | (7.218) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 05/11/2020 | 10.18 | Put | Bond Future | 2,709.3400 | 2.7093 | 2,926.8100 | 2.9268 | 8.027 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 04/02/2021 | 10.27 | Call | Bond Future | 5,362.0500 | 5.3621 | 5,026.5700 | 5.0266 | (6.257) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 04/02/2021 | 10.28 | Put | Bond Future | 3,337.3600 | 3.3374 | 3,560.9900 | 3.5610 | 6.701 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 04/02/2021 | | | Bond Future | 9.9881 | 88.4477 | 10.0663 | 87.8872 | 0.783 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2037 | 04/02/2021 | 10.27 | Put | Bond Future | 3,365.9700 | 3.3660 | 3,591.0100 | 3.5910 | 6.686 | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 04/02/2021 | 10.28 | Call | Bond Future | 5,403.0100 | 5.4030 | 5,066.1200 | 5.0661 | (6.235) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 04/02/2021 | 10.29 | Call | Bond Future | 5,444.0900 | 5.4441 | 5,105.8000 | 5.1058 | (6.214) | 0 | 0 | 0 |
| 2020/02/27 | 2037 | 04/02/2021 | 10.29 | Put | Bond Future | 3,308.9600 | 3.3090 | 3,531.1900 | 3.5312 | 6.716 | 0 | 0 | 0 |
| 2020/02/27 | 2038 | 07/05/2020 | | | Bond Future | 117.7755 | 117.7755 | 117.7754 | 117.7754 | 0.000 | 0.0000 | 0.0000 | 10,887 |
| 2020/02/27 | 2038 | 06/08/2020 | | | Bond Future | 118.2387 | 118.2387 | 118.2386 | 118.2386 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2038 | 05/11/2020 | | | Bond Future | 120.3611 | 120.3611 | 120.3611 | 120.3611 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2038 | 04/02/2021 | | | Bond Future | 120.8676 | 120.8676 | 120.8676 | 120.8676 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.74 | Call | Bond Future | 1,327.5500 | 1.3275 | 1,175.6800 | 1.1757 | (11.440) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.75 | Put | Bond Future | 2,682.0100 | 2.6820 | 2,890.9600 | 2.8910 | 7.791 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.85 | Put | Bond Future | 2,240.6300 | 2.2406 | 2,424.6600 | 2.4247 | 8.213 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | | | Bond Future | 9.9118 | 94.6612 | 9.9570 | 94.2978 | 0.456 | 0.0000 | 0.0000 | 47,815 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.74 | Put | Bond Future | 2,729.0600 | 2.7291 | 2,940.5400 | 2.9405 | 7.749 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.75 | Call | Bond Future | 1,362.9800 | 1.3630 | 1,208.5800 | 1.2086 | (11.328) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 10.00 | Put | Bond Future | 1,688.8800 | 1.6889 | 1,837.4700 | 1.8375 | 8.798 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 10.00 | Call | Bond Future | 2,395.3400 | 2.3953 | 2,180.5800 | 2.1806 | (8.966) | 0 | 0 | 2,640 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.50 | Put | Bond Future | 4,048.5300 | 4.0485 | 4,319.7200 | 4.3197 | 6.698 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.50 | Call | Bond Future | 632.5800 | 0.6326 | 540.4200 | 0.5404 | (14.569) | 0 | 0 | 2,640 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.73 | Call | Bond Future | 1,292.4800 | 1.2925 | 1,143.1500 | 1.1431 | (11.554) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.85 | Call | Bond Future | 1,740.2000 | 1.7402 | 1,560.8800 | 1.5609 | (10.305) | 0 | 0 | 7,500 |
| 2020/02/27 | 2040 | 07/05/2020 | 9.73 | Put | Bond Future | 2,776.5900 | 2.7766 | 2,990.6100 | 2.9906 | 7.708 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 10.15 | Put | Bond Future | 1,241.0500 | 1.2411 | 1,357.8300 | 1.3578 | 9.410 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 07/05/2020 | 10.15 | Call | Bond Future | 3,129.7100 | 3.1297 | 2,883.1400 | 2.8831 | (7.878) | 0 | 0 | 7,500 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.03 | Call | Bond Future | 3,363.3000 | 3.3633 | 3,159.6100 | 3.1596 | (6.056) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.04 | Call | Bond Future | 3,405.9200 | 3.4059 | 3,200.7700 | 3.2008 | (6.023) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.02 | Put | Bond Future | 3,089.6700 | 3.0897 | 3,257.5200 | 3.2575 | 5.433 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | | | Bond Future | 9.9908 | 91.8562 | 10.0375 | 91.4861 | 0.468 | 0.0000 | 0.0000 | 600 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.04 | Put | Bond Future | 3,016.4300 | 3.0164 | 3,181.3600 | 3.1814 | 5.468 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.02 | Call | Bond Future | 3,321.1800 | 3.3212 | 3,118.9500 | 3.1189 | (6.089) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.79 | Put | Bond Future | 1,176.7300 | 1.1767 | 1,253.5000 | 1.2535 | 6.524 | 0 | 0 | 800 |
| 2020/02/27 | 2040 | 06/08/2020 | 9.57 | Put | Bond Future | 5,110.9500 | 5.1110 | 5,348.6900 | 5.3487 | 4.652 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.03 | Put | Bond Future | 3,052.7500 | 3.0527 | 3,219.1400 | 3.2191 | 5.450 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.79 | Call | Bond Future | 7,191.4300 | 7.1914 | 6,898.1200 | 6.8981 | (4.079) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 9.57 | Call | Bond Future | 1,670.9000 | 1.6709 | 1,538.5600 | 1.5386 | (7.920) | 0 | 0 | 800 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.07 | Put | Bond Future | 2,909.1200 | 2.9091 | 3,069.7200 | 3.0697 | 5.521 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 06/08/2020 | 10.07 | Call | Bond Future | 3,534.7700 | 3.5348 | 3,325.2900 | 3.3253 | (5.926) | 0 | 0 | 800 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.23 | Call | Bond Future | 4,535.4700 | 4.5355 | 4,315.0500 | 4.3150 | (4.860) | 0 | 0 | 2,000 |
| 2020/02/27 | 2040 | 05/11/2020 | 11.70 | Put | Bond Future | 664.9400 | 0.6649 | 706.3300 | 0.7063 | 6.225 | 0 | 0 | 2,000 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.00 | Call | Bond Future | 3,578.5000 | 3.5785 | 3,386.0300 | 3.3860 | (5.379) | 0 | 0 | 2,000 |
| 2020/02/27 | 2040 | 05/11/2020 | 9.50 | Call | Bond Future | 1,864.7600 | 1.8648 | 1,737.5800 | 1.7376 | (6.820) | 0 | 0 | 2,000 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.30 | Call | Bond Future | 4,846.2400 | 4.8462 | 4,617.7400 | 4.6177 | (4.715) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | | | Bond Future | 10.0656 | 93.4835 | 10.1138 | 93.1070 | 0.479 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.23 | Put | Bond Future | 3,261.8200 | 3.2618 | 3,417.9300 | 3.4179 | 4.786 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 9.73 | Put | Bond Future | 5,275.7000 | 5.2757 | 5,494.6400 | 5.4946 | 4.150 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 9.73 | Call | Bond Future | 2,585.6700 | 2.5857 | 2,428.0800 | 2.4281 | (6.095) | 0 | 0 | 2,000 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.30 | Put | Bond Future | 3,038.7700 | 3.0388 | 3,186.8000 | 3.1868 | 4.871 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 11.70 | Call | Bond Future | 12,168.7300 | 12.1687 | 11,833.5900 | 11.8336 | (2.754) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.00 | Put | Bond Future | 4,094.7800 | 4.0948 | 4,278.8400 | 4.2788 | 4.495 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 9.50 | Put | Bond Future | 6,470.7600 | 6.4708 | 6,720.1100 | 6.7201 | 3.853 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.31 | Call | Bond Future | 4,891.3200 | 4.8913 | 4,661.6900 | 4.6617 | (4.695) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.32 | Put | Bond Future | 2,977.5000 | 2.9775 | 3,123.2700 | 3.1233 | 4.896 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 11.50 | Call | Bond Future | 11,093.1000 | 11.0931 | 10,768.1500 | 10.7682 | (2.929) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 11.50 | Put | Bond Future | 867.6900 | 0.8677 | 919.2700 | 0.9193 | 5.945 | 0 | 0 | 2,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2040 | 05/11/2020 | 10.31 | Put | Bond Future | 3,008.0000 | 3.0080 | 3,154.9000 | 3.1549 | 4.884 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 05/11/2020 | 10.32 | Call | Bond Future | 4,936.5700 | 4.9366 | 4,705.8100 | 4.7058 | (4.675) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 9.57 | Put | Bond Future | 7,125.6100 | 7.1256 | 7,366.5800 | 7.3666 | 3.382 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.07 | Put | Bond Future | 4,808.5300 | 4.8085 | 4,994.3100 | 4.9943 | 3.864 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.42 | Put | Bond Future | 3,587.4200 | 3.5874 | 3,737.5300 | 3.7375 | 4.184 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | | | Bond Future | 10.1425 | 90.6776 | 10.1923 | 90.2943 | 0.491 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 11.74 | Call | Bond Future | 12,249.3600 | 12.2494 | 11,923.5100 | 11.9235 | (2.660) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 11.74 | Put | Bond Future | 1,129.2800 | 1.1293 | 1,186.7800 | 1.1868 | 5.092 | 0 | 0 | 800 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.07 | Call | Bond Future | 4,246.1000 | 4.2461 | 4,048.5300 | 4.0485 | (4.653) | 0 | 0 | 800 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.41 | Call | Bond Future | 5,647.4000 | 5.6474 | 5,415.1200 | 5.4151 | (4.113) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.41 | Put | Bond Future | 3,618.1200 | 3.6181 | 3,769.1900 | 3.7692 | 4.175 | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 9.57 | Call | Bond Future | 2,529.8700 | 2.5299 | 2,387.4900 | 2.3875 | (5.628) | 0 | 0 | 800 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.42 | Call | Bond Future | 5,691.1600 | 5.6912 | 5,457.9200 | 5.4579 | (4.098) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.40 | Call | Bond Future | 5,604.1100 | 5.6041 | 5,372.8100 | 5.3728 | (4.127) | 0 | 0 | 0 |
| 2020/02/27 | 2040 | 04/02/2021 | 10.40 | Put | Bond Future | 3,649.3900 | 3.6494 | 3,801.4400 | 3.8014 | 4.166 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.81 | Call | Bond Future | 1,400.1300 | 1.4001 | 1,227.4100 | 1.2274 | (12.336) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.79 | Put | Bond Future | 2,867.8800 | 2.8679 | 3,111.9800 | 3.1120 | 8.512 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.45 | Put | Bond Future | 4,924.6700 | 4.9247 | 5,258.8500 | 5.2588 | 6.786 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.97 | Put | Bond Future | 2,076.9900 | 2.0770 | 2,271.3700 | 2.2714 | 9.359 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.33 | Call | Bond Future | 276.4800 | 0.2765 | 223.1000 | 0.2231 | (19.307) | 0 | 0 | 100 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.98 | Call | Bond Future | 2,079.8300 | 2.0798 | 1,860.3400 | 1.8603 | (10.553) | 0 | 0 | 100 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.26 | Call | Bond Future | 204.7500 | 0.2048 | 162.8500 | 0.1629 | (20.464) | 0 | 0 | 556 |
| 2020/02/27 | 2044 | 07/05/2020 | | | Bond Future | 9.9750 | 91.3653 | 10.0253 | 90.9542 | 0.505 | 0.0000 | 0.0000 | 77,663 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.81 | Put | Bond Future | 2,770.0700 | 2.7701 | 3,008.5500 | 3.0086 | 8.609 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.79 | Call | Bond Future | 1,329.5100 | 1.3295 | 1,162.4100 | 1.1624 | (12.569) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 10.81 | Call | Bond Future | 6,776.9700 | 6.7770 | 6,408.8100 | 6.4088 | (5.433) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 10.81 | Put | Bond Future | 347.3400 | 0.3473 | 390.3800 | 0.3904 | 12.391 | 0 | 0 | 129 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.33 | Put | Bond Future | 5,836.7400 | 5.8367 | 6,194.5600 | 6.1946 | 6.130 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.80 | Put | Bond Future | 2,818.5800 | 2.8186 | 3,059.8600 | 3.0599 | 8.560 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.45 | Call | Bond Future | 441.5300 | 0.4415 | 364.5100 | 0.3645 | (17.444) | 0 | 0 | 129 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.97 | Call | Bond Future | 2,036.0600 | 2.0361 | 1,819.2400 | 1.8192 | (10.649) | 0 | 0 | 129 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.98 | Put | Bond Future | 2,038.7700 | 2.0388 | 2,230.4800 | 2.2305 | 9.403 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 11.09 | Call | Bond Future | 8,601.8300 | 8.6018 | 8,214.6700 | 8.2147 | (4.501) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.26 | Put | Bond Future | 6,402.7500 | 6.4027 | 6,772.0500 | 6.7721 | 5.768 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.91 | Put | Bond Future | 2,318.5200 | 2.3185 | 2,529.1700 | 2.5292 | 9.086 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.80 | Call | Bond Future | 1,364.4900 | 1.3645 | 1,194.5700 | 1.1946 | (12.453) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 11.09 | Put | Bond Future | 190.0500 | 0.1900 | 214.0900 | 0.2141 | 12.649 | 0 | 0 | 100 |
| 2020/02/27 | 2044 | 07/05/2020 | 9.91 | Call | Bond Future | 1,783.0400 | 1.7830 | 1,582.4900 | 1.5825 | (11.248) | 0 | 0 | 556 |
| 2020/02/27 | 2044 | 07/05/2020 | 11.02 | Call | Bond Future | 8,144.6000 | 8.1446 | 7,761.2400 | 7.7612 | (4.707) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 07/05/2020 | 11.02 | Put | Bond Future | 220.6900 | 0.2207 | 248.5300 | 0.2485 | 12.615 | 0 | 0 | 556 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.98 | Call | Bond Future | 2,981.9700 | 2.9820 | 2,771.1000 | 2.7711 | (7.071) | 0 | 0 | 602 |
| 2020/02/27 | 2044 | 06/08/2020 | 11.09 | Put | Bond Future | 924.3300 | 0.9243 | 992.8700 | 0.9929 | 7.415 | 0 | 0 | 602 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.01 | Call | Bond Future | 456.1200 | 0.4561 | 400.4500 | 0.4005 | (12.205) | 0 | 0 | 140 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.66 | Call | Bond Future | 1,818.0100 | 1.8180 | 1,663.4600 | 1.6635 | (8.501) | 0 | 0 | 140 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.88 | Call | Bond Future | 2,588.3700 | 2.5884 | 2,394.7900 | 2.3948 | (7.479) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | | | Bond Future | 10.0516 | 88.6262 | 10.1036 | 88.2075 | 0.517 | 0.0000 | 0.0000 | 500 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.36 | Put | Bond Future | 6,896.9200 | 6.8969 | 7,213.3300 | 7.2133 | 4.588 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2044 | 06/08/2020 | 9.36 | Call | Bond Future | 999.3300 | 0.9993 | 897.0500 | 0.8970 | (10.235) | 0 | 0 | 602 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.98 | Put | Bond Future | 3,563.6900 | 3.5637 | 3,771.5100 | 3.7715 | 5.832 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.86 | Call | Bond Future | 2,513.0600 | 2.5131 | 2,322.9800 | 2.3230 | (7.564) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.86 | Put | Bond Future | 4,084.4900 | 4.0845 | 4,313.1000 | 4.3131 | 5.597 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 11.09 | Call | Bond Future | 8,696.5900 | 8.6966 | 8,346.4400 | 8.3464 | (4.026) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.01 | Put | Bond Future | 9,588.4900 | 9.5885 | 9,951.5100 | 9.9515 | 3.786 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.66 | Put | Bond Future | 5,079.9500 | 5.0800 | 5,344.0900 | 5.3441 | 5.200 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.88 | Put | Bond Future | 3,993.5900 | 3.9936 | 4,218.7000 | 4.2187 | 5.637 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 10.93 | Call | Bond Future | 7,767.1800 | 7.7672 | 7,429.9900 | 7.4300 | (4.341) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 10.93 | Put | Bond Future | 1,115.6700 | 1.1157 | 1,197.1700 | 1.1972 | 7.305 | 0 | 0 | 140 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.87 | Call | Bond Future | 2,550.4600 | 2.5505 | 2,358.6300 | 2.3586 | (7.521) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 06/08/2020 | 9.87 | Put | Bond Future | 4,038.7200 | 4.0387 | 4,265.5800 | 4.2656 | 5.617 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.06 | Put | Bond Future | 1,466.5500 | 1.4666 | 1,559.5300 | 1.5595 | 6.340 | 0 | 0 | 525 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.43 | Call | Bond Future | 10,502.7100 | 10.5027 | 10,143.9100 | 10.1439 | (3.416) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.72 | Put | Bond Future | 5,650.5500 | 5.6505 | 5,910.9800 | 5.9110 | 4.609 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.97 | Call | Bond Future | 3,227.1200 | 3.2271 | 3,023.6000 | 3.0236 | (6.307) | 0 | 0 | 568 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.29 | Put | Bond Future | 8,309.1300 | 8.3091 | 8,630.8500 | 8.6309 | 3.872 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.96 | Put | Bond Future | 4,513.4100 | 4.5134 | 4,737.4200 | 4.7374 | 4.963 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.36 | Call | Bond Future | 4,881.3800 | 4.8814 | 4,623.2300 | 4.6232 | (5.288) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | | | Bond Future | 10.1240 | 90.1963 | 10.1776 | 89.7703 | 0.529 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.72 | Call | Bond Future | 2,325.4800 | 2.3255 | 2,159.8700 | 2.1599 | (7.122) | 0 | 0 | 1,815 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.97 | Put | Bond Future | 4,470.6600 | 4.4707 | 4,693.1800 | 4.6932 | 4.977 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.96 | Call | Bond Future | 3,188.1200 | 3.1881 | 2,986.0900 | 2.9861 | (6.337) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.38 | Call | Bond Future | 10,221.3200 | 10.2213 | 9,865.5100 | 9.8655 | (3.481) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.38 | Put | Bond Future | 1,077.8700 | 1.0779 | 1,148.1000 | 1.1481 | 6.516 | 0 | 0 | 568 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.34 | Call | Bond Future | 4,790.5900 | 4.7906 | 4,535.0600 | 4.5351 | (5.334) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.34 | Put | Bond Future | 3,094.5300 | 3.0945 | 3,265.0400 | 3.2650 | 5.510 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.06 | Call | Bond Future | 8,438.2500 | 8.4383 | 8,105.1900 | 8.1052 | (3.947) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.04 | Put | Bond Future | 4,178.3400 | 4.1783 | 4,390.5500 | 4.3906 | 5.079 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.17 | Put | Bond Future | 1,316.5300 | 1.3165 | 1,400.9500 | 1.4009 | 6.412 | 0 | 0 | 1,815 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.43 | Put | Bond Future | 1,028.9200 | 1.0289 | 1,096.1600 | 1.0962 | 6.535 | 0 | 0 | 1,815 |
| 2020/02/27 | 2044 | 05/11/2020 | 8.87 | Put | Bond Future | 11,620.8800 | 11.6209 | 11,988.0000 | 11.9880 | 3.159 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.29 | Call | Bond Future | 1,211.8600 | 1.2119 | 1,107.5400 | 1.1075 | (8.608) | 0 | 0 | 568 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.36 | Put | Bond Future | 3,031.0400 | 3.0310 | 3,198.9300 | 3.1989 | 5.539 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.04 | Call | Bond Future | 3,503.6000 | 3.5036 | 3,289.7700 | 3.2898 | (6.103) | 0 | 0 | 525 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.34 | Put | Bond Future | 7,955.2800 | 7.9553 | 8,270.6700 | 8.2707 | 3.965 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 9.34 | Call | Bond Future | 1,309.6100 | 1.3096 | 1,198.9600 | 1.1990 | (8.449) | 0 | 0 | 525 |
| 2020/02/27 | 2044 | 05/11/2020 | 11.17 | Call | Bond Future | 9,046.1800 | 9.0462 | 8,704.5600 | 8.7046 | (3.776) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 8.87 | Call | Bond Future | 587.9900 | 0.5880 | 529.0700 | 0.5291 | (10.021) | 0 | 0 | 1,815 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.02 | Put | Bond Future | 4,260.5800 | 4.2606 | 4,475.7100 | 4.4757 | 5.049 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.02 | Call | Bond Future | 3,423.9400 | 3.4239 | 3,213.0300 | 3.2130 | (6.160) | 0 | 0 | 1,815 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.35 | Call | Bond Future | 4,835.9000 | 4.8359 | 4,579.0600 | 4.5791 | (5.311) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 05/11/2020 | 10.35 | Put | Bond Future | 3,062.6400 | 3.0626 | 3,231.8400 | 3.2318 | 5.525 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.04 | Put | Bond Future | 5,276.6600 | 5.2767 | 5,497.6400 | 5.4976 | 4.188 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.37 | Call | Bond Future | 5,351.4600 | 5.3515 | 5,099.7800 | 5.0998 | (4.703) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.35 | Put | Bond Future | 4,085.3200 | 4.0853 | 4,269.6400 | 4.2696 | 4.512 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | | | Bond Future | 10.1983 | 87.4558 | 10.2536 | 87.0220 | 0.542 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.37 | Put | Bond Future | 4,016.9500 | 4.0169 | 4,199.0200 | 4.1990 | 4.533 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | 2044 | 04/02/2021 | 10.35 | Call | Bond Future | 5,266.1200 | 5.2661 | 5,016.6900 | 5.0167 | (4.737) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.04 | Call | Bond Future | 4,015.2300 | 4.0152 | 3,802.4600 | 3.8025 | (5.299) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.84 | Call | Bond Future | 7,505.5200 | 7.5055 | 7,205.4800 | 7.2055 | (3.998) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.36 | Put | Bond Future | 4,051.0100 | 4.0510 | 4,234.2000 | 4.2342 | 4.522 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.84 | Put | Bond Future | 2,686.6900 | 2.6867 | 2,820.4000 | 2.8204 | 4.977 | 0 | 0 | 405 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.29 | Call | Bond Future | 5,013.7800 | 5.0138 | 4,771.2100 | 4.7712 | (4.838) | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.29 | Put | Bond Future | 4,296.8800 | 4.2969 | 4,488.0600 | 4.4881 | 4.449 | 0 | 0 | 405 |
| 2020/02/27 | 2044 | 04/02/2021 | 9.66 | Put | Bond Future | 7,112.1800 | 7.1122 | 7,380.8300 | 7.3808 | 3.777 | 0 | 0 | 0 |
| 2020/02/27 | 2044 | 04/02/2021 | 9.66 | Call | Bond Future | 2,697.2600 | 2.6973 | 2,532.1600 | 2.5322 | (6.121) | 0 | 0 | 405 |
| 2020/02/27 | 2044 | 04/02/2021 | 10.36 | Call | Bond Future | 5,308.7200 | 5.3087 | 5,058.1600 | 5.0582 | (4.720) | 0 | 0 | 0 |
| 2020/02/27 | 2046 | 07/05/2020 | | | Bond Future | 107.6030 | 107.6030 | 107.6030 | 107.6030 | 0.000 | 0.0000 | 0.0000 | 14,000 |
| 2020/02/27 | 2046 | 06/08/2020 | | | Bond Future | 109.5682 | 109.5682 | 109.5680 | 109.5680 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2046 | 05/11/2020 | | | Bond Future | 109.7463 | 109.7463 | 109.7461 | 109.7461 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2046 | 04/02/2021 | | | Bond Future | 111.7695 | 111.7695 | 111.7695 | 111.7695 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2050 | 07/05/2020 | | | Bond Future | 111.9416 | 111.9416 | 111.9416 | 111.9416 | 0.000 | 0.0000 | 0.0000 | 11,818 |
| 2020/02/27 | 2050 | 06/08/2020 | | | Bond Future | 112.1131 | 112.1131 | 112.1129 | 112.1129 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2050 | 05/11/2020 | | | Bond Future | 114.1255 | 114.1255 | 114.1255 | 114.1255 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 2050 | 04/02/2021 | | | Bond Future | 114.3166 | 114.3166 | 114.3166 | 114.3166 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL37 | 07/05/2020 | | | Index Future | 712.1740 | 712.1740 | 710.3440 | 710.3440 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL37 | 06/08/2020 | | | Index Future | 724.8670 | 724.8670 | 723.0040 | 723.0040 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL37 | 05/11/2020 | | | Index Future | 737.8520 | 737.8520 | 735.9570 | 735.9570 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL37 | 04/02/2021 | | | Index Future | 751.2900 | 751.2900 | 749.3600 | 749.3600 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL7T | 07/05/2020 | | | Index Future | 824.5390 | 824.5390 | 820.5480 | 820.5480 | (0.484) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL7T | 06/08/2020 | | | Index Future | 839.2360 | 839.2360 | 835.1730 | 835.1730 | (0.484) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL7T | 05/11/2020 | | | Index Future | 854.2700 | 854.2700 | 850.1350 | 850.1350 | (0.484) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | AL7T | 04/02/2021 | | | Index Future | 869.8280 | 869.8280 | 865.6180 | 865.6180 | (0.484) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ALBI | 07/05/2020 | | | Index Future | 732.0360 | 732.0360 | 728.9710 | 728.9710 | (0.419) | 0.0000 | 0.0000 | 206 |
| 2020/02/27 | ALBI | 06/08/2020 | | | Index Future | 745.0830 | 745.0830 | 741.9630 | 741.9630 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ALBI | 05/11/2020 | | | Index Future | 758.4310 | 758.4310 | 755.2550 | 755.2550 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ALBI | 04/02/2021 | | | Index Future | 772.2430 | 772.2430 | 769.0110 | 769.0110 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C333 | 15/09/2033 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ES33 | 07/05/2020 | | | Bond Future | 10.7442 | 78.4394 | 10.8096 | 78.0588 | 0.609 | 0.0000 | 0.0000 | 350 |
| 2020/02/27 | ES33 | 06/08/2020 | | | Bond Future | 10.8597 | 79.8526 | 10.9276 | 79.4651 | 0.625 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ES33 | 05/11/2020 | | | Bond Future | 10.9796 | 77.4760 | 11.0500 | 77.0817 | 0.641 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ES33 | 04/02/2021 | | | Bond Future | 11.1056 | 78.8867 | 11.1786 | 78.4853 | 0.658 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ES42 | 07/05/2020 | | | Bond Future | 11.1149 | 79.0479 | 11.1702 | 78.6795 | 0.497 | 0.0000 | 0.0000 | 4,919 |
| 2020/02/27 | ES42 | 06/08/2020 | | | Bond Future | 11.2287 | 80.4722 | 11.2859 | 80.0971 | 0.510 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ES42 | 05/11/2020 | | | Bond Future | 11.3454 | 77.6346 | 11.4046 | 77.2530 | 0.523 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | ES42 | 04/02/2021 | | | Bond Future | 11.4638 | 79.0480 | 11.5252 | 78.6594 | 0.536 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | GOVI | 07/05/2020 | 719.98 | Call | GOVI | 38,220.0000 | 3.8220 | 7,970.0000 | 0.7970 | (79.147) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 07/05/2020 | | | GOVI | 723.8020 | 723.8020 | 720.7770 | 720.7770 | (0.418) | 0.0000 | 0.0000 | 1,176 |
| 2020/02/27 | GOVI | 07/05/2020 | 719.99 | Call | GOVI | 38,120.0000 | 3.8120 | 7,870.0000 | 0.7870 | (79.355) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 07/05/2020 | 720.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 07/05/2020 | 719.98 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 07/05/2020 | 719.99 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 07/05/2020 | 720.00 | Call | GOVI | 38,020.0000 | 3.8020 | 7,770.0000 | 0.7770 | (79.563) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 06/08/2020 | 728.13 | Call | GOVI | 85,730.0000 | 8.5730 | 54,930.0000 | 5.4930 | (35.927) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 06/08/2020 | 728.12 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 06/08/2020 | | | GOVI | 736.7030 | 736.7030 | 733.6230 | 733.6230 | (0.418) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | GOVI | 06/08/2020 | 728.14 | Call | GOVI | 85,630.0000 | 8.5630 | 54,830.0000 | 5.4830 | (35.969) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 06/08/2020 | 728.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 06/08/2020 | 728.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 06/08/2020 | 728.12 | Call | GOVI | 85,830.0000 | 8.5830 | 55,030.0000 | 5.5030 | (35.885) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 05/11/2020 | 737.84 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 05/11/2020 | 737.83 | Call | GOVI | 120,700.0000 | 12.0700 | 89,360.0000 | 8.9360 | (25.965) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 05/11/2020 | | | GOVI | 749.9000 | 749.9000 | 746.7660 | 746.7660 | (0.418) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | GOVI | 05/11/2020 | 737.84 | Call | GOVI | 120,600.0000 | 12.0600 | 89,260.0000 | 8.9260 | (25.987) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 05/11/2020 | 737.83 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 05/11/2020 | 737.85 | Call | GOVI | 120,500.0000 | 12.0500 | 89,160.0000 | 8.9160 | (26.008) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 05/11/2020 | 737.85 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 04/02/2021 | 750.96 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 04/02/2021 | | | GOVI | 763.5580 | 763.5580 | 760.3660 | 760.3660 | (0.418) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | GOVI | 04/02/2021 | 750.95 | Call | GOVI | 126,080.0000 | 12.6080 | 94,160.0000 | 9.4160 | (25.317) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 04/02/2021 | 750.95 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 04/02/2021 | 750.96 | Call | GOVI | 125,980.0000 | 12.5980 | 94,060.0000 | 9.4060 | (25.337) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | GOVI | 04/02/2021 | 750.94 | Call | GOVI | 126,180.0000 | 12.6180 | 94,260.0000 | 9.4260 | (25.297) | 0 | 0 | 0 |
| 2020/02/27 | GOVI | 04/02/2021 | 750.94 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IGOV | 07/05/2020 | | | Index Future | 263.7580 | 263.7580 | 263.8340 | 263.8340 | 0.029 | 0.0000 | 0.0000 | 1,009 |
| 2020/02/27 | IGOV | 06/08/2020 | | | Index Future | 268.5230 | 268.5230 | 268.6000 | 268.6000 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IGOV | 05/11/2020 | | | Index Future | 273.3960 | 273.3960 | 273.4750 | 273.4750 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IGOV | 04/02/2021 | | | Index Future | 278.4370 | 278.4370 | 278.5170 | 278.5170 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.6000 | 98.6000 | 98.6000 | 98.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS02 | 22/06/2020 | | | Interest Rate Swap | 101.9800 | 101.9800 | 101.9700 | 101.9700 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7500 | 98.7500 | 98.7500 | 98.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.2000 | 95.2000 | 95.1900 | 95.1900 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.0400 | 94.0400 | 94.0400 | 94.0400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 15/06/2021 | | | Interest Rate Swap | 92.8000 | 92.8000 | 92.8000 | 92.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 21/09/2021 | | | Interest Rate Swap | 92.5300 | 92.5300 | 92.5400 | 92.5400 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 21/12/2021 | | | Interest Rate Swap | 94.3200 | 94.3200 | 94.3500 | 94.3500 | 0.032 | 0.0000 | 0.0000 | 51 |
| 2020/02/27 | IS05 | 15/03/2022 | | | Interest Rate Swap | 94.0800 | 94.0800 | 94.1200 | 94.1200 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 21/06/2022 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.9300 | 94.9300 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 20/09/2022 | | | Interest Rate Swap | 98.4700 | 98.4700 | 98.5400 | 98.5400 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 20/12/2022 | | | Interest Rate Swap | 99.4000 | 99.4000 | 99.4900 | 99.4900 | 0.091 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 22/03/2023 | | | Interest Rate Swap | 92.3300 | 92.3300 | 92.4300 | 92.4300 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 20/06/2023 | | | Interest Rate Swap | 98.1400 | 98.1400 | 98.2600 | 98.2600 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.7400 | 94.7400 | 94.7400 | 94.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 17/12/2025 | | | Interest Rate Swap | 87.5700 | 87.5700 | 87.8400 | 87.8400 | 0.308 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 16/03/2026 | | | Interest Rate Swap | 84.2600 | 84.2600 | 84.5500 | 84.5500 | 0.344 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 15/06/2026 | | | Interest Rate Swap | 82.7700 | 82.7700 | 83.0800 | 83.0800 | 0.375 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 21/09/2026 | | | Interest Rate Swap | 84.8500 | 84.8500 | 85.1900 | 85.1900 | 0.401 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 21/12/2026 | | | Interest Rate Swap | 88.6700 | 88.6700 | 89.0300 | 89.0300 | 0.406 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 15/03/2027 | | | Interest Rate Swap | 87.0700 | 87.0700 | 87.4300 | 87.4300 | 0.413 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 21/06/2027 | | | Interest Rate Swap | 89.1200 | 89.1200 | 89.4900 | 89.4900 | 0.415 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 20/09/2027 | | | Interest Rate Swap | 94.6700 | 94.6700 | 95.0300 | 95.0300 | 0.380 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 20/12/2027 | | | Interest Rate Swap | 94.9700 | 94.9700 | 95.3300 | 95.3300 | 0.379 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 22/03/2028 | | | Interest Rate Swap | 88.1500 | 88.1500 | 88.5300 | 88.5300 | 0.431 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 20/06/2028 | | | Interest Rate Swap | 95.5900 | 95.5900 | 95.9700 | 95.9700 | 0.398 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | IS10 | 19/09/2028 | | | Interest Rate Swap | 91.6800 | 91.6800 | 91.6800 | 91.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R023 | 07/05/2020 | 6.91 | Put | Bond Future | 33.5800 | 0.0336 | 41.9800 | 0.0420 | 25.015 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 07/05/2020 | | | Bond Future | 6.2627 | 105.3017 | 6.3119 | 105.1743 | 0.785 | 0.0000 | 0.0000 | 67,917 |
| 2020/02/27 | R023 | 07/05/2020 | 6.90 | Call | Bond Future | 1,671.0700 | 1.6711 | 1,552.3600 | 1.5524 | (7.104) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 07/05/2020 | 6.90 | Put | Bond Future | 34.6900 | 0.0347 | 43.3600 | 0.0434 | 24.993 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 07/05/2020 | 6.91 | Call | Bond Future | 1,695.3900 | 1.6954 | 1,576.4100 | 1.5764 | (7.018) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | R023 | 07/05/2020 | 6.89 | Call | Bond Future | 1,646.7900 | 1.6468 | 1,528.3800 | 1.5284 | (7.190) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 07/05/2020 | 6.89 | Put | Bond Future | 35.8300 | 0.0358 | 44.8000 | 0.0448 | 25.035 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 06/08/2020 | 7.26 | Call | Bond Future | 2,656.9100 | 2.6569 | 2,535.6000 | 2.5356 | (4.566) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 06/08/2020 | | | Bond Future | 6.1492 | 107.1989 | 6.2037 | 107.0691 | 0.886 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R023 | 06/08/2020 | 7.26 | Put | Bond Future | 51.4300 | 0.0514 | 59.8800 | 0.0599 | 16.430 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 06/08/2020 | 7.27 | Call | Bond Future | 2,679.0700 | 2.6791 | 2,557.6000 | 2.5576 | (4.534) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 06/08/2020 | 7.28 | Put | Bond Future | 49.6900 | 0.0497 | 57.8500 | 0.0579 | 16.422 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 06/08/2020 | 7.27 | Put | Bond Future | 50.5100 | 0.0505 | 58.8000 | 0.0588 | 16.413 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 06/08/2020 | 7.28 | Call | Bond Future | 2,701.3200 | 2.7013 | 2,579.7200 | 2.5797 | (4.502) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 05/11/2020 | 7.46 | Put | Bond Future | 62.0600 | 0.0621 | 70.8900 | 0.0709 | 14.228 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 05/11/2020 | 7.47 | Put | Bond Future | 61.2900 | 0.0613 | 70.0000 | 0.0700 | 14.211 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 05/11/2020 | | | Bond Future | 6.0235 | 105.1691 | 6.0843 | 105.0371 | 1.009 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R023 | 05/11/2020 | 7.46 | Call | Bond Future | 3,124.3700 | 3.1244 | 3,001.2300 | 3.0012 | (3.941) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 05/11/2020 | 7.47 | Call | Bond Future | 3,144.5200 | 3.1445 | 3,021.2600 | 3.0213 | (3.920) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 05/11/2020 | 7.45 | Call | Bond Future | 3,104.2400 | 3.1042 | 2,981.2200 | 2.9812 | (3.963) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 05/11/2020 | 7.45 | Put | Bond Future | 62.8400 | 0.0628 | 71.7900 | 0.0718 | 14.243 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 04/02/2021 | 6.34 | Call | Bond Future | 1,293.7000 | 1.2937 | 1,200.1300 | 1.2001 | (7.233) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 04/02/2021 | 6.32 | Put | Bond Future | 356.2600 | 0.3563 | 397.9900 | 0.3980 | 11.713 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 04/02/2021 | | | Bond Future | 5.8520 | 107.0842 | 5.9208 | 106.9498 | 1.177 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R023 | 04/02/2021 | 6.34 | Put | Bond Future | 346.2100 | 0.3462 | 386.9900 | 0.3870 | 11.779 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 04/02/2021 | 6.32 | Call | Bond Future | 1,265.1400 | 1.2651 | 1,172.5200 | 1.1725 | (7.321) | 0 | 0 | 0 |
| 2020/02/27 | R023 | 04/02/2021 | 6.33 | Put | Bond Future | 351.0200 | 0.3510 | 392.2700 | 0.3923 | 11.751 | 0 | 0 | 0 |
| 2020/02/27 | R023 | 04/02/2021 | 6.33 | Call | Bond Future | 1,279.2100 | 1.2792 | 1,186.1100 | 1.1861 | (7.278) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.48 | Put | Bond Future | 2,249.3800 | 2.2494 | 2,519.0800 | 2.5191 | 11.990 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.47 | Call | Bond Future | 1,489.5100 | 1.4895 | 1,269.5400 | 1.2695 | (14.768) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.85 | Call | Bond Future | 3,108.6300 | 3.1086 | 2,773.6300 | 2.7736 | (10.776) | 0 | 0 | 7,500 |
| 2020/02/27 | R035 | 07/05/2020 | 10.57 | Put | Bond Future | 219.4900 | 0.2195 | 258.5000 | 0.2585 | 17.773 | 0 | 0 | 3,530 |
| 2020/02/27 | R035 | 07/05/2020 | 9.75 | Call | Bond Future | 2,628.4000 | 2.6284 | 2,321.0800 | 2.3211 | (11.692) | 0 | 0 | 5,000 |
| 2020/02/27 | R035 | 07/05/2020 | 10.75 | Put | Bond Future | 146.5800 | 0.1466 | 173.1400 | 0.1731 | 18.120 | 0 | 0 | 5,000 |
| 2020/02/27 | R035 | 07/05/2020 | | | Bond Future | 9.5758 | 96.2646 | 9.6417 | 95.7716 | 0.688 | 0.0000 | 0.0000 | 118,227 |
| 2020/02/27 | R035 | 07/05/2020 | 9.11 | Put | Bond Future | 4,112.4600 | 4.1125 | 4,499.9600 | 4.5000 | 9.423 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.11 | Call | Bond Future | 515.1600 | 0.5152 | 409.7000 | 0.4097 | (20.471) | 0 | 0 | 5,000 |
| 2020/02/27 | R035 | 07/05/2020 | 9.48 | Call | Bond Future | 1,525.0700 | 1.5251 | 1,301.8100 | 1.3018 | (14.639) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.47 | Put | Bond Future | 2,289.8600 | 2.2899 | 2,562.8500 | 2.5629 | 11.922 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.85 | Put | Bond Future | 1,080.3500 | 1.0803 | 1,238.3100 | 1.2383 | 14.621 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.78 | Put | Bond Future | 1,252.3000 | 1.2523 | 1,429.3900 | 1.4294 | 14.141 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 10.57 | Call | Bond Future | 7,280.6300 | 7.2806 | 6,826.6800 | 6.8267 | (6.235) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.75 | Put | Bond Future | 1,332.5300 | 1.3325 | 1,518.1700 | 1.5182 | 13.931 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 10.75 | Call | Bond Future | 8,402.8000 | 8.4028 | 7,936.4000 | 7.9364 | (5.551) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.49 | Call | Bond Future | 1,561.2500 | 1.5613 | 1,334.7100 | 1.3347 | (14.510) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.49 | Put | Bond Future | 2,209.6100 | 2.2096 | 2,476.0300 | 2.4760 | 12.057 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.55 | Put | Bond Future | 1,977.2800 | 1.9773 | 2,224.2800 | 2.2243 | 12.492 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.55 | Call | Bond Future | 1,782.7800 | 1.7828 | 1,536.8200 | 1.5368 | (13.796) | 0 | 0 | 7,500 |
| 2020/02/27 | R035 | 07/05/2020 | 9.78 | Call | Bond Future | 2,768.7800 | 2.7688 | 2,452.9100 | 2.4529 | (11.408) | 0 | 0 | 3,530 |
| 2020/02/27 | R035 | 07/05/2020 | 9.18 | Put | Bond Future | 3,702.5700 | 3.7026 | 4,069.3200 | 4.0693 | 9.905 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 07/05/2020 | 9.18 | Call | Bond Future | 658.3200 | 0.6583 | 532.1100 | 0.5321 | (19.172) | 0 | 0 | 3,530 |
| 2020/02/27 | R035 | 06/08/2020 | 9.67 | Call | Bond Future | 2,989.3100 | 2.9893 | 2,724.2700 | 2.7243 | (8.866) | 0 | 0 | 500 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | R035 | 06/08/2020 | 10.45 | Put | Bond Future | 1,019.7700 | 1.0198 | 1,126.1400 | 1.1261 | 10.431 | 0 | 0 | 500 |
| 2020/02/27 | R035 | 06/08/2020 | 9.00 | Put | Bond Future | 5,895.9700 | 5.8960 | 6,275.5100 | 6.2755 | 6.437 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 9.92 | Put | Bond Future | 2,061.2400 | 2.0612 | 2,249.2600 | 2.2493 | 9.122 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | | | Bond Future | 9.6473 | 97.9990 | 9.7154 | 97.4971 | 0.706 | 0.0000 | 0.0000 | 410 |
| 2020/02/27 | R035 | 06/08/2020 | 9.09 | Put | Bond Future | 5,383.1900 | 5.3832 | 5,744.3100 | 5.7443 | 6.708 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 9.09 | Call | Bond Future | 1,125.9900 | 1.1260 | 985.2400 | 0.9852 | (12.500) | 0 | 0 | 500 |
| 2020/02/27 | R035 | 06/08/2020 | 9.67 | Put | Bond Future | 2,821.5100 | 2.8215 | 3,058.3400 | 3.0583 | 8.394 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 9.00 | Call | Bond Future | 925.3400 | 0.9253 | 803.0100 | 0.8030 | (13.220) | 0 | 0 | 24,761 |
| 2020/02/27 | R035 | 06/08/2020 | 9.92 | Call | Bond Future | 4,047.8100 | 4.0478 | 3,733.9600 | 3.7340 | (7.754) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 10.45 | Call | Bond Future | 6,695.9400 | 6.6959 | 6,300.4400 | 6.3004 | (5.907) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 9.93 | Call | Bond Future | 4,092.8000 | 4.0928 | 3,777.1100 | 3.7771 | (7.713) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 9.91 | Put | Bond Future | 2,088.2200 | 2.0882 | 2,278.0900 | 2.2781 | 9.092 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 8.75 | Put | Bond Future | 7,547.2500 | 7.5473 | 7,967.2300 | 7.9672 | 5.565 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 8.75 | Call | Bond Future | 555.5500 | 0.5555 | 473.6600 | 0.4737 | (14.740) | 0 | 0 | 3,000 |
| 2020/02/27 | R035 | 06/08/2020 | 9.93 | Put | Bond Future | 2,034.5400 | 2.0345 | 2,220.7200 | 2.2207 | 9.151 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 06/08/2020 | 9.91 | Call | Bond Future | 4,003.0300 | 4.0030 | 3,691.0300 | 3.6910 | (7.794) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 05/11/2020 | 10.34 | Put | Bond Future | 1,830.0100 | 1.8300 | 1,980.6700 | 1.9807 | 8.233 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 05/11/2020 | | | Bond Future | 9.7232 | 95.2357 | 9.7936 | 94.7250 | 0.724 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R035 | 05/11/2020 | 10.33 | Call | Bond Future | 6,121.0800 | 6.1211 | 5,762.2700 | 5.7623 | (5.862) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 05/11/2020 | 10.33 | Put | Bond Future | 1,849.1100 | 1.8491 | 2,001.0700 | 2.0011 | 8.218 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 05/11/2020 | 10.34 | Call | Bond Future | 6,169.9800 | 6.1700 | 5,809.8700 | 5.8099 | (5.836) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 05/11/2020 | 10.32 | Call | Bond Future | 6,072.5700 | 6.0726 | 5,715.0700 | 5.7151 | (5.887) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 05/11/2020 | 10.32 | Put | Bond Future | 1,868.6800 | 1.8687 | 2,021.9500 | 2.0219 | 8.202 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 10.04 | Put | Bond Future | 3,416.4700 | 3.4165 | 3,631.2600 | 3.6313 | 6.287 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 10.14 | Put | Bond Future | 3,133.7200 | 3.1337 | 3,335.2500 | 3.3352 | 6.431 | 0 | 0 | 650 |
| 2020/02/27 | R035 | 04/02/2021 | 11.14 | Put | Bond Future | 1,318.7000 | 1.3187 | 1,417.8700 | 1.4179 | 7.520 | 0 | 0 | 650 |
| 2020/02/27 | R035 | 04/02/2021 | 10.05 | Call | Bond Future | 5,139.7400 | 5.1397 | 4,833.1700 | 4.8332 | (5.965) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | | | Bond Future | 9.8019 | 96.9698 | 9.8748 | 96.4498 | 0.744 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 10.14 | Call | Bond Future | 5,510.2100 | 5.5102 | 5,191.7200 | 5.1917 | (5.780) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 10.06 | Call | Bond Future | 5,180.3000 | 5.1803 | 4,872.3800 | 4.8724 | (5.944) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 10.06 | Put | Bond Future | 3,358.1100 | 3.3581 | 3,570.2100 | 3.5702 | 6.316 | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 10.04 | Call | Bond Future | 5,099.3200 | 5.0993 | 4,794.0900 | 4.7941 | (5.986) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 11.14 | Call | Bond Future | 10,228.5900 | 10.2286 | 9,807.7400 | 9.8077 | (4.114) | 0 | 0 | 0 |
| 2020/02/27 | R035 | 04/02/2021 | 10.05 | Put | Bond Future | 3,387.1800 | 3.3872 | 3,600.6300 | 3.6006 | 6.302 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.09 | Put | Bond Future | 512.0900 | 0.5121 | 614.9600 | 0.6150 | 20.088 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 7.90 | Put | Bond Future | 852.5500 | 0.8525 | 1,003.1100 | 1.0031 | 17.660 | 0 | 0 | 2,500 |
| 2020/02/27 | R186 | 07/05/2020 | 8.28 | Put | Bond Future | 294.2800 | 0.2943 | 359.9600 | 0.3600 | 22.319 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.93 | Call | Bond Future | 6,196.5500 | 6.1965 | 5,836.2200 | 5.8362 | (5.815) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | | | Bond Future | 7.7770 | 117.9523 | 7.8442 | 117.5814 | 0.864 | 0.0000 | 0.0000 | 85,402 |
| 2020/02/27 | R186 | 07/05/2020 | 8.08 | Call | Bond Future | 2,187.1300 | 2.1871 | 1,921.4100 | 1.9214 | (12.149) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.08 | Put | Bond Future | 526.4800 | 0.5265 | 631.6100 | 0.6316 | 19.968 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.50 | Call | Bond Future | 4,063.0800 | 4.0631 | 3,729.0200 | 3.7290 | (8.222) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.50 | Put | Bond Future | 151.1000 | 0.1511 | 187.8900 | 0.1879 | 24.348 | 0 | 0 | 23,172 |
| 2020/02/27 | R186 | 07/05/2020 | 8.09 | Call | Bond Future | 2,227.0300 | 2.2270 | 1,959.0500 | 1.9591 | (12.033) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 7.90 | Call | Bond Future | 1,530.3600 | 1.5304 | 1,310.0700 | 1.3101 | (14.395) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.28 | Call | Bond Future | 3,034.2600 | 3.0343 | 2,729.0900 | 2.7291 | (10.057) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.93 | Put | Bond Future | 39.0900 | 0.0391 | 49.6100 | 0.0496 | 26.912 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | R186 | 07/05/2020 | 8.07 | Call | Bond Future | 2,147.7200 | 2.1477 | 1,884.3000 | 1.8843 | (12.265) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 8.07 | Put | Bond Future | 541.3800 | 0.5414 | 648.8100 | 0.6488 | 19.844 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 7.60 | Put | Bond Future | 1,698.9500 | 1.6990 | 1,934.5200 | 1.9345 | 13.866 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 07/05/2020 | 7.60 | Call | Bond Future | 714.2100 | 0.7142 | 578.9300 | 0.5789 | (18.941) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 06/08/2020 | 8.25 | Call | Bond Future | 3,192.3600 | 3.1924 | 2,925.9500 | 2.9260 | (8.345) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 06/08/2020 | 8.38 | Put | Bond Future | 685.3100 | 0.6853 | 778.6400 | 0.7786 | 13.619 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 06/08/2020 | | | Bond Future | 7.8060 | 114.7740 | 7.8768 | 114.3964 | 0.907 | 0.0000 | 0.0000 | 1,870 |
| 2020/02/27 | R186 | 06/08/2020 | 8.37 | Call | Bond Future | 3,662.2200 | 3.6622 | 3,379.2100 | 3.3792 | (7.728) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 06/08/2020 | 8.37 | Put | Bond Future | 696.8600 | 0.6969 | 791.4800 | 0.7915 | 13.578 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 06/08/2020 | 8.25 | Put | Bond Future | 849.5700 | 0.8496 | 960.7900 | 0.9608 | 13.091 | 0 | 0 | 3,150 |
| 2020/02/27 | R186 | 06/08/2020 | 8.38 | Call | Bond Future | 3,702.3500 | 3.7024 | 3,418.0500 | 3.4181 | (7.679) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 06/08/2020 | 8.36 | Call | Bond Future | 3,622.2300 | 3.6222 | 3,340.5300 | 3.3405 | (7.777) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 06/08/2020 | 8.36 | Put | Bond Future | 708.5800 | 0.7086 | 804.5100 | 0.8045 | 13.538 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 8.64 | Put | Bond Future | 714.8800 | 0.7149 | 800.1100 | 0.8001 | 11.922 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 8.65 | Call | Bond Future | 4,817.3600 | 4.8174 | 4,517.4100 | 4.5174 | (6.226) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | | | Bond Future | 7.8346 | 116.8076 | 7.9092 | 116.4234 | 0.952 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 8.66 | Call | Bond Future | 4,857.2400 | 4.8572 | 4,556.3400 | 4.5563 | (6.195) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 8.66 | Put | Bond Future | 696.0400 | 0.6960 | 779.3600 | 0.7794 | 11.971 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 9.26 | Put | Bond Future | 318.4700 | 0.3185 | 359.8600 | 0.3599 | 12.997 | 0 | 0 | 3,500 |
| 2020/02/27 | R186 | 05/11/2020 | 8.64 | Call | Bond Future | 4,777.5700 | 4.7776 | 4,478.5800 | 4.4786 | (6.258) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 7.84 | Put | Bond Future | 2,044.3500 | 2.0444 | 2,233.9000 | 2.2339 | 9.272 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 8.65 | Put | Bond Future | 705.4000 | 0.7054 | 789.6700 | 0.7897 | 11.946 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 8.34 | Put | Bond Future | 1,073.3700 | 1.0734 | 1,191.9100 | 1.1919 | 11.044 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 8.34 | Call | Bond Future | 3,644.7300 | 3.6447 | 3,379.0500 | 3.3790 | (7.289) | 0 | 0 | 3,500 |
| 2020/02/27 | R186 | 05/11/2020 | 9.26 | Call | Bond Future | 7,382.8300 | 7.3828 | 7,040.0000 | 7.0400 | (4.644) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 05/11/2020 | 7.84 | Call | Bond Future | 2,072.0200 | 2.0720 | 1,877.3500 | 1.8774 | (9.395) | 0 | 0 | 3,500 |
| 2020/02/27 | R186 | 04/02/2021 | 8.15 | Call | Bond Future | 3,214.0400 | 3.2140 | 2,979.5300 | 2.9795 | (7.296) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 04/02/2021 | | | Bond Future | 7.8608 | 113.6318 | 7.9396 | 113.2407 | 1.002 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R186 | 04/02/2021 | 8.15 | Put | Bond Future | 1,786.3100 | 1.7863 | 1,942.9700 | 1.9430 | 8.770 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 04/02/2021 | 8.16 | Call | Bond Future | 3,244.3000 | 3.2443 | 3,008.5900 | 3.0086 | (7.265) | 0 | 0 | 0 |
| 2020/02/27 | R186 | 04/02/2021 | 8.17 | Put | Bond Future | 1,749.5200 | 1.7495 | 1,903.7800 | 1.9038 | 8.817 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 04/02/2021 | 8.16 | Put | Bond Future | 1,767.6200 | 1.7676 | 1,923.0800 | 1.9231 | 8.795 | 0 | 0 | 0 |
| 2020/02/27 | R186 | 04/02/2021 | 8.17 | Call | Bond Future | 3,275.1300 | 3.2751 | 3,038.2200 | 3.0382 | (7.234) | 0 | 0 | 0 |
| 2020/02/27 | R197 | 07/05/2020 | | | Bond Future | 308.8297 | 308.8297 | 309.5523 | 309.5523 | 0.234 | 0.0000 | 0.0000 | 2,507 |
| 2020/02/27 | R197 | 06/08/2020 | | | Bond Future | 306.7071 | 306.7071 | 307.4429 | 307.4429 | 0.240 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R197 | 05/11/2020 | | | Bond Future | 312.2127 | 312.2127 | 312.9618 | 312.9618 | 0.240 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R197 | 04/02/2021 | | | Bond Future | 310.0041 | 310.0041 | 310.7672 | 310.7672 | 0.246 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R202 | 07/05/2020 | | | Bond Future | 229.0176 | 229.0176 | 228.4049 | 228.4049 | (0.268) | 0.0000 | 0.0000 | 8,483 |
| 2020/02/27 | R202 | 06/08/2020 | | | Bond Future | 229.0769 | 229.0769 | 228.4530 | 228.4530 | (0.272) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R202 | 05/11/2020 | | | Bond Future | 233.1889 | 233.1889 | 232.5542 | 232.5542 | (0.272) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R202 | 04/02/2021 | | | Bond Future | 233.2577 | 233.2577 | 232.6113 | 232.6113 | (0.277) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R208 | 07/05/2020 | 4.81 | Call | Bond Future | 0.0400 | 0.0000 | 0.1300 | 0.0001 | 225.000 | 0 | 0 | 0 |
| 2020/02/27 | R208 | 07/05/2020 | 4.80 | Put | Bond Future | 995.7300 | 0.9957 | 898.7700 | 0.8988 | (9.738) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 07/05/2020 | | | Bond Future | 5.9542 | 101.4424 | 5.8409 | 101.5394 | (1.902) | 0.0000 | 0.0000 | 16,649 |
| 2020/02/27 | R208 | 07/05/2020 | 4.82 | Call | Bond Future | 0.0500 | 0.0001 | 0.1400 | 0.0001 | 180.000 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | R208 | 07/05/2020 | 4.82 | Put | Bond Future | 978.3500 | 0.9783 | 881.4100 | 0.8814 | (9.909) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 07/05/2020 | 4.81 | Put | Bond Future | 987.0300 | 0.9870 | 890.0900 | 0.8901 | (9.821) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 07/05/2020 | 4.80 | Call | Bond Future | 0.0400 | 0.0000 | 0.1100 | 0.0001 | 175.000 | 0 | 0 | 0 |
| 2020/02/27 | R208 | 06/08/2020 | 5.57 | Put | Bond Future | 55.8700 | 0.0559 | 27.7200 | 0.0277 | (50.385) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 06/08/2020 | | | Bond Future | 5.4365 | 103.2701 | 5.2777 | 103.3688 | (2.921) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R208 | 06/08/2020 | 5.56 | Call | Bond Future | 134.4700 | 0.1345 | 204.1600 | 0.2042 | 51.826 | 0 | 0 | 0 |
| 2020/02/27 | R208 | 06/08/2020 | 5.56 | Put | Bond Future | 57.8700 | 0.0579 | 28.8600 | 0.0289 | (50.130) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 06/08/2020 | 5.57 | Call | Bond Future | 138.6700 | 0.1387 | 209.2200 | 0.2092 | 50.876 | 0 | 0 | 0 |
| 2020/02/27 | R208 | 06/08/2020 | 5.55 | Call | Bond Future | 130.5900 | 0.1306 | 199.3600 | 0.1994 | 52.661 | 0 | 0 | 0 |
| 2020/02/27 | R208 | 06/08/2020 | 5.55 | Put | Bond Future | 60.1900 | 0.0602 | 30.2600 | 0.0303 | (49.726) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 05/11/2020 | 4.78 | Call | Bond Future | 209.0600 | 0.2091 | 300.9200 | 0.3009 | 43.940 | 0 | 0 | 0 |
| 2020/02/27 | R208 | 05/11/2020 | 4.77 | Put | Bond Future | 12.7000 | 0.0127 | 3.7000 | 0.0037 | (70.866) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 05/11/2020 | | | Bond Future | 4.2696 | 101.6977 | 4.0098 | 101.7982 | (6.086) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R208 | 05/11/2020 | 4.79 | Call | Bond Future | 212.5800 | 0.2126 | 304.6800 | 0.3047 | 43.325 | 0 | 0 | 0 |
| 2020/02/27 | R208 | 05/11/2020 | 4.79 | Put | Bond Future | 11.8400 | 0.0118 | 3.4200 | 0.0034 | (71.115) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 05/11/2020 | 4.78 | Put | Bond Future | 12.1700 | 0.0122 | 3.5100 | 0.0035 | (71.159) | 0 | 0 | 0 |
| 2020/02/27 | R208 | 05/11/2020 | 4.77 | Call | Bond Future | 205.7400 | 0.2057 | 297.2600 | 0.2973 | 44.483 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 07/05/2020 | 9.47 | Call | Bond Future | 1,112.2100 | 1.1122 | 939.3900 | 0.9394 | (15.538) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 07/05/2020 | | | Bond Future | 9.6292 | 73.4889 | 9.6949 | 73.0685 | 0.683 | 0.0000 | 0.0000 | 67,905 |
| 2020/02/27 | R209 | 07/05/2020 | 9.45 | Call | Bond Future | 1,058.0600 | 1.0581 | 890.8500 | 0.8908 | (15.803) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 07/05/2020 | 9.45 | Put | Bond Future | 2,222.3100 | 2.2223 | 2,475.4500 | 2.4754 | 11.391 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 07/05/2020 | 9.47 | Put | Bond Future | 2,145.2200 | 2.1452 | 2,392.7500 | 2.3928 | 11.539 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 07/05/2020 | 9.46 | Call | Bond Future | 1,084.9400 | 1.0849 | 914.9200 | 0.9149 | (15.671) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 07/05/2020 | 9.46 | Put | Bond Future | 2,183.5300 | 2.1835 | 2,433.8600 | 2.4339 | 11.464 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 06/08/2020 | 5.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 06/08/2020 | 5.55 | Put | Bond Future | 34,720.2200 | 34.7202 | 35,148.2300 | 35.1482 | 1.233 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 06/08/2020 | | | Bond Future | 9.6974 | 74.8129 | 9.7651 | 74.3849 | 0.699 | 0.0000 | 0.0000 | 200 |
| 2020/02/27 | R209 | 06/08/2020 | 5.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 06/08/2020 | 5.57 | Put | Bond Future | 34,503.4100 | 34.5034 | 34,931.4200 | 34.9314 | 1.240 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 06/08/2020 | 5.56 | Put | Bond Future | 34,611.7400 | 34.6117 | 35,039.7500 | 35.0397 | 1.237 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 06/08/2020 | 5.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 05/11/2020 | 10.02 | Call | Bond Future | 3,944.3200 | 3.9443 | 3,681.3300 | 3.6813 | (6.668) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 05/11/2020 | | | Bond Future | 9.7662 | 72.9883 | 9.8361 | 72.5527 | 0.715 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R209 | 05/11/2020 | 10.00 | Call | Bond Future | 3,871.8800 | 3.8719 | 3,611.5300 | 3.6115 | (6.724) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 05/11/2020 | 10.00 | Put | Bond Future | 2,429.1300 | 2.4291 | 2,604.3600 | 2.6044 | 7.214 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 05/11/2020 | 10.02 | Put | Bond Future | 2,380.0600 | 2.3801 | 2,552.6500 | 2.5526 | 7.251 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 05/11/2020 | 10.01 | Call | Bond Future | 3,907.9100 | 3.9079 | 3,646.2400 | 3.6462 | (6.696) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 05/11/2020 | 10.01 | Put | Bond Future | 2,404.3700 | 2.4044 | 2,578.2800 | 2.5783 | 7.233 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 04/02/2021 | 10.12 | Put | Bond Future | 2,842.2300 | 2.8422 | 3,018.8900 | 3.0189 | 6.216 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 04/02/2021 | | | Bond Future | 9.8358 | 74.3172 | 9.9079 | 73.8738 | 0.733 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R209 | 04/02/2021 | 10.11 | Call | Bond Future | 4,533.5600 | 4.5336 | 4,267.8800 | 4.2679 | (5.860) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 04/02/2021 | 10.11 | Put | Bond Future | 2,866.6500 | 2.8667 | 3,044.4400 | 3.0444 | 6.202 | 0 | 0 | 0 |
| 2020/02/27 | R209 | 04/02/2021 | 10.12 | Call | Bond Future | 4,568.8900 | 4.5689 | 4,302.0800 | 4.3021 | (5.840) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 04/02/2021 | 10.10 | Call | Bond Future | 4,498.3400 | 4.4983 | 4,233.7900 | 4.2338 | (5.881) | 0 | 0 | 0 |
| 2020/02/27 | R209 | 04/02/2021 | 10.10 | Put | Bond Future | 2,891.2500 | 2.8913 | 3,070.1700 | 3.0702 | 6.188 | 0 | 0 | 0 |
| 2020/02/27 | R210 | 07/05/2020 | | | Bond Future | 188.3901 | 188.3901 | 188.3886 | 188.3886 | (0.001) | 0.0000 | 0.0000 | 1,935 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | R210 | 06/08/2020 | | | Bond Future | 191.8304 | 191.8304 | 191.8288 | 191.8288 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R210 | 05/11/2020 | | | Bond Future | 192.5624 | 192.5624 | 192.5610 | 192.5610 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R210 | 04/02/2021 | | | Bond Future | 196.1124 | 196.1124 | 196.1111 | 196.1111 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R212 | 07/05/2020 | | | Bond Future | 165.1358 | 165.1358 | 165.2521 | 165.2521 | 0.070 | 0.0000 | 0.0000 | 6,719 |
| 2020/02/27 | R212 | 06/08/2020 | | | Bond Future | 165.8658 | 165.8658 | 165.9842 | 165.9842 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R212 | 05/11/2020 | | | Bond Future | 168.8433 | 168.8433 | 168.9638 | 168.9638 | 0.071 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R212 | 04/02/2021 | | | Bond Future | 169.6366 | 169.6366 | 169.7594 | 169.7594 | 0.072 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R213 | 07/05/2020 | 9.01 | Put | Bond Future | 1,306.6000 | 1.3066 | 1,523.7500 | 1.5238 | 16.619 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 07/05/2020 | 9.00 | Call | Bond Future | 1,608.1900 | 1.6082 | 1,355.5200 | 1.3555 | (15.711) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 07/05/2020 | | | Bond Future | 8.9559 | 88.0206 | 9.0323 | 87.5475 | 0.853 | 0.0000 | 0.0000 | 18,251 |
| 2020/02/27 | R213 | 07/05/2020 | 9.01 | Call | Bond Future | 1,642.0500 | 1.6421 | 1,386.1900 | 1.3862 | (15.582) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 07/05/2020 | 9.00 | Put | Bond Future | 1,334.6300 | 1.3346 | 1,554.9700 | 1.5550 | 16.509 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 07/05/2020 | 9.02 | Call | Bond Future | 1,676.4400 | 1.6764 | 1,417.4000 | 1.4174 | (15.452) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 07/05/2020 | 9.02 | Put | Bond Future | 1,279.1600 | 1.2792 | 1,493.1300 | 1.4931 | 16.727 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 06/08/2020 | 9.31 | Call | Bond Future | 3,306.3100 | 3.3063 | 3,001.7600 | 3.0018 | (9.211) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 06/08/2020 | | | Bond Future | 9.0135 | 89.6063 | 9.0926 | 89.1248 | 0.878 | 0.0000 | 0.0000 | 300 |
| 2020/02/27 | R213 | 06/08/2020 | 9.29 | Call | Bond Future | 3,230.2700 | 3.2303 | 2,929.4500 | 2.9294 | (9.313) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 06/08/2020 | 9.29 | Put | Bond Future | 1,562.9200 | 1.5629 | 1,743.6500 | 1.7437 | 11.564 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 06/08/2020 | 9.31 | Put | Bond Future | 1,520.0000 | 1.5200 | 1,697.0000 | 1.6970 | 11.645 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 06/08/2020 | 9.30 | Call | Bond Future | 3,268.1900 | 3.2682 | 2,965.5000 | 2.9655 | (9.262) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 06/08/2020 | 9.30 | Put | Bond Future | 1,541.3300 | 1.5413 | 1,720.1900 | 1.7202 | 11.604 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 05/11/2020 | 9.60 | Put | Bond Future | 1,566.1400 | 1.5661 | 1,722.8700 | 1.7229 | 10.007 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 05/11/2020 | 9.59 | Call | Bond Future | 4,594.4800 | 4.5945 | 4,262.6200 | 4.2626 | (7.223) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 05/11/2020 | | | Bond Future | 9.0762 | 87.6450 | 9.1582 | 87.1551 | 0.903 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R213 | 05/11/2020 | 9.60 | Call | Bond Future | 4,634.8200 | 4.6348 | 4,301.5900 | 4.3016 | (7.190) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 05/11/2020 | 9.59 | Put | Bond Future | 1,583.0300 | 1.5830 | 1,741.1300 | 1.7411 | 9.987 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 05/11/2020 | 9.61 | Call | Bond Future | 4,675.2700 | 4.6753 | 4,340.6800 | 4.3407 | (7.157) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 05/11/2020 | 9.61 | Put | Bond Future | 1,549.4100 | 1.5494 | 1,704.7800 | 1.7048 | 10.028 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 04/02/2021 | 9.40 | Call | Bond Future | 4,069.0500 | 4.0690 | 3,775.2800 | 3.7753 | (7.220) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 04/02/2021 | 9.39 | Put | Bond Future | 2,585.1700 | 2.5852 | 2,791.7300 | 2.7917 | 7.990 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 04/02/2021 | | | Bond Future | 9.1408 | 89.2410 | 9.2260 | 88.7421 | 0.931 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R213 | 04/02/2021 | 9.41 | Call | Bond Future | 4,103.0400 | 4.1030 | 3,807.9100 | 3.8079 | (7.193) | 0 | 0 | 0 |
| 2020/02/27 | R213 | 04/02/2021 | 9.41 | Put | Bond Future | 2,538.0300 | 2.5380 | 2,741.8600 | 2.7419 | 8.031 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 04/02/2021 | 9.40 | Put | Bond Future | 2,561.5100 | 2.5615 | 2,766.7000 | 2.7667 | 8.011 | 0 | 0 | 0 |
| 2020/02/27 | R213 | 04/02/2021 | 9.39 | Call | Bond Future | 4,035.1800 | 4.0352 | 3,742.7800 | 3.7428 | (7.246) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 9.77 | Put | Bond Future | 1,981.8000 | 1.9818 | 2,178.3100 | 2.1783 | 9.916 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | | | Bond Future | 9.8573 | 71.8252 | 9.9128 | 71.4551 | 0.563 | 0.0000 | 0.0000 | 16,772 |
| 2020/02/27 | R214 | 07/05/2020 | 9.76 | Call | Bond Future | 1,361.4000 | 1.3614 | 1,190.2700 | 1.1903 | (12.570) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 9.76 | Put | Bond Future | 2,018.0500 | 2.0181 | 2,217.0200 | 2.2170 | 9.860 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 9.77 | Call | Bond Future | 1,393.0800 | 1.3931 | 1,219.4900 | 1.2195 | (12.461) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 9.31 | Put | Bond Future | 4,193.1600 | 4.1932 | 4,494.9000 | 4.4949 | 7.196 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 10.66 | Put | Bond Future | 296.8800 | 0.2969 | 338.5800 | 0.3386 | 14.046 | 0 | 0 | 1,250 |
| 2020/02/27 | R214 | 07/05/2020 | 9.75 | Call | Bond Future | 1,330.1200 | 1.3301 | 1,161.4500 | 1.1614 | (12.681) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 9.75 | Put | Bond Future | 2,054.8000 | 2.0548 | 2,256.2300 | 2.2562 | 9.803 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 9.31 | Call | Bond Future | 371.5200 | 0.3715 | 303.1600 | 0.3032 | (18.400) | 0 | 0 | 1,250 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | R214 | 07/05/2020 | 9.91 | Put | Bond Future | 1,525.3200 | 1.5253 | 1,688.2700 | 1.6883 | 10.683 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 07/05/2020 | 9.91 | Call | Bond Future | 1,877.0200 | 1.8770 | 1,669.8700 | 1.6699 | (11.036) | 0 | 0 | 1,250 |
| 2020/02/27 | R214 | 07/05/2020 | 10.66 | Call | Bond Future | 5,367.1500 | 5.3672 | 5,038.7500 | 5.0388 | (6.119) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 06/08/2020 | 9.98 | Put | Bond Future | 2,500.3400 | 2.5003 | 2,669.5700 | 2.6696 | 6.768 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 06/08/2020 | 9.97 | Call | Bond Future | 2,832.7100 | 2.8327 | 2,626.5800 | 2.6266 | (7.277) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 06/08/2020 | | | Bond Future | 9.9242 | 73.1192 | 9.9813 | 72.7424 | 0.576 | 0.0000 | 0.0000 | 300 |
| 2020/02/27 | R214 | 06/08/2020 | 9.98 | Call | Bond Future | 2,868.3800 | 2.8684 | 2,660.7700 | 2.6608 | (7.238) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 06/08/2020 | 9.97 | Put | Bond Future | 2,530.3900 | 2.5304 | 2,701.1000 | 2.7011 | 6.746 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 06/08/2020 | 9.99 | Call | Bond Future | 2,904.2400 | 2.9042 | 2,695.1600 | 2.6952 | (7.199) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 06/08/2020 | 9.99 | Put | Bond Future | 2,470.5800 | 2.4706 | 2,638.3400 | 2.6383 | 6.790 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 05/11/2020 | 10.26 | Put | Bond Future | 2,497.3300 | 2.4973 | 2,645.9100 | 2.6459 | 5.950 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 05/11/2020 | | | Bond Future | 9.9943 | 71.1193 | 10.0532 | 70.7358 | 0.589 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R214 | 05/11/2020 | 10.25 | Call | Bond Future | 4,164.8100 | 4.1648 | 3,931.0500 | 3.9311 | (5.613) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 05/11/2020 | 10.25 | Put | Bond Future | 2,522.6900 | 2.5227 | 2,672.4000 | 2.6724 | 5.935 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 05/11/2020 | 10.26 | Call | Bond Future | 4,202.4400 | 4.2024 | 3,967.5500 | 3.9675 | (5.589) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 05/11/2020 | 10.24 | Call | Bond Future | 4,127.3000 | 4.1273 | 3,894.6800 | 3.8947 | (5.636) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 05/11/2020 | 10.24 | Put | Bond Future | 2,548.2700 | 2.5483 | 2,699.1200 | 2.6991 | 5.920 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 04/02/2021 | 10.33 | Call | Bond Future | 4,808.1100 | 4.8081 | 4,573.4500 | 4.5735 | (4.881) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 04/02/2021 | | | Bond Future | 10.0667 | 72.4143 | 10.1274 | 72.0239 | 0.603 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R214 | 04/02/2021 | 10.31 | Call | Bond Future | 4,735.6200 | 4.7356 | 4,502.8900 | 4.5029 | (4.914) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 04/02/2021 | 10.31 | Put | Bond Future | 3,190.4200 | 3.1904 | 3,348.1200 | 3.3481 | 4.943 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 04/02/2021 | 10.33 | Put | Bond Future | 3,138.2900 | 3.1383 | 3,294.0600 | 3.2941 | 4.964 | 0 | 0 | 0 |
| 2020/02/27 | R214 | 04/02/2021 | 10.32 | Call | Bond Future | 4,771.8100 | 4.7718 | 4,538.1200 | 4.5381 | (4.897) | 0 | 0 | 0 |
| 2020/02/27 | R214 | 04/02/2021 | 10.32 | Put | Bond Future | 3,164.2600 | 3.1643 | 3,321.0000 | 3.3210 | 4.953 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 9.79 | Call | Bond Future | 1,318.5900 | 1.3186 | 1,150.2300 | 1.1502 | (12.768) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 9.77 | Put | Bond Future | 3,088.3600 | 3.0884 | 3,347.7900 | 3.3478 | 8.400 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 10.20 | Call | Bond Future | 3,143.7600 | 3.1438 | 2,864.7400 | 2.8647 | (8.875) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 9.69 | Put | Bond Future | 3,531.7600 | 3.5318 | 3,814.4200 | 3.8144 | 8.003 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | | | Bond Future | 9.9847 | 90.1823 | 10.0351 | 89.7603 | 0.504 | 0.0000 | 0.0000 | 91,275 |
| 2020/02/27 | R248 | 07/05/2020 | 9.79 | Put | Bond Future | 2,983.4200 | 2.9834 | 3,237.0500 | 3.2370 | 8.501 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 9.77 | Call | Bond Future | 1,249.4600 | 1.2495 | 1,086.9000 | 1.0869 | (13.010) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 10.70 | Call | Bond Future | 6,136.4700 | 6.1365 | 5,770.6000 | 5.7706 | (5.962) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 10.70 | Put | Bond Future | 457.6200 | 0.4576 | 513.7400 | 0.5137 | 12.263 | 0 | 0 | 300 |
| 2020/02/27 | R248 | 07/05/2020 | 9.78 | Put | Bond Future | 3,035.5500 | 3.0356 | 3,292.0800 | 3.2921 | 8.451 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 07/05/2020 | 10.20 | Put | Bond Future | 1,364.4100 | 1.3644 | 1,507.3800 | 1.5074 | 10.479 | 0 | 0 | 300 |
| 2020/02/27 | R248 | 07/05/2020 | 9.69 | Call | Bond Future | 990.7400 | 0.9907 | 851.4100 | 0.8514 | (14.063) | 0 | 0 | 300 |
| 2020/02/27 | R248 | 07/05/2020 | 9.78 | Call | Bond Future | 1,283.7500 | 1.2838 | 1,118.2900 | 1.1183 | (12.889) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 06/08/2020 | 9.00 | Put | Bond Future | 10,009.7300 | 10.0097 | 10,385.6200 | 10.3856 | 3.755 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 06/08/2020 | 10.20 | Call | Bond Future | 3,988.7200 | 3.9887 | 3,735.9000 | 3.7359 | (6.338) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 06/08/2020 | | | Bond Future | 10.0550 | 91.8071 | 10.1069 | 91.3774 | 0.517 | 0.0000 | 0.0000 | 400 |
| 2020/02/27 | R248 | 06/08/2020 | 9.25 | Put | Bond Future | 7,912.2100 | 7.9122 | 8,257.2800 | 8.2573 | 4.361 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 06/08/2020 | 9.25 | Call | Bond Future | 760.6000 | 0.7606 | 675.9600 | 0.6760 | (11.128) | 0 | 0 | 20,640 |
| 2020/02/27 | R248 | 06/08/2020 | 10.18 | Call | Bond Future | 3,895.7200 | 3.8957 | 3,646.1600 | 3.6462 | (6.406) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 06/08/2020 | 10.18 | Put | Bond Future | 2,868.0600 | 2.8681 | 3,048.2100 | 3.0482 | 6.281 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 06/08/2020 | 9.00 | Call | Bond Future | 432.1600 | 0.4322 | 378.3400 | 0.3783 | (12.454) | 0 | 0 | 3,000 |
| 2020/02/27 | R248 | 06/08/2020 | 10.20 | Put | Bond Future | 2,798.6200 | 2.7986 | 2,975.5100 | 2.9755 | 6.321 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 06/08/2020 | 10.19 | Call | Bond Future | 3,942.1000 | 3.9421 | 3,690.9100 | 3.6909 | (6.372) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/02/27 | R248 | 06/08/2020 | 10.19 | Put | Bond Future | 2,833.1600 | 2.8332 | 3,011.6800 | 3.0117 | 6.301 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 05/11/2020 | 10.02 | Put | Bond Future | 4,365.0600 | 4.3651 | 4,586.4700 | 4.5865 | 5.072 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 05/11/2020 | 10.03 | Call | Bond Future | 3,509.0700 | 3.5091 | 3,291.6500 | 3.2917 | (6.196) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 05/11/2020 | | | Bond Future | 10.1285 | 88.9974 | 10.1821 | 88.5601 | 0.529 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R248 | 05/11/2020 | 10.04 | Call | Bond Future | 3,550.0900 | 3.5501 | 3,331.1600 | 3.3312 | (6.167) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 05/11/2020 | 10.04 | Put | Bond Future | 4,280.3300 | 4.2803 | 4,498.7000 | 4.4987 | 5.102 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 05/11/2020 | 10.02 | Call | Bond Future | 3,468.2500 | 3.4682 | 3,252.3600 | 3.2524 | (6.225) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 05/11/2020 | 10.03 | Put | Bond Future | 4,322.5200 | 4.3225 | 4,542.4000 | 4.5424 | 5.087 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 04/02/2021 | 10.46 | Call | Bond Future | 5,826.1900 | 5.8262 | 5,558.3400 | 5.5583 | (4.597) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 04/02/2021 | 10.47 | Put | Bond Future | 3,769.5900 | 3.7696 | 3,945.8700 | 3.9459 | 4.676 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 04/02/2021 | | | Bond Future | 10.2044 | 90.6180 | 10.2597 | 90.1727 | 0.542 | 0.0000 | 0.0000 | 0 |
| 2020/02/27 | R248 | 04/02/2021 | 10.46 | Put | Bond Future | 3,801.9800 | 3.8020 | 3,979.3900 | 3.9794 | 4.666 | 0 | 0 | 0 |
| 2020/02/27 | R248 | 04/02/2021 | 10.47 | Call | Bond Future | 5,871.3200 | 5.8713 | 5,602.3400 | 5.6023 | (4.581) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 04/02/2021 | 10.48 | Call | Bond Future | 5,916.2200 | 5.9162 | 5,646.1200 | 5.6461 | (4.565) | 0 | 0 | 0 |
| 2020/02/27 | R248 | 04/02/2021 | 10.48 | Put | Bond Future | 3,737.1000 | 3.7371 | 3,912.2600 | 3.9123 | 4.687 | 0 | 0 | 0 |

Total

1322141