



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/07/2020 TO 07/07/2020

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2020/07/07 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2025 | 06/08/2020 | | Bond Future | 137.4552 | 137.4552 | 137.3992 | 137.3992 | (0.041) | 0.0000 | 0.0000 | 6,043 |
| 2020/07/07 | 2025 | 05/11/2020 | | Bond Future | 138.9440 | 138.9440 | 138.8823 | 138.8823 | (0.044) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | 2025 | 04/02/2021 | | | Bond Future | 139.0884 | 139.0884 | 139.0235 | 139.0235 | (0.047) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2025 | 06/05/2021 | | | Bond Future | 140.7746 | 140.7746 | 140.7066 | 140.7066 | (0.048) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2029 | 06/08/2020 | | | Bond Future | 98.7335 | 98.7335 | 98.4856 | 98.4856 | (0.251) | 0.0000 | 0.0000 | 5,012 |
| 2020/07/07 | 2029 | 05/11/2020 | | | Bond Future | 98.6798 | 98.6798 | 98.4256 | 98.4256 | (0.258) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2029 | 04/02/2021 | | | Bond Future | 99.8520 | 99.8520 | 99.5930 | 99.5930 | (0.259) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2029 | 06/05/2021 | | | Bond Future | 99.9247 | 99.9247 | 99.6609 | 99.6609 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.11 | Call | Bond Future | 515.9200 | 0.5159 | 341.9400 | 0.3419 | (33.722) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.95 | Put | Bond Future | 836.9500 | 0.8369 | 1,074.8600 | 1.0749 | 28.426 | 0 | 0 | 5,850 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.40 | Put | Bond Future | 309.7200 | 0.3097 | 415.2800 | 0.4153 | 34.082 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 11.25 | Call | Bond Future | 8,826.0800 | 8.8261 | 8,067.7500 | 8.0677 | (8.592) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.00 | Call | Bond Future | 2,982.7000 | 2.9827 | 2,434.0700 | 2.4341 | (18.394) | 0 | 0 | 470 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.05 | Put | Bond Future | 685.3100 | 0.6853 | 888.0400 | 0.8880 | 29.582 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.70 | Call | Bond Future | 6,127.1000 | 6.1271 | 5,410.7300 | 5.4107 | (11.692) | 0 | 0 | 470 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.75 | Put | Bond Future | 1,224.0000 | 1.2240 | 1,541.9600 | 1.5420 | 25.977 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.42 | Call | Bond Future | 1,093.5500 | 1.0936 | 791.0100 | 0.7910 | (27.666) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | | | Bond Future | 9.6050 | 90.4197 | 9.7400 | 89.6512 | 1.405 | 0.0000 | 0.0000 | 106,689 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.09 | Call | Bond Future | 488.4100 | 0.4884 | 321.6800 | 0.3217 | (34.137) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.09 | Put | Bond Future | 3,501.4300 | 3.5014 | 4,103.2100 | 4.1032 | 17.187 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.40 | Call | Bond Future | 4,714.4100 | 4.7144 | 4,051.4600 | 4.0515 | (14.062) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.70 | Put | Bond Future | 134.2000 | 0.1342 | 186.3400 | 0.1863 | 38.852 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.05 | Put | Bond Future | 3,689.1200 | 3.6891 | 4,304.9400 | 4.3049 | 16.693 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.05 | Call | Bond Future | 436.6000 | 0.4366 | 283.9100 | 0.2839 | (34.973) | 0 | 0 | 450 |
| 2020/07/07 | 2030 | 06/08/2020 | 8.36 | Put | Bond Future | 7,545.3100 | 7.5453 | 8,297.3600 | 8.2974 | 9.967 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 8.36 | Call | Bond Future | 32.1900 | 0.0322 | 15.7300 | 0.0157 | (51.134) | 0 | 0 | 800 |
| 2020/07/07 | 2030 | 06/08/2020 | 8.86 | Put | Bond Future | 4,642.6900 | 4.6427 | 5,316.4700 | 5.3165 | 14.513 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 8.86 | Call | Bond Future | 241.5100 | 0.2415 | 146.7800 | 0.1468 | (39.224) | 0 | 0 | 800 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.11 | Put | Bond Future | 3,409.4900 | 3.4095 | 4,004.0200 | 4.0040 | 17.438 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.95 | Call | Bond Future | 2,784.1900 | 2.7842 | 2,253.5900 | 2.2536 | (19.058) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 11.25 | Put | Bond Future | 21.4800 | 0.0215 | 31.6600 | 0.0317 | 47.393 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.21 | Put | Bond Future | 491.6600 | 0.4917 | 645.6100 | 0.6456 | 31.312 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.00 | Put | Bond Future | 757.8600 | 0.7579 | 977.7400 | 0.9777 | 29.013 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.75 | Call | Bond Future | 6,369.2600 | 6.3693 | 5,646.5200 | 5.6465 | (11.347) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.05 | Call | Bond Future | 3,186.6000 | 3.1866 | 2,620.8200 | 2.6208 | (17.755) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.75 | Call | Bond Future | 2,049.2200 | 2.0492 | 1,598.6700 | 1.5987 | (21.986) | 0 | 0 | 450 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.42 | Put | Bond Future | 2,161.0100 | 2.1610 | 2,626.9800 | 2.6270 | 21.563 | 0 | 0 | 800 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.10 | Call | Bond Future | 502.0700 | 0.5021 | 331.7200 | 0.3317 | (33.930) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.10 | Put | Bond Future | 3,455.3400 | 3.4553 | 4,053.5000 | 4.0535 | 17.311 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 11.47 | Call | Bond Future | 9,903.4500 | 9.9035 | 9,139.6100 | 9.1396 | (7.713) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 11.47 | Put | Bond Future | 9.2300 | 0.0092 | 13.9000 | 0.0139 | 50.596 | 0 | 0 | 622 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.21 | Call | Bond Future | 3,869.9300 | 3.8699 | 3,255.3700 | 3.2554 | (15.880) | 0 | 0 | 622 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.87 | Call | Bond Future | 6,955.0300 | 6.9550 | 6,219.5200 | 6.2195 | (10.575) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.87 | Put | Bond Future | 79.4400 | 0.0794 | 112.4400 | 0.1124 | 41.541 | 0 | 0 | 622 |
| 2020/07/07 | 2030 | 06/08/2020 | 10.75 | Put | Bond Future | 115.4700 | 0.1155 | 161.2400 | 0.1612 | 39.638 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.20 | Put | Bond Future | 3,012.2100 | 3.0122 | 3,572.2400 | 3.5722 | 18.592 | 0 | 0 | 2,500 |
| 2020/07/07 | 2030 | 06/08/2020 | 9.20 | Call | Bond Future | 653.6900 | 0.6537 | 445.2100 | 0.4452 | (31.893) | 0 | 0 | 323 |
| 2020/07/07 | 2030 | 06/08/2020 | 8.50 | Put | Bond Future | 6,688.3300 | 6.6883 | 7,428.1900 | 7.4282 | 11.062 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | 2030 | 06/08/2020 | 8.50 | Call | Bond Future | 59.8000 | 0.0598 | 31.1500 | 0.0312 | (47.910) | 0 | 0 | 323 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.10 | Put | Bond Future | 10,691.6900 | 10.6917 | 11,372.0400 | 11.3720 | 6.363 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.73 | Call | Bond Future | 1,164.5300 | 1.1645 | 973.3300 | 0.9733 | (16.419) | 0 | 0 | 3,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 10.06 | Put | Bond Future | 2,863.7900 | 2.8638 | 3,189.6000 | 3.1896 | 11.377 | 0 | 0 | 1,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.39 | Put | Bond Future | 4,763.2400 | 4.7632 | 5,223.6900 | 5.2237 | 9.667 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.38 | Call | Bond Future | 2,375.5300 | 2.3755 | 2,057.9800 | 2.0580 | (13.368) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | | | Bond Future | 9.8089 | 91.3773 | 9.9503 | 90.5973 | 1.441 | 0.0000 | 0.0000 | 500 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.85 | Put | Bond Future | 6,883.2400 | 6.8832 | 7,450.2400 | 7.4502 | 8.237 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.85 | Call | Bond Future | 1,347.7800 | 1.3478 | 1,134.7300 | 1.1347 | (15.807) | 0 | 0 | 3,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.61 | Call | Bond Future | 2,934.1800 | 2.9342 | 2,569.5200 | 2.5695 | (12.428) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.61 | Put | Bond Future | 4,046.9300 | 4.0469 | 4,462.3200 | 4.4623 | 10.264 | 0 | 0 | 3,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.34 | Put | Bond Future | 9,368.9500 | 9.3689 | 10,019.3100 | 10.0193 | 6.942 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.34 | Call | Bond Future | 706.9700 | 0.7070 | 577.2800 | 0.5773 | (18.344) | 0 | 0 | 1,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.04 | Put | Bond Future | 6,079.6000 | 6.0796 | 6,610.2800 | 6.6103 | 8.729 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.04 | Call | Bond Future | 1,675.7800 | 1.6758 | 1,426.4100 | 1.4264 | (14.881) | 0 | 0 | 1,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.36 | Put | Bond Future | 9,262.3800 | 9.2624 | 9,910.0000 | 9.9100 | 6.992 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.86 | Put | Bond Future | 3,343.5000 | 3.3435 | 3,708.2500 | 3.7082 | 10.909 | 0 | 0 | 14,160 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.10 | Call | Bond Future | 512.2300 | 0.5122 | 412.5300 | 0.4125 | (19.464) | 0 | 0 | 3,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.73 | Put | Bond Future | 7,423.8700 | 7.4239 | 8,012.7200 | 8.0127 | 7.932 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.23 | Put | Bond Future | 5,338.9900 | 5.3390 | 5,831.9000 | 5.8319 | 9.232 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 10.06 | Call | Bond Future | 4,243.2000 | 4.2432 | 3,788.9600 | 3.7890 | (10.705) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 10.37 | Put | Bond Future | 2,249.3400 | 2.2493 | 2,519.3900 | 2.5194 | 12.006 | 0 | 0 | 15,646 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.39 | Call | Bond Future | 2,398.4100 | 2.3984 | 2,078.8100 | 2.0788 | (13.325) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.38 | Put | Bond Future | 4,797.8100 | 4.7978 | 5,260.3100 | 5.2603 | 9.640 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.36 | Call | Bond Future | 725.5000 | 0.7255 | 593.0700 | 0.5931 | (18.254) | 0 | 0 | 14,160 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.86 | Put | Bond Future | 6,839.2500 | 6.8392 | 7,404.3900 | 7.4044 | 8.263 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.86 | Call | Bond Future | 1,363.7900 | 1.3638 | 1,148.8800 | 1.1489 | (15.758) | 0 | 0 | 14,160 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.86 | Call | Bond Future | 3,626.5500 | 3.6265 | 3,211.2500 | 3.2113 | (11.452) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.23 | Call | Bond Future | 2,049.3000 | 2.0493 | 1,762.1600 | 1.7622 | (14.012) | 0 | 0 | 3,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 10.47 | Call | Bond Future | 5,651.7700 | 5.6518 | 5,125.2300 | 5.1252 | (9.316) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 10.47 | Put | Bond Future | 2,079.7100 | 2.0797 | 2,333.2200 | 2.3332 | 12.190 | 0 | 0 | 3,000 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.53 | Put | Bond Future | 8,383.1300 | 8.3831 | 9,005.8400 | 9.0058 | 7.428 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 8.53 | Call | Bond Future | 901.3200 | 0.9013 | 743.9800 | 0.7440 | (17.457) | 0 | 0 | 15,646 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.03 | Put | Bond Future | 6,120.2000 | 6.1202 | 6,652.8400 | 6.6528 | 8.703 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.03 | Call | Bond Future | 1,657.2600 | 1.6573 | 1,409.8500 | 1.4099 | (14.929) | 0 | 0 | 15,646 |
| 2020/07/07 | 2030 | 05/11/2020 | 10.37 | Call | Bond Future | 5,293.3100 | 5.2933 | 4,783.3100 | 4.7833 | (9.635) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.40 | Call | Bond Future | 2,421.2100 | 2.4212 | 2,099.5800 | 2.0996 | (13.284) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 05/11/2020 | 9.40 | Put | Bond Future | 4,728.6400 | 4.7286 | 5,187.0600 | 5.1871 | 9.695 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.12 | Call | Bond Future | 2,234.9000 | 2.2349 | 1,966.6800 | 1.9667 | (12.001) | 0 | 0 | 1,000 |
| 2020/07/07 | 2030 | 04/02/2021 | 8.36 | Call | Bond Future | 1,127.8900 | 1.1279 | 967.2700 | 0.9673 | (14.241) | 0 | 0 | 800 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.16 | Call | Bond Future | 2,310.8900 | 2.3109 | 2,036.3100 | 2.0363 | (11.882) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.15 | Put | Bond Future | 7,112.3100 | 7.1123 | 7,630.0000 | 7.6300 | 7.279 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | | | Bond Future | 10.0165 | 88.4363 | 10.1645 | 87.6456 | 1.478 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 8.37 | Put | Bond Future | 10,594.5800 | 10.5946 | 11,223.4300 | 11.2234 | 5.936 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 8.37 | Call | Bond Future | 1,138.6200 | 1.1386 | 976.7900 | 0.9768 | (14.213) | 0 | 0 | 1,000 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.17 | Call | Bond Future | 2,330.1300 | 2.3301 | 2,053.9600 | 2.0540 | (11.852) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.17 | Put | Bond Future | 7,035.6200 | 7.0356 | 7,550.1300 | 7.5501 | 7.313 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.12 | Put | Bond Future | 7,228.4200 | 7.2284 | 7,750.8800 | 7.7509 | 7.228 | 0 | 0 | 0 |

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| 2020/07/07 | 2030 | 04/02/2021 | 8.36 | Put | Bond Future | 10,645.1900 | 10.6452 | 11,275.2500 | 11.2753 | 5.919 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.16 | Put | Bond Future | 7,073.8900 | 7.0739 | 7,589.9900 | 7.5900 | 7.296 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 9.15 | Call | Bond Future | 2,291.7500 | 2.2918 | 2,018.7600 | 2.0188 | (11.912) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 8.86 | Put | Bond Future | 8,289.1000 | 8.2891 | 8,851.9200 | 8.8519 | 6.790 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 8.86 | Call | Bond Future | 1,779.0100 | 1.7790 | 1,551.1500 | 1.5512 | (12.808) | 0 | 0 | 800 |
| 2020/07/07 | 2030 | 04/02/2021 | 10.20 | Call | Bond Future | 4,846.7000 | 4.8467 | 4,404.8700 | 4.4049 | (9.116) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 04/02/2021 | 10.20 | Put | Bond Future | 3,867.8200 | 3.8678 | 4,216.6700 | 4.2167 | 9.019 | 0 | 0 | 1,800 |
| 2020/07/07 | 2030 | 06/05/2021 | 10.04 | Put | Bond Future | 5,000.4000 | 5.0004 | 5,414.7300 | 5.4147 | 8.286 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 9.15 | Call | Bond Future | 2,065.1800 | 2.0652 | 1,815.2300 | 1.8152 | (12.103) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 11.69 | Call | Bond Future | 8,938.2900 | 8.9383 | 8,332.5300 | 8.3325 | (6.777) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 11.70 | Put | Bond Future | 1,768.3000 | 1.7683 | 1,963.0700 | 1.9631 | 11.015 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | | | Bond Future | 10.2351 | 89.4891 | 10.3902 | 88.6875 | 1.515 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 10.74 | Call | Bond Future | 5,999.6100 | 5.9996 | 5,510.9300 | 5.5109 | (8.145) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 10.74 | Put | Bond Future | 3,424.6000 | 3.4246 | 3,737.5300 | 3.7375 | 9.138 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 7.97 | Call | Bond Future | 696.5500 | 0.6966 | 589.2700 | 0.5893 | (15.402) | 0 | 0 | 700 |
| 2020/07/07 | 2030 | 06/05/2021 | 9.92 | Call | Bond Future | 3,678.4200 | 3.6784 | 3,309.6300 | 3.3096 | (10.026) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 10.04 | Call | Bond Future | 3,977.7900 | 3.9778 | 3,590.5100 | 3.5905 | (9.736) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 9.15 | Put | Bond Future | 7,954.0500 | 7.9540 | 8,505.7100 | 8.5057 | 6.936 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 11.69 | Put | Bond Future | 1,781.4600 | 1.7815 | 1,977.3100 | 1.9773 | 10.994 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 11.70 | Call | Bond Future | 8,971.6100 | 8.9716 | 8,364.7700 | 8.3648 | (6.764) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 7.97 | Put | Bond Future | 13,584.0900 | 13.5841 | 14,278.4200 | 14.2784 | 5.111 | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 9.92 | Put | Bond Future | 5,337.6300 | 5.3376 | 5,770.4500 | 5.7704 | 8.109 | 0 | 0 | 700 |
| 2020/07/07 | 2030 | 06/05/2021 | 9.22 | Call | Bond Future | 2,190.0100 | 2.1900 | 1,929.4900 | 1.9295 | (11.896) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 9.22 | Put | Bond Future | 7,683.7600 | 7.6838 | 8,224.8500 | 8.2249 | 7.042 | 0 | 0 | 700 |
| 2020/07/07 | 2030 | 06/05/2021 | 11.71 | Call | Bond Future | 9,004.9700 | 9.0050 | 8,397.0500 | 8.3971 | (6.751) | 0 | 0 | 0 |
| 2020/07/07 | 2030 | 06/05/2021 | 11.71 | Put | Bond Future | 1,755.2200 | 1.7552 | 1,948.9100 | 1.9489 | 11.035 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.46 | Put | Bond Future | 6,772.9500 | 6.7729 | 7,490.6100 | 7.4906 | 10.596 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.45 | Call | Bond Future | 102.5600 | 0.1026 | 59.3900 | 0.0594 | (42.092) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 8.79 | Put | Bond Future | 11,215.6200 | 11.2156 | 11,974.4500 | 11.9744 | 6.766 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.29 | Put | Bond Future | 7,845.8600 | 7.8459 | 8,583.1700 | 8.5832 | 9.397 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | | | Bond Future | 10.5301 | 87.9085 | 10.6598 | 87.1463 | 1.232 | 0.0000 | 0.0000 | 105,570 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.91 | Call | Bond Future | 466.4500 | 0.4665 | 315.9000 | 0.3159 | (32.276) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.91 | Put | Bond Future | 4,244.7800 | 4.2448 | 4,856.4600 | 4.8565 | 14.410 | 0 | 0 | 800 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.46 | Call | Bond Future | 106.4300 | 0.1064 | 61.8600 | 0.0619 | (41.877) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.45 | Put | Bond Future | 6,834.7100 | 6.8347 | 7,553.7700 | 7.5538 | 10.521 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 8.79 | Call | Bond Future | 6.2000 | 0.0062 | 2.8000 | 0.0028 | (54.839) | 0 | 0 | 800 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.29 | Call | Bond Future | 54.7900 | 0.0548 | 29.8700 | 0.0299 | (45.483) | 0 | 0 | 800 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.47 | Call | Bond Future | 110.4300 | 0.1104 | 64.4200 | 0.0644 | (41.664) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/08/2020 | 9.47 | Put | Bond Future | 6,711.3800 | 6.7114 | 7,427.6000 | 7.4276 | 10.672 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.61 | Put | Bond Future | 8,281.9900 | 8.2820 | 8,856.6200 | 8.8566 | 6.938 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 10.99 | Call | Bond Future | 4,707.3100 | 4.7073 | 4,256.5800 | 4.2566 | (9.575) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.44 | Put | Bond Future | 9,126.7300 | 9.1267 | 9,729.4800 | 9.7295 | 6.604 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 11.08 | Call | Bond Future | 5,008.8600 | 5.0089 | 4,542.9300 | 4.5429 | (9.302) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.77 | Put | Bond Future | 7,535.2900 | 7.5353 | 8,082.0400 | 8.0820 | 7.256 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | | | Bond Future | 10.7532 | 84.6945 | 10.8889 | 83.9210 | 1.262 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 10.99 | Put | Bond Future | 3,364.2900 | 3.3643 | 3,687.0500 | 3.6870 | 9.594 | 0 | 0 | 3,000 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.76 | Call | Bond Future | 1,607.4400 | 1.6074 | 1,382.4600 | 1.3825 | (13.996) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | 2032 | 05/11/2020 | 9.76 | Put | Bond Future | 7,580.8500 | 7.5809 | 8,129.3600 | 8.1294 | 7.235 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.11 | Call | Bond Future | 730.0100 | 0.7300 | 606.3700 | 0.6064 | (16.937) | 0 | 0 | 3,000 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.61 | Call | Bond Future | 1,356.1600 | 1.3562 | 1,157.3000 | 1.1573 | (14.663) | 0 | 0 | 3,000 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.44 | Call | Bond Future | 1,104.7800 | 1.1048 | 934.0400 | 0.9340 | (15.455) | 0 | 0 | 1,000 |
| 2020/07/07 | 2032 | 05/11/2020 | 11.08 | Put | Bond Future | 3,163.2500 | 3.1632 | 3,470.8100 | 3.4708 | 9.723 | 0 | 0 | 1,000 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.77 | Call | Bond Future | 1,624.8800 | 1.6249 | 1,398.1400 | 1.3981 | (13.954) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.11 | Put | Bond Future | 10,931.6200 | 10.9316 | 11,581.4700 | 11.5815 | 5.945 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 8.94 | Put | Bond Future | 11,940.6600 | 11.9407 | 12,610.3600 | 12.6104 | 5.609 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 8.94 | Call | Bond Future | 588.8000 | 0.5888 | 485.0100 | 0.4850 | (17.627) | 0 | 0 | 1,000 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.75 | Call | Bond Future | 1,589.9500 | 1.5900 | 1,366.7400 | 1.3667 | (14.039) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 05/11/2020 | 9.75 | Put | Bond Future | 7,626.4300 | 7.6264 | 8,176.7100 | 8.1767 | 7.215 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.29 | Call | Bond Future | 1,378.5800 | 1.3786 | 1,205.0400 | 1.2050 | (12.588) | 0 | 0 | 800 |
| 2020/07/07 | 2032 | 04/02/2021 | 10.82 | Put | Bond Future | 5,354.5400 | 5.3545 | 5,745.3200 | 5.7453 | 7.298 | 0 | 0 | 800 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.63 | Call | Bond Future | 1,854.1100 | 1.8541 | 1,636.8800 | 1.6369 | (11.716) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | | | Bond Future | 10.9773 | 85.6813 | 11.1192 | 84.8974 | 1.292 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 8.79 | Put | Bond Future | 14,376.0700 | 14.3761 | 15,039.8300 | 15.0398 | 4.617 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 8.79 | Call | Bond Future | 869.9000 | 0.8699 | 749.7200 | 0.7497 | (13.815) | 0 | 0 | 800 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.61 | Call | Bond Future | 1,821.2700 | 1.8213 | 1,606.8500 | 1.6069 | (11.773) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.61 | Put | Bond Future | 9,935.6700 | 9.9357 | 10,505.1900 | 10.5052 | 5.732 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.29 | Put | Bond Future | 11,547.3600 | 11.5474 | 12,157.7600 | 12.1578 | 5.286 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 10.82 | Call | Bond Future | 4,472.6500 | 4.4726 | 4,079.4900 | 4.0795 | (8.790) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.63 | Put | Bond Future | 9,842.1700 | 9.8422 | 10,408.8800 | 10.4089 | 5.758 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.62 | Call | Bond Future | 1,837.6400 | 1.8376 | 1,621.8200 | 1.6218 | (11.744) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 04/02/2021 | 9.62 | Put | Bond Future | 9,888.8400 | 9.8888 | 10,456.9600 | 10.4570 | 5.745 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/05/2021 | 12.12 | Put | Bond Future | 3,099.3800 | 3.0994 | 3,360.2100 | 3.3602 | 8.416 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/05/2021 | | | Bond Future | 11.2097 | 82.5539 | 11.3580 | 81.7593 | 1.323 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2032 | 06/05/2021 | 12.11 | Call | Bond Future | 7,782.9200 | 7.7829 | 7,250.2900 | 7.2503 | (6.844) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/05/2021 | 12.11 | Put | Bond Future | 3,118.6500 | 3.1187 | 3,380.6300 | 3.3806 | 8.400 | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/05/2021 | 12.12 | Call | Bond Future | 7,813.3500 | 7.8134 | 7,279.5700 | 7.2796 | (6.832) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/05/2021 | 12.10 | Call | Bond Future | 7,752.5300 | 7.7525 | 7,221.0500 | 7.2211 | (6.856) | 0 | 0 | 0 |
| 2020/07/07 | 2032 | 06/05/2021 | 12.10 | Put | Bond Future | 3,138.0200 | 3.1380 | 3,401.1500 | 3.4012 | 8.385 | 0 | 0 | 0 |
| 2020/07/07 | 2033 | 06/08/2020 | | | Bond Future | 93.1353 | 93.1353 | 92.6743 | 92.6743 | (0.495) | 0.0000 | 0.0000 | 12,378 |
| 2020/07/07 | 2033 | 05/11/2020 | | | Bond Future | 92.9470 | 92.9470 | 92.4775 | 92.4775 | (0.505) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2033 | 04/02/2021 | | | Bond Future | 94.0509 | 94.0509 | 93.5743 | 93.5743 | (0.507) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2033 | 06/05/2021 | | | Bond Future | 93.9767 | 93.9767 | 93.4927 | 93.4927 | (0.515) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2037 | 06/08/2020 | 9.88 | Put | Bond Future | 10,875.6100 | 10.8756 | 11,674.0700 | 11.6741 | 7.342 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/08/2020 | | | Bond Future | 11.5033 | 78.3010 | 11.6379 | 77.4929 | 1.170 | 0.0000 | 0.0000 | 102,427 |
| 2020/07/07 | 2037 | 06/08/2020 | 9.87 | Call | Bond Future | 18.6200 | 0.0186 | 9.3600 | 0.0094 | (49.731) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/08/2020 | 9.87 | Put | Bond Future | 10,948.6400 | 10.9486 | 11,747.4600 | 11.7475 | 7.296 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/08/2020 | 9.88 | Call | Bond Future | 19.4100 | 0.0194 | 9.7900 | 0.0098 | (49.562) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/08/2020 | 9.86 | Call | Bond Future | 17.8600 | 0.0179 | 8.9500 | 0.0090 | (49.888) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/08/2020 | 9.86 | Put | Bond Future | 11,021.7800 | 11.0218 | 11,820.9500 | 11.8210 | 7.251 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 05/11/2020 | 10.18 | Call | Bond Future | 995.7000 | 0.9957 | 837.8900 | 0.8379 | (15.849) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 05/11/2020 | 10.17 | Put | Bond Future | 11,047.9100 | 11.0479 | 11,711.1000 | 11.7111 | 6.003 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 05/11/2020 | | | Bond Future | 11.7287 | 79.1304 | 11.8694 | 78.3108 | 1.200 | 0.0000 | 0.0000 | 276 |
| 2020/07/07 | 2037 | 05/11/2020 | 10.19 | Call | Bond Future | 1,006.9500 | 1.0069 | 847.7300 | 0.8477 | (15.812) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | 2037 | 05/11/2020 | 10.19 | Put | Bond Future | 10,928.8000 | 10.9288 | 11,589.1800 | 11.5892 | 6.043 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 05/11/2020 | 10.17 | Call | Bond Future | 984.5500 | 0.9845 | 828.1400 | 0.8281 | (15.886) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 05/11/2020 | 10.18 | Put | Bond Future | 10,988.2600 | 10.9883 | 11,650.0500 | 11.6501 | 6.023 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 13.73 | Call | Bond Future | 11,061.7500 | 11.0617 | 10,409.6100 | 10.4096 | (5.895) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.85 | Call | Bond Future | 2,643.3500 | 2.6433 | 2,361.6500 | 2.3616 | (10.657) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.35 | Call | Bond Future | 1,764.6100 | 1.7646 | 1,554.4100 | 1.5544 | (11.912) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.28 | Put | Bond Future | 12,254.1800 | 12.2542 | 12,883.2600 | 12.8833 | 5.134 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.27 | Call | Bond Future | 1,655.4000 | 1.6554 | 1,455.3200 | 1.4553 | (12.087) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | | | Bond Future | 11.9604 | 75.7966 | 12.1074 | 74.9662 | 1.230 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 11.97 | Put | Bond Future | 5,395.7700 | 5.3958 | 5,777.4200 | 5.7774 | 7.073 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 11.97 | Call | Bond Future | 5,450.4700 | 5.4505 | 5,001.7100 | 5.0017 | (8.233) | 0 | 0 | 300 |
| 2020/07/07 | 2037 | 04/02/2021 | 9.65 | Put | Bond Future | 16,103.2300 | 16.1032 | 16,803.2100 | 16.8032 | 4.347 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 9.65 | Call | Bond Future | 966.0200 | 0.9660 | 835.5900 | 0.8356 | (13.502) | 0 | 0 | 72 |
| 2020/07/07 | 2037 | 04/02/2021 | 11.90 | Call | Bond Future | 5,243.2600 | 5.2433 | 4,804.4400 | 4.8044 | (8.369) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 13.73 | Put | Bond Future | 1,944.0100 | 1.9440 | 2,122.2800 | 2.1223 | 9.170 | 0 | 0 | 300 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.85 | Put | Bond Future | 9,398.6200 | 9.3986 | 9,947.3300 | 9.9473 | 5.838 | 0 | 0 | 72 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.35 | Put | Bond Future | 11,865.3800 | 11.8654 | 12,485.5900 | 12.4856 | 5.227 | 0 | 0 | 72 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.28 | Call | Bond Future | 1,668.7800 | 1.6688 | 1,467.4500 | 1.4675 | (12.065) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.27 | Put | Bond Future | 12,310.3700 | 12.3104 | 12,940.7000 | 12.9407 | 5.120 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 11.90 | Put | Bond Future | 5,588.4200 | 5.5884 | 5,980.0100 | 5.9800 | 7.007 | 0 | 0 | 240 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.48 | Put | Bond Future | 11,164.1000 | 11.1641 | 11,767.3800 | 11.7674 | 5.404 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.48 | Call | Bond Future | 1,952.5700 | 1.9526 | 1,725.4400 | 1.7254 | (11.632) | 0 | 0 | 240 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.29 | Call | Bond Future | 1,682.2400 | 1.6822 | 1,479.6500 | 1.4797 | (12.043) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 04/02/2021 | 10.29 | Put | Bond Future | 12,198.1600 | 12.1982 | 12,825.9800 | 12.8260 | 5.147 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/05/2021 | 12.42 | Call | Bond Future | 6,276.8500 | 6.2768 | 5,797.2900 | 5.7973 | (7.640) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/05/2021 | | | Bond Future | 12.2002 | 76.6994 | 12.3539 | 75.8579 | 1.260 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2037 | 06/05/2021 | 12.42 | Put | Bond Future | 5,077.8500 | 5.0779 | 5,439.8100 | 5.4398 | 7.128 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/05/2021 | 12.43 | Call | Bond Future | 6,307.4600 | 6.3075 | 5,826.6200 | 5.8266 | (7.623) | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/05/2021 | 12.44 | Put | Bond Future | 5,031.5100 | 5.0315 | 5,390.9200 | 5.3909 | 7.143 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/05/2021 | 12.43 | Put | Bond Future | 5,054.6300 | 5.0546 | 5,415.3100 | 5.4153 | 7.136 | 0 | 0 | 0 |
| 2020/07/07 | 2037 | 06/05/2021 | 12.44 | Call | Bond Future | 6,338.1200 | 6.3381 | 5,856.0100 | 5.8560 | (7.607) | 0 | 0 | 0 |
| 2020/07/07 | 2038 | 06/08/2020 | | | Bond Future | 104.2632 | 104.2632 | 103.6112 | 103.6112 | (0.625) | 0.0000 | 0.0000 | 10,748 |
| 2020/07/07 | 2038 | 05/11/2020 | | | Bond Future | 105.3925 | 105.3925 | 104.7296 | 104.7296 | (0.629) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2038 | 04/02/2021 | | | Bond Future | 104.9503 | 104.9503 | 104.2778 | 104.2778 | (0.641) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2038 | 06/05/2021 | | | Bond Future | 106.2230 | 106.2230 | 105.5404 | 105.5404 | (0.643) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.03 | Call | Bond Future | 17.6000 | 0.0176 | 8.0700 | 0.0081 | (54.148) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.04 | Call | Bond Future | 18.3600 | 0.0184 | 8.4500 | 0.0085 | (53.976) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.02 | Put | Bond Future | 11,835.2900 | 11.8353 | 12,797.6000 | 12.7976 | 8.131 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.85 | Call | Bond Future | 373.0800 | 0.3731 | 235.0800 | 0.2351 | (36.989) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 11.26 | Put | Bond Future | 3,796.2600 | 3.7963 | 4,470.1200 | 4.4701 | 17.751 | 0 | 0 | 517 |
| 2020/07/07 | 2040 | 06/08/2020 | | | Bond Future | 11.6882 | 79.8062 | 11.8432 | 78.8348 | 1.326 | 0.0000 | 0.0000 | 56,198 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.04 | Put | Bond Future | 11,678.8000 | 11.6788 | 12,640.3700 | 12.6404 | 8.233 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.02 | Call | Bond Future | 16.8700 | 0.0169 | 7.7000 | 0.0077 | (54.357) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.03 | Put | Bond Future | 11,756.9800 | 11.7570 | 12,718.9300 | 12.7189 | 8.182 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.85 | Put | Bond Future | 5,982.3500 | 5.9824 | 6,815.8300 | 6.8158 | 13.932 | 0 | 0 | 12,496 |
| 2020/07/07 | 2040 | 06/08/2020 | 11.26 | Call | Bond Future | 1,008.3900 | 1.0084 | 710.7700 | 0.7108 | (29.514) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | 2040 | 06/08/2020 | 9.57 | Put | Bond Future | 15,491.9800 | 15.4920 | 16,462.2200 | 16.4622 | 6.263 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.79 | Put | Bond Future | 6,347.8200 | 6.3478 | 7,199.7800 | 7.1998 | 13.421 | 0 | 0 | 800 |
| 2020/07/07 | 2040 | 06/08/2020 | 9.57 | Call | Bond Future | 2.0000 | 0.0020 | 0.7600 | 0.0008 | (62.000) | 0 | 0 | 800 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.07 | Put | Bond Future | 11,445.1100 | 11.4451 | 12,405.4500 | 12.4055 | 8.391 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.07 | Call | Bond Future | 20.8300 | 0.0208 | 9.6900 | 0.0097 | (53.481) | 0 | 0 | 800 |
| 2020/07/07 | 2040 | 06/08/2020 | 10.79 | Call | Bond Future | 312.5900 | 0.3126 | 193.0700 | 0.1931 | (38.235) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 11.00 | Put | Bond Future | 8,062.2800 | 8.0623 | 8,731.4200 | 8.7314 | 8.300 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.23 | Call | Bond Future | 856.3900 | 0.8564 | 696.0100 | 0.6960 | (18.727) | 0 | 0 | 2,000 |
| 2020/07/07 | 2040 | 05/11/2020 | 11.70 | Put | Bond Future | 5,221.7500 | 5.2217 | 5,731.7500 | 5.7317 | 9.767 | 0 | 0 | 2,000 |
| 2020/07/07 | 2040 | 05/11/2020 | 9.50 | Call | Bond Future | 320.5400 | 0.3205 | 250.0200 | 0.2500 | (22.000) | 0 | 0 | 2,000 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.00 | Call | Bond Future | 642.6500 | 0.6427 | 515.8800 | 0.5159 | (19.726) | 0 | 0 | 2,230 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.30 | Call | Bond Future | 930.9700 | 0.9310 | 759.4100 | 0.7594 | (18.428) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | | | Bond Future | 11.9134 | 80.6515 | 12.0755 | 79.6668 | 1.361 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 9.73 | Put | Bond Future | 15,969.0200 | 15.9690 | 16,860.1500 | 16.8602 | 5.580 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 9.73 | Call | Bond Future | 447.0000 | 0.4470 | 353.4100 | 0.3534 | (20.937) | 0 | 0 | 2,000 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.23 | Put | Bond Future | 12,414.7300 | 12.4147 | 13,239.0700 | 13.2391 | 6.640 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.30 | Put | Bond Future | 11,955.4900 | 11.9555 | 12,768.6500 | 12.7687 | 6.802 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 11.00 | Call | Bond Future | 2,109.8100 | 2.1098 | 1,794.2300 | 1.7942 | (14.958) | 0 | 0 | 2,230 |
| 2020/07/07 | 2040 | 05/11/2020 | 11.70 | Call | Bond Future | 3,893.5500 | 3.8936 | 3,418.8300 | 3.4188 | (12.192) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 9.50 | Put | Bond Future | 17,758.5300 | 17.7585 | 18,672.7300 | 18.6727 | 5.148 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.00 | Put | Bond Future | 13,990.9200 | 13.9909 | 14,848.8700 | 14.8489 | 6.132 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.31 | Call | Bond Future | 942.0100 | 0.9420 | 768.8100 | 0.7688 | (18.386) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.32 | Put | Bond Future | 11,826.0700 | 11.8261 | 12,635.9400 | 12.6359 | 6.848 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 11.50 | Call | Bond Future | 3,329.6700 | 3.3297 | 2,899.9700 | 2.9000 | (12.905) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 11.50 | Put | Bond Future | 5,936.2500 | 5.9363 | 6,491.2700 | 6.4913 | 9.350 | 0 | 0 | 2,000 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.31 | Put | Bond Future | 11,890.6800 | 11.8907 | 12,702.2000 | 12.7022 | 6.825 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 05/11/2020 | 10.32 | Call | Bond Future | 953.1500 | 0.9531 | 778.3000 | 0.7783 | (18.344) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 9.49 | Call | Bond Future | 694.0900 | 0.6941 | 580.2800 | 0.5803 | (16.397) | 0 | 0 | 500 |
| 2020/07/07 | 2040 | 04/02/2021 | 9.57 | Put | Bond Future | 18,942.0800 | 18.9421 | 19,817.6800 | 19.8177 | 4.623 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.07 | Put | Bond Future | 15,375.4700 | 15.3755 | 16,192.1100 | 16.1921 | 5.311 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.42 | Put | Bond Future | 13,142.2200 | 13.1422 | 13,909.5900 | 13.9096 | 5.839 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | | | Bond Future | 12.1452 | 77.0852 | 12.3148 | 76.0877 | 1.396 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.07 | Call | Bond Future | 1,220.6100 | 1.2206 | 1,039.7200 | 1.0397 | (14.820) | 0 | 0 | 800 |
| 2020/07/07 | 2040 | 04/02/2021 | 11.74 | Call | Bond Future | 4,542.7200 | 4.5427 | 4,077.6800 | 4.0777 | (10.237) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 11.74 | Put | Bond Future | 7,015.0700 | 7.0151 | 7,547.5600 | 7.5476 | 7.591 | 0 | 0 | 800 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.41 | Call | Bond Future | 1,639.8500 | 1.6399 | 1,411.1800 | 1.4112 | (13.945) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.41 | Put | Bond Future | 13,203.0000 | 13.2030 | 13,971.8600 | 13.9719 | 5.823 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 9.49 | Put | Bond Future | 19,553.3500 | 19.5534 | 20,437.0700 | 20.4371 | 4.520 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 9.57 | Call | Bond Future | 753.9100 | 0.7539 | 631.9800 | 0.6320 | (16.173) | 0 | 0 | 800 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.42 | Call | Bond Future | 1,653.5300 | 1.6535 | 1,423.3700 | 1.4234 | (13.919) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.24 | Put | Bond Future | 14,263.5000 | 14.2635 | 15,056.9800 | 15.0570 | 5.563 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.24 | Call | Bond Future | 1,419.2300 | 1.4192 | 1,215.1800 | 1.2152 | (14.378) | 0 | 0 | 500 |
| 2020/07/07 | 2040 | 04/02/2021 | 11.57 | Call | Bond Future | 4,087.9000 | 4.0879 | 3,653.2500 | 3.6532 | (10.633) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 11.57 | Put | Bond Future | 7,636.3600 | 7.6364 | 8,199.2400 | 8.1992 | 7.371 | 0 | 0 | 500 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.40 | Call | Bond Future | 1,626.2500 | 1.6263 | 1,399.0600 | 1.3991 | (13.970) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 04/02/2021 | 10.40 | Put | Bond Future | 13,263.9600 | 13.2640 | 14,034.3000 | 14.0343 | 5.808 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/05/2021 | 12.44 | Put | Bond Future | 5,843.6700 | 5.8437 | 6,305.3200 | 6.3053 | 7.900 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/05/2021 | | | Bond Future | 12.3848 | 78.0034 | 12.5622 | 76.9928 | 1.433 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | 2040 | 06/05/2021 | 12.43 | Call | Bond Future | 6,129.8800 | 6.1299 | 5,582.4500 | 5.5825 | (8.931) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/05/2021 | 12.43 | Put | Bond Future | 5,870.1100 | 5.8701 | 6,333.3200 | 6.3333 | 7.891 | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/05/2021 | 12.44 | Call | Bond Future | 6,160.6800 | 6.1607 | 5,611.6900 | 5.6117 | (8.911) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/05/2021 | 12.42 | Call | Bond Future | 6,099.1300 | 6.0991 | 5,553.2700 | 5.5533 | (8.950) | 0 | 0 | 0 |
| 2020/07/07 | 2040 | 06/05/2021 | 12.42 | Put | Bond Future | 5,896.6600 | 5.8967 | 6,361.4400 | 6.3614 | 7.882 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.88 | Call | Bond Future | 5.4900 | 0.0055 | 2.3500 | 0.0024 | (57.195) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.98 | Call | Bond Future | 8.7700 | 0.0088 | 3.9100 | 0.0039 | (55.416) | 0 | 0 | 602 |
| 2020/07/07 | 2044 | 06/08/2020 | 11.09 | Put | Bond Future | 5,284.6400 | 5.2846 | 6,032.3200 | 6.0323 | 14.148 | 0 | 0 | 602 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.01 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 140 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.66 | Call | Bond Future | 1.8100 | 0.0018 | 0.7100 | 0.0007 | (60.773) | 0 | 0 | 140 |
| 2020/07/07 | 2044 | 06/08/2020 | | | Bond Future | 11.8118 | 76.1104 | 11.9618 | 75.1847 | 1.270 | 0.0000 | 0.0000 | 75,383 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.86 | Call | Bond Future | 4.9800 | 0.0050 | 2.1200 | 0.0021 | (57.430) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.86 | Put | Bond Future | 14,092.2200 | 14.0922 | 15,015.0900 | 15.0151 | 6.549 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.36 | Put | Bond Future | 18,413.7300 | 18.4137 | 19,339.2400 | 19.3392 | 5.026 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.36 | Call | Bond Future | 0.3300 | 0.0003 | 0.1100 | 0.0001 | (66.667) | 0 | 0 | 602 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.98 | Put | Bond Future | 13,106.3000 | 13.1063 | 14,027.1700 | 14.0272 | 7.026 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.88 | Put | Bond Future | 13,926.5200 | 13.9265 | 14,849.1100 | 14.8491 | 6.625 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 11.09 | Call | Bond Future | 541.0900 | 0.5411 | 363.0400 | 0.3630 | (32.906) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.01 | Put | Bond Future | 21,648.2100 | 21.6482 | 22,573.9200 | 22.5739 | 4.276 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.66 | Put | Bond Future | 15,779.5600 | 15.7796 | 16,704.1900 | 16.7042 | 5.860 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.87 | Call | Bond Future | 5.2300 | 0.0052 | 2.2300 | 0.0022 | (57.361) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 9.87 | Put | Bond Future | 14,009.3000 | 14.0093 | 14,932.0300 | 14.9320 | 6.587 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 10.93 | Call | Bond Future | 353.7400 | 0.3537 | 226.8300 | 0.2268 | (35.877) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/08/2020 | 10.93 | Put | Bond Future | 6,218.0400 | 6.2180 | 7,016.8600 | 7.0169 | 12.847 | 0 | 0 | 140 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.06 | Put | Bond Future | 8,353.5400 | 8.3535 | 8,996.9900 | 8.9970 | 7.703 | 0 | 0 | 525 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.43 | Call | Bond Future | 2,893.2100 | 2.8932 | 2,519.0300 | 2.5190 | (12.933) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.72 | Put | Bond Future | 16,989.1600 | 16.9892 | 17,848.5100 | 17.8485 | 5.058 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.97 | Call | Bond Future | 544.9000 | 0.5449 | 438.8800 | 0.4389 | (19.457) | 0 | 0 | 568 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.29 | Put | Bond Future | 20,574.7100 | 20.5747 | 21,468.5000 | 21.4685 | 4.344 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.96 | Put | Bond Future | 15,142.6300 | 15.1426 | 15,976.1800 | 15.9762 | 5.505 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.36 | Call | Bond Future | 892.7900 | 0.8928 | 733.8000 | 0.7338 | (17.808) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | | | Bond Future | 12.0334 | 76.9166 | 12.1905 | 75.9782 | 1.305 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.72 | Call | Bond Future | 384.3600 | 0.3844 | 305.3300 | 0.3053 | (20.561) | 0 | 0 | 1,815 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.97 | Put | Bond Future | 15,068.1700 | 15.0682 | 15,900.5300 | 15.9005 | 5.524 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.96 | Call | Bond Future | 537.6100 | 0.5376 | 432.7800 | 0.4328 | (19.499) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.38 | Call | Bond Future | 2,770.6100 | 2.7706 | 2,407.1400 | 2.4071 | (13.119) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.38 | Put | Bond Future | 6,906.8900 | 6.9069 | 7,481.8000 | 7.4818 | 8.324 | 0 | 0 | 568 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.34 | Call | Bond Future | 871.7200 | 0.8717 | 715.7600 | 0.7158 | (17.891) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.34 | Put | Bond Future | 12,455.3900 | 12.4554 | 13,237.8100 | 13.2378 | 6.282 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.06 | Call | Bond Future | 2,045.5100 | 2.0455 | 1,750.5800 | 1.7506 | (14.418) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.04 | Put | Bond Future | 14,552.5100 | 14.5525 | 15,376.3400 | 15.3763 | 5.661 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.17 | Put | Bond Future | 7,833.2600 | 7.8333 | 8,453.2100 | 8.4532 | 7.914 | 0 | 0 | 1,815 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.43 | Put | Bond Future | 6,699.1500 | 6.6991 | 7,263.3500 | 7.2634 | 8.422 | 0 | 0 | 1,815 |
| 2020/07/07 | 2044 | 05/11/2020 | 8.87 | Put | Bond Future | 24,407.4400 | 24.4074 | 25,322.5000 | 25.3225 | 3.749 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.29 | Call | Bond Future | 197.7100 | 0.1977 | 153.1200 | 0.1531 | (22.553) | 0 | 0 | 568 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.36 | Put | Bond Future | 12,322.1800 | 12.3222 | 13,101.5700 | 13.1016 | 6.325 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.04 | Call | Bond Future | 598.0400 | 0.5980 | 483.4900 | 0.4835 | (19.154) | 0 | 0 | 525 |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | 2044 | 05/11/2020 | 9.34 | Put | Bond Future | 20,139.9400 | 20.1399 | 21,030.4500 | 21.0305 | 4.422 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 9.34 | Call | Bond Future | 214.5400 | 0.2145 | 166.6700 | 0.1667 | (22.313) | 0 | 0 | 525 |
| 2020/07/07 | 2044 | 05/11/2020 | 11.17 | Call | Bond Future | 2,283.1800 | 2.2832 | 1,964.7500 | 1.9647 | (13.947) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 8.87 | Call | Bond Future | 94.8200 | 0.0948 | 71.5000 | 0.0715 | (24.594) | 0 | 0 | 1,815 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.02 | Put | Bond Future | 14,698.8400 | 14.6988 | 15,525.1500 | 15.5252 | 5.622 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.02 | Call | Bond Future | 582.4700 | 0.5825 | 470.4000 | 0.4704 | (19.240) | 0 | 0 | 1,815 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.35 | Call | Bond Future | 882.2100 | 0.8822 | 724.7300 | 0.7247 | (17.851) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 05/11/2020 | 10.35 | Put | Bond Future | 12,388.6800 | 12.3887 | 13,169.5800 | 13.1696 | 6.303 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.04 | Put | Bond Future | 16,374.7400 | 16.3747 | 17,167.0600 | 17.1671 | 4.839 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.37 | Call | Bond Future | 1,465.4600 | 1.4655 | 1,264.7600 | 1.2648 | (13.695) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.35 | Put | Bond Future | 14,283.4300 | 14.2834 | 15,036.0600 | 15.0361 | 5.269 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | | | Bond Future | 12.2617 | 73.4320 | 12.4262 | 72.4814 | 1.342 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.37 | Put | Bond Future | 14,154.7900 | 14.1548 | 14,904.6900 | 14.9047 | 5.298 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.35 | Call | Bond Future | 1,440.3900 | 1.4404 | 1,242.4200 | 1.2424 | (13.744) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.04 | Call | Bond Future | 1,089.4700 | 1.0895 | 931.1900 | 0.9312 | (14.528) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.84 | Call | Bond Future | 2,166.8900 | 2.1669 | 1,895.9900 | 1.8960 | (12.502) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.36 | Put | Bond Future | 14,219.0200 | 14.2190 | 14,970.2900 | 14.9703 | 5.284 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.84 | Put | Bond Future | 11,371.9000 | 11.3719 | 12,051.6000 | 12.0516 | 5.977 | 0 | 0 | 405 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.29 | Call | Bond Future | 1,367.0000 | 1.3670 | 1,177.0700 | 1.1771 | (13.894) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.29 | Put | Bond Future | 14,673.9400 | 14.6739 | 15,434.6100 | 15.4346 | 5.184 | 0 | 0 | 405 |
| 2020/07/07 | 2044 | 04/02/2021 | 9.66 | Put | Bond Future | 19,188.1600 | 19.1882 | 20,022.3400 | 20.0223 | 4.347 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 04/02/2021 | 9.66 | Call | Bond Future | 749.4000 | 0.7494 | 632.9800 | 0.6330 | (15.535) | 0 | 0 | 405 |
| 2020/07/07 | 2044 | 04/02/2021 | 10.36 | Call | Bond Future | 1,452.8900 | 1.4529 | 1,253.5600 | 1.2536 | (13.720) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/05/2021 | 12.43 | Put | Bond Future | 6,114.5400 | 6.1145 | 6,570.5700 | 6.5706 | 7.458 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/05/2021 | 12.44 | Call | Bond Future | 5,760.3700 | 5.7604 | 5,251.8000 | 5.2518 | (8.829) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/05/2021 | | | Bond Future | 12.4974 | 74.3067 | 12.6697 | 73.3436 | 1.379 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2044 | 06/05/2021 | 12.45 | Call | Bond Future | 5,789.3700 | 5.7894 | 5,279.3000 | 5.2793 | (8.810) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/05/2021 | 12.45 | Put | Bond Future | 6,058.4800 | 6.0585 | 6,511.5000 | 6.5115 | 7.477 | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/05/2021 | 12.43 | Call | Bond Future | 5,731.4100 | 5.7314 | 5,224.3500 | 5.2243 | (8.847) | 0 | 0 | 0 |
| 2020/07/07 | 2044 | 06/05/2021 | 12.44 | Put | Bond Future | 6,086.4500 | 6.0864 | 6,540.9700 | 6.5410 | 7.468 | 0 | 0 | 0 |
| 2020/07/07 | 2046 | 06/08/2020 | | | Bond Future | 93.6662 | 93.6662 | 93.6508 | 93.6508 | (0.016) | 0.0000 | 0.0000 | 16,357 |
| 2020/07/07 | 2046 | 05/11/2020 | | | Bond Future | 92.9161 | 92.9161 | 92.8970 | 92.8970 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2046 | 04/02/2021 | | | Bond Future | 94.0202 | 94.0202 | 93.9991 | 93.9991 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2046 | 06/05/2021 | | | Bond Future | 93.3725 | 93.3725 | 93.3497 | 93.3497 | (0.024) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2050 | 06/08/2020 | | | Bond Future | 93.7467 | 93.7467 | 92.8785 | 92.8785 | (0.926) | 0.0000 | 0.0000 | 17,165 |
| 2020/07/07 | 2050 | 05/11/2020 | | | Bond Future | 94.7619 | 94.7619 | 93.8809 | 93.8809 | (0.930) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2050 | 04/02/2021 | | | Bond Future | 93.9998 | 93.9998 | 93.1068 | 93.1068 | (0.950) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 2050 | 06/05/2021 | | | Bond Future | 95.1396 | 95.1396 | 94.2342 | 94.2342 | (0.952) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | AL37 | 06/08/2020 | | | Index Future | 725.1990 | 725.1990 | 721.6790 | 721.6790 | (0.485) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | AL37 | 05/11/2020 | | | Index Future | 732.9490 | 732.9490 | 729.3640 | 729.3640 | (0.489) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | AL37 | 04/02/2021 | | | Index Future | 741.4690 | 741.4690 | 737.8290 | 737.8290 | (0.491) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | AL37 | 06/05/2021 | | | Index Future | 750.2760 | 750.2760 | 746.5800 | 746.5800 | (0.493) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | AL7T | 06/08/2020 | | | Index Future | 789.7770 | 789.7770 | 783.1520 | 783.1520 | (0.839) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | AL7T | 05/11/2020 | | | Index Future | 798.2180 | 798.2180 | 791.4920 | 791.4920 | (0.843) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | AL7T | 04/02/2021 | | | Index Future | 807.4960 | 807.4960 | 800.6780 | 800.6780 | (0.844) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | AL7T | 06/05/2021 | | | Index Future | 817.0870 | 817.0870 | 810.1750 | 810.1750 | (0.846) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ALBI | 06/08/2020 | | | Index Future | 691.2220 | 691.2220 | 685.7020 | 685.7020 | (0.799) | 0.0000 | 0.0000 | 212 |
| 2020/07/07 | ALBI | 05/11/2020 | | | Index Future | 698.6100 | 698.6100 | 693.0040 | 693.0040 | (0.802) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ALBI | 04/02/2021 | | | Index Future | 706.7300 | 706.7300 | 701.0480 | 701.0480 | (0.804) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ALBI | 06/05/2021 | | | Index Future | 715.1240 | 715.1240 | 709.3620 | 709.3620 | (0.806) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C208 | 31/03/2021 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ES33 | 06/08/2020 | | | Bond Future | 12.2445 | 72.4678 | 12.3788 | 71.8066 | 1.097 | 0.0000 | 0.0000 | 350 |
| 2020/07/07 | ES33 | 05/11/2020 | | | Bond Future | 12.5212 | 69.4606 | 12.6620 | 68.7898 | 1.124 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ES33 | 04/02/2021 | | | Bond Future | 12.8066 | 70.2698 | 12.9540 | 69.5900 | 1.152 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ES33 | 06/05/2021 | | | Bond Future | 13.0966 | 67.3285 | 13.2511 | 66.6395 | 1.179 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ES42 | 06/08/2020 | | | Bond Future | 12.6352 | 72.0638 | 12.7546 | 71.4220 | 0.944 | 0.0000 | 0.0000 | 4,919 |
| 2020/07/07 | ES42 | 05/11/2020 | | | Bond Future | 12.9037 | 68.5687 | 13.0293 | 67.9175 | 0.974 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ES42 | 04/02/2021 | | | Bond Future | 13.1719 | 69.3684 | 13.3038 | 68.7085 | 1.002 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | ES42 | 06/05/2021 | | | Bond Future | 13.4557 | 65.9352 | 13.5946 | 65.2662 | 1.032 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | GOVI | 06/08/2020 | 728.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/08/2020 | 728.12 | Put | GOVI | 448,730.0000 | 44.8730 | 503,620.0000 | 50.3620 | 12.232 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/08/2020 | | | GOVI | 683.2470 | 683.2470 | 677.7580 | 677.7580 | (0.803) | 0.0000 | 0.0000 | 1,022 |
| 2020/07/07 | GOVI | 06/08/2020 | 728.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/08/2020 | 728.14 | Put | GOVI | 448,930.0000 | 44.8930 | 503,820.0000 | 50.3820 | 12.227 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/08/2020 | 728.13 | Put | GOVI | 448,830.0000 | 44.8830 | 503,720.0000 | 50.3720 | 12.230 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/08/2020 | 728.12 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | GOVI | 05/11/2020 | 737.84 | Put | GOVI | 472,910.0000 | 47.2910 | 528,640.0000 | 52.8640 | 11.784 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 05/11/2020 | 737.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 05/11/2020 | | | GOVI | 690.5490 | 690.5490 | 684.9760 | 684.9760 | (0.807) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | GOVI | 05/11/2020 | 737.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 05/11/2020 | 737.83 | Put | GOVI | 472,810.0000 | 47.2810 | 528,540.0000 | 52.8540 | 11.787 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 05/11/2020 | 737.85 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 05/11/2020 | 737.85 | Put | GOVI | 473,010.0000 | 47.3010 | 528,740.0000 | 52.8740 | 11.782 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 04/02/2021 | 750.96 | Put | GOVI | 523,840.0000 | 52.3840 | 580,340.0000 | 58.0340 | 10.786 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 04/02/2021 | | | GOVI | 698.5760 | 698.5760 | 692.9260 | 692.9260 | (0.809) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | GOVI | 04/02/2021 | 750.95 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 04/02/2021 | 750.95 | Put | GOVI | 523,740.0000 | 52.3740 | 580,240.0000 | 58.0240 | 10.788 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 04/02/2021 | 750.96 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 04/02/2021 | 750.94 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 04/02/2021 | 750.94 | Put | GOVI | 523,640.0000 | 52.3640 | 580,140.0000 | 58.0140 | 10.790 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/05/2021 | 678.67 | Call | GOVI | 282,040.0000 | 28.2040 | 224,740.0000 | 22.4740 | (20.316) | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/05/2021 | | | GOVI | 706.8740 | 706.8740 | 701.1440 | 701.1440 | (0.811) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | GOVI | 06/05/2021 | 678.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/05/2021 | 678.68 | Call | GOVI | 281,940.0000 | 28.1940 | 224,640.0000 | 22.4640 | (20.323) | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/05/2021 | 678.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/05/2021 | 678.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | GOVI | 06/05/2021 | 678.69 | Call | GOVI | 281,840.0000 | 28.1840 | 224,540.0000 | 22.4540 | (20.331) | 0 | 0 | 0 |
| 2020/07/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IGOV | 06/08/2020 | | | Index Future | 250.7080 | 250.7080 | 249.9470 | 249.9470 | (0.304) | 0.0000 | 0.0000 | 1,207 |
| 2020/07/07 | IGOV | 05/11/2020 | | | Index Future | 253.4500 | 253.4500 | 252.6700 | 252.6700 | (0.308) | 0.0000 | 0.0000 | 47 |
| 2020/07/07 | IGOV | 04/02/2021 | | | Index Future | 256.4570 | 256.4570 | 255.6640 | 255.6640 | (0.309) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IGOV | 06/05/2021 | | | Index Future | 259.5640 | 259.5640 | 258.7570 | 258.7570 | (0.311) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7600 | 98.7600 | 98.7600 | 98.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 17/12/2020 | | | Interest Rate Swap | 94.0300 | 94.0300 | 94.0300 | 94.0300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 16/03/2021 | | | Interest Rate Swap | 92.2500 | 92.2500 | 92.2700 | 92.2700 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.4000 | 90.4000 | 90.4300 | 90.4300 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.3700 | 89.3700 | 89.4000 | 89.4000 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.6500 | 90.6500 | 90.7000 | 90.7000 | 0.055 | 0.0000 | 0.0000 | 51 |
| 2020/07/07 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.0900 | 90.0900 | 90.1500 | 90.1500 | 0.067 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2000 | 90.2000 | 90.2900 | 90.2900 | 0.100 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.3700 | 93.3700 | 93.4800 | 93.4800 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 20/12/2022 | | | Interest Rate Swap | 93.9200 | 93.9200 | 94.0400 | 94.0400 | 0.128 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.3900 | 86.3900 | 86.5200 | 86.5200 | 0.150 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.0000 | 92.0000 | 92.1300 | 92.1300 | 0.141 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.8700 | 80.8700 | 81.0400 | 81.0400 | 0.210 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 77.5300 | 77.5300 | 77.6700 | 77.6700 | 0.181 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 76.0600 | 76.0600 | 76.1900 | 76.1900 | 0.171 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 78.1900 | 78.1900 | 78.3400 | 78.3400 | 0.192 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | IS10 | 21/12/2026 | | | Interest Rate Swap | 82.3100 | 82.3100 | 82.5100 | 82.5100 | 0.243 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 15/03/2027 | | | Interest Rate Swap | 80.9300 | 80.9300 | 81.1900 | 81.1900 | 0.321 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 21/06/2027 | | | Interest Rate Swap | 83.1000 | 83.1000 | 83.4000 | 83.4000 | 0.361 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 20/09/2027 | | | Interest Rate Swap | 88.9900 | 88.9900 | 89.2800 | 89.2800 | 0.326 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 20/12/2027 | | | Interest Rate Swap | 89.5000 | 89.5000 | 89.7400 | 89.7400 | 0.268 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 22/03/2028 | | | Interest Rate Swap | 82.6500 | 82.6500 | 82.8600 | 82.8600 | 0.254 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 20/06/2028 | | | Interest Rate Swap | 90.5400 | 90.5400 | 90.7300 | 90.7300 | 0.210 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 15/07/2020 | | | Jibar Tradeable Future | 3.8800 | 96.1200 | 3.8600 | 96.1400 | (0.515) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 19/08/2020 | | | Jibar Tradeable Future | 3.6400 | 96.3600 | 3.6600 | 96.3400 | 0.549 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 16/09/2020 | | | Jibar Tradeable Future | 3.6200 | 96.3800 | 3.6500 | 96.3500 | 0.829 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 21/10/2020 | | | Jibar Tradeable Future | 3.4600 | 96.5400 | 3.5100 | 96.4900 | 1.445 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 18/11/2020 | | | Jibar Tradeable Future | 3.4500 | 96.5500 | 3.4900 | 96.5100 | 1.159 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 15/12/2020 | | | Jibar Tradeable Future | 3.4300 | 96.5700 | 3.4900 | 96.5100 | 1.749 | 0.0000 | 0.0000 | 35 |
| 2020/07/07 | JBAF | 17/03/2021 | | | Jibar Tradeable Future | 3.4700 | 96.5300 | 3.5400 | 96.4600 | 2.017 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.6300 | 96.3700 | 3.7100 | 96.2900 | 2.204 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.6550 | 96.3450 | 3.7350 | 96.2650 | 2.189 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.9750 | 96.0250 | 4.0550 | 95.9450 | 2.013 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 3.9950 | 96.0050 | 4.0750 | 95.9250 | 2.003 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.5650 | 95.4350 | 4.5950 | 95.4050 | 0.657 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R023 | 06/08/2020 | 7.26 | Call | Bond Future | 5,275.9500 | 5.2760 | 5,187.3400 | 5.1873 | (1.680) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/08/2020 | | | Bond Future | 5.0465 | 109.8693 | 5.0825 | 109.7807 | 0.714 | 0.0000 | 0.0000 | 32,180 |
| 2020/07/07 | R023 | 06/08/2020 | 7.26 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/08/2020 | 7.27 | Call | Bond Future | 5,299.0300 | 5.2990 | 5,210.4200 | 5.2104 | (1.672) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/08/2020 | 7.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/08/2020 | 7.27 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/08/2020 | 7.28 | Call | Bond Future | 5,322.1000 | 5.3221 | 5,233.4900 | 5.2335 | (1.665) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 05/11/2020 | 7.46 | Put | Bond Future | 4.4600 | 0.0045 | 4.9500 | 0.0050 | 10.987 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 05/11/2020 | 7.47 | Put | Bond Future | 4.3200 | 0.0043 | 4.7900 | 0.0048 | 10.880 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 05/11/2020 | | | Bond Future | 5.1337 | 107.1256 | 5.1758 | 107.0320 | 0.820 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R023 | 05/11/2020 | 7.46 | Call | Bond Future | 5,023.2900 | 5.0233 | 4,930.1900 | 4.9302 | (1.853) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 05/11/2020 | 7.47 | Call | Bond Future | 5,044.0700 | 5.0441 | 4,950.9500 | 4.9510 | (1.846) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 05/11/2020 | 7.45 | Call | Bond Future | 5,002.5300 | 5.0025 | 4,909.4400 | 4.9094 | (1.861) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 05/11/2020 | 7.45 | Put | Bond Future | 4.6100 | 0.0046 | 5.1100 | 0.0051 | 10.846 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 04/02/2021 | 6.34 | Call | Bond Future | 2,493.7100 | 2.4937 | 2,413.8200 | 2.4138 | (3.204) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 04/02/2021 | 6.32 | Put | Bond Future | 265.1700 | 0.2652 | 282.1500 | 0.2821 | 6.403 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 04/02/2021 | | | Bond Future | 5.1975 | 108.3726 | 5.2461 | 108.2761 | 0.936 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R023 | 04/02/2021 | 6.34 | Put | Bond Future | 257.7500 | 0.2577 | 274.3400 | 0.2743 | 6.436 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 04/02/2021 | 6.32 | Call | Bond Future | 2,462.5200 | 2.4625 | 2,383.0200 | 2.3830 | (3.228) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 04/02/2021 | 6.33 | Put | Bond Future | 261.4400 | 0.2614 | 278.2200 | 0.2782 | 6.418 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 04/02/2021 | 6.33 | Call | Bond Future | 2,478.1000 | 2.4781 | 2,398.4000 | 2.3984 | (3.216) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/05/2021 | 7.58 | Call | Bond Future | 4,027.5200 | 4.0275 | 3,933.1600 | 3.9332 | (2.343) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/05/2021 | | | Bond Future | 5.2525 | 105.7508 | 5.3094 | 105.6514 | 1.082 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R023 | 06/05/2021 | 7.56 | Call | Bond Future | 3,996.1500 | 3.9962 | 3,901.9400 | 3.9019 | (2.358) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | R023 | 06/05/2021 | 7.56 | Put | Bond Future | 59.5100 | 0.0595 | 64.7100 | 0.0647 | 8.738 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/05/2021 | 7.58 | Put | Bond Future | 57.6200 | 0.0576 | 62.6700 | 0.0627 | 8.764 | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/05/2021 | 7.57 | Call | Bond Future | 4,011.8300 | 4.0118 | 3,917.5400 | 3.9175 | (2.350) | 0 | 0 | 0 |
| 2020/07/07 | R023 | 06/05/2021 | 7.57 | Put | Bond Future | 58.5600 | 0.0586 | 63.6800 | 0.0637 | 8.743 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 9.92 | Put | Bond Future | 8,842.9100 | 8.8429 | 9,643.7600 | 9.6438 | 9.056 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 10.45 | Put | Bond Future | 5,474.4700 | 5.4745 | 6,173.9100 | 6.1739 | 12.776 | 0 | 0 | 500 |
| 2020/07/07 | R035 | 06/08/2020 | 9.67 | Call | Bond Future | 20.3300 | 0.0203 | 10.1400 | 0.0101 | (50.123) | 0 | 0 | 500 |
| 2020/07/07 | R035 | 06/08/2020 | 9.00 | Put | Bond Future | 15,741.9300 | 15.7419 | 16,568.8500 | 16.5688 | 5.253 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | | | Bond Future | 11.2378 | 87.2284 | 11.3726 | 86.4010 | 1.199 | 0.0000 | 0.0000 | 100,851 |
| 2020/07/07 | R035 | 06/08/2020 | 9.92 | Call | Bond Future | 58.9400 | 0.0589 | 32.4000 | 0.0324 | (45.029) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 9.09 | Put | Bond Future | 15,028.9900 | 15.0290 | 15,855.6300 | 15.8556 | 5.500 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 9.09 | Call | Bond Future | 1.2500 | 0.0013 | 0.5000 | 0.0005 | (60.000) | 0 | 0 | 500 |
| 2020/07/07 | R035 | 06/08/2020 | 9.67 | Put | Bond Future | 10,623.0700 | 10.6231 | 11,440.2700 | 11.4403 | 7.693 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 9.00 | Call | Bond Future | 0.7600 | 0.0008 | 0.2900 | 0.0003 | (61.842) | 0 | 0 | 24,761 |
| 2020/07/07 | R035 | 06/08/2020 | 9.93 | Call | Bond Future | 61.3900 | 0.0614 | 33.8800 | 0.0339 | (44.812) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 9.91 | Put | Bond Future | 8,912.3100 | 8.9123 | 9,714.1000 | 9.7141 | 8.996 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 10.45 | Call | Bond Future | 380.1000 | 0.3801 | 252.1500 | 0.2521 | (33.662) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 9.93 | Put | Bond Future | 8,773.6700 | 8.7737 | 9,573.5500 | 9.5736 | 9.117 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 9.91 | Call | Bond Future | 56.5800 | 0.0566 | 30.9800 | 0.0310 | (45.246) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 8.75 | Put | Bond Future | 17,762.4100 | 17.7624 | 18,589.6900 | 18.5897 | 4.657 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/08/2020 | 8.75 | Call | Bond Future | 0.1700 | 0.0002 | 0.0600 | 0.0001 | (64.706) | 0 | 0 | 3,000 |
| 2020/07/07 | R035 | 05/11/2020 | 10.34 | Put | Bond Future | 8,774.0000 | 8.7740 | 9,387.4400 | 9.3874 | 6.992 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 05/11/2020 | | | Bond Future | 11.4697 | 83.6778 | 11.6106 | 82.8386 | 1.229 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R035 | 05/11/2020 | 10.33 | Call | Bond Future | 1,538.3500 | 1.5384 | 1,314.4400 | 1.3144 | (14.555) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 05/11/2020 | 10.33 | Put | Bond Future | 8,824.2900 | 8.8243 | 9,439.5900 | 9.4396 | 6.973 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 05/11/2020 | 10.34 | Call | Bond Future | 1,556.0600 | 1.5561 | 1,330.2900 | 1.3303 | (14.509) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 05/11/2020 | 10.32 | Call | Bond Future | 1,520.6000 | 1.5206 | 1,298.5700 | 1.2986 | (14.601) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 05/11/2020 | 10.32 | Put | Bond Future | 8,874.6200 | 8.8746 | 9,491.8000 | 9.4918 | 6.954 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 11.14 | Put | Bond Future | 7,214.8200 | 7.2148 | 7,698.6500 | 7.6987 | 6.706 | 0 | 0 | 650 |
| 2020/07/07 | R035 | 04/02/2021 | 10.04 | Put | Bond Future | 12,238.2600 | 12.2383 | 12,889.4100 | 12.8894 | 5.321 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 10.14 | Put | Bond Future | 11,682.2000 | 11.6822 | 12,320.2400 | 12.3202 | 5.462 | 0 | 0 | 650 |
| 2020/07/07 | R035 | 04/02/2021 | 10.05 | Call | Bond Future | 1,616.8900 | 1.6169 | 1,416.3800 | 1.4164 | (12.401) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | | | Bond Future | 11.7082 | 84.6522 | 11.8556 | 83.8018 | 1.259 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 10.06 | Call | Bond Future | 1,630.3700 | 1.6304 | 1,428.5600 | 1.4286 | (12.378) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 10.06 | Put | Bond Future | 12,125.8000 | 12.1258 | 12,774.3600 | 12.7744 | 5.349 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 10.14 | Call | Bond Future | 1,741.0700 | 1.7411 | 1,528.7400 | 1.5287 | (12.195) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 11.14 | Call | Bond Future | 3,807.0900 | 3.8071 | 3,440.5500 | 3.4406 | (9.628) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 10.04 | Call | Bond Future | 1,603.4900 | 1.6035 | 1,404.2700 | 1.4043 | (12.424) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 04/02/2021 | 10.05 | Put | Bond Future | 12,181.9500 | 12.1819 | 12,831.8100 | 12.8318 | 5.335 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 10.24 | Put | Bond Future | 12,360.7800 | 12.3608 | 13,010.0200 | 13.0100 | 5.252 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 12.35 | Put | Bond Future | 4,617.5700 | 4.6176 | 4,965.6600 | 4.9657 | 7.538 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 12.37 | Call | Bond Future | 6,916.1200 | 6.9161 | 6,399.7900 | 6.3998 | (7.466) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | | | Bond Future | 11.9458 | 81.1811 | 12.0998 | 80.3192 | 1.289 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 12.35 | Call | Bond Future | 6,850.6900 | 6.8507 | 6,336.9300 | 6.3369 | (7.499) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 12.37 | Put | Bond Future | 4,574.9500 | 4.5750 | 4,920.4700 | 4.9205 | 7.552 | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 10.24 | Call | Bond Future | 1,803.5000 | 1.8035 | 1,590.8900 | 1.5909 | (11.789) | 0 | 0 | 793 |
| 2020/07/07 | R035 | 06/05/2021 | 12.36 | Put | Bond Future | 4,596.3500 | 4.5963 | 4,943.1600 | 4.9432 | 7.545 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | R035 | 06/05/2021 | 12.02 | Call | Bond Future | 5,807.1300 | 5.8071 | 5,337.6400 | 5.3376 | (8.085) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 12.02 | Put | Bond Future | 5,389.9900 | 5.3900 | 5,782.3500 | 5.7824 | 7.279 | 0 | 0 | 793 |
| 2020/07/07 | R035 | 06/05/2021 | 11.32 | Call | Bond Future | 3,907.7700 | 3.9078 | 3,540.0800 | 3.5401 | (9.409) | 0 | 0 | 0 |
| 2020/07/07 | R035 | 06/05/2021 | 11.32 | Put | Bond Future | 7,558.9300 | 7.5589 | 8,053.0900 | 8.0531 | 6.537 | 0 | 0 | 793 |
| 2020/07/07 | R035 | 06/05/2021 | 12.36 | Call | Bond Future | 6,883.5200 | 6.8835 | 6,368.4800 | 6.3685 | (7.482) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 8.38 | Put | Bond Future | 325.5400 | 0.3255 | 425.9300 | 0.4259 | 30.838 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 7.45 | Call | Bond Future | 430.4700 | 0.4305 | 295.5800 | 0.2956 | (31.336) | 0 | 0 | 2,500 |
| 2020/07/07 | R186 | 06/08/2020 | 9.00 | Call | Bond Future | 6,012.9500 | 6.0129 | 5,469.7300 | 5.4697 | (9.034) | 0 | 0 | 900 |
| 2020/07/07 | R186 | 06/08/2020 | 8.00 | Call | Bond Future | 1,695.3300 | 1.6953 | 1,352.1900 | 1.3522 | (20.240) | 0 | 0 | 900 |
| 2020/07/07 | R186 | 06/08/2020 | 8.25 | Call | Bond Future | 2,611.7000 | 2.6117 | 2,185.7400 | 2.1857 | (16.310) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | | | Bond Future | 7.8419 | 114.5820 | 7.9472 | 114.0220 | 1.343 | 0.0000 | 0.0000 | 72,968 |
| 2020/07/07 | R186 | 06/08/2020 | 8.37 | Call | Bond Future | 3,107.9800 | 3.1080 | 2,650.6900 | 2.6507 | (14.713) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 8.37 | Put | Bond Future | 334.6200 | 0.3346 | 437.3600 | 0.4374 | 30.703 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 9.00 | Put | Bond Future | 43.0900 | 0.0431 | 59.9000 | 0.0599 | 39.011 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 8.38 | Call | Bond Future | 3,150.5800 | 3.1506 | 2,690.9400 | 2.6909 | (14.589) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 7.45 | Put | Bond Future | 2,546.2400 | 2.5462 | 2,971.3800 | 2.9714 | 16.697 | 0 | 0 | 2,500 |
| 2020/07/07 | R186 | 06/08/2020 | 8.00 | Put | Bond Future | 855.9700 | 0.8560 | 1,072.8600 | 1.0729 | 25.339 | 0 | 0 | 15,177 |
| 2020/07/07 | R186 | 06/08/2020 | 8.25 | Put | Bond Future | 460.9100 | 0.4609 | 594.9800 | 0.5950 | 29.088 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 8.36 | Call | Bond Future | 3,065.4700 | 3.0655 | 2,610.5700 | 2.6106 | (14.839) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/08/2020 | 8.36 | Put | Bond Future | 343.8200 | 0.3438 | 448.9500 | 0.4490 | 30.577 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 8.00 | Put | Bond Future | 2,797.2500 | 2.7973 | 3,079.6200 | 3.0796 | 10.095 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 8.65 | Call | Bond Future | 4,595.7900 | 4.5958 | 4,204.0500 | 4.2040 | (8.524) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 8.64 | Put | Bond Future | 1,511.2900 | 1.5113 | 1,691.1900 | 1.6912 | 11.904 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | | | Bond Future | 8.0319 | 115.7950 | 8.1440 | 115.2247 | 1.395 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 7.00 | Put | Bond Future | 6,240.3700 | 6.2404 | 6,684.8900 | 6.6849 | 7.123 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 7.00 | Call | Bond Future | 812.4400 | 0.8124 | 686.7200 | 0.6867 | (15.474) | 0 | 0 | 1,200 |
| 2020/07/07 | R186 | 05/11/2020 | 8.66 | Call | Bond Future | 4,630.0600 | 4.6301 | 4,236.9100 | 4.2369 | (8.491) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 8.66 | Put | Bond Future | 1,481.4600 | 1.4815 | 1,658.5500 | 1.6585 | 11.954 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 8.00 | Call | Bond Future | 2,634.3200 | 2.6343 | 2,346.4500 | 2.3465 | (10.928) | 0 | 0 | 1,200 |
| 2020/07/07 | R186 | 05/11/2020 | 7.84 | Put | Bond Future | 3,231.8300 | 3.2318 | 3,541.9000 | 3.5419 | 9.594 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 9.26 | Put | Bond Future | 765.8400 | 0.7658 | 870.2100 | 0.8702 | 13.628 | 0 | 0 | 3,500 |
| 2020/07/07 | R186 | 05/11/2020 | 8.65 | Put | Bond Future | 1,496.4300 | 1.4964 | 1,674.9300 | 1.6749 | 11.928 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 8.64 | Call | Bond Future | 4,561.3800 | 4.5614 | 4,171.0400 | 4.1710 | (8.557) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 7.84 | Call | Bond Future | 2,246.9000 | 2.2469 | 1,986.7300 | 1.9867 | (11.579) | 0 | 0 | 3,500 |
| 2020/07/07 | R186 | 05/11/2020 | 8.34 | Put | Bond Future | 2,027.3900 | 2.0274 | 2,252.7400 | 2.2527 | 11.115 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 05/11/2020 | 8.34 | Call | Bond Future | 3,586.1500 | 3.5862 | 3,241.2600 | 3.2413 | (9.617) | 0 | 0 | 3,500 |
| 2020/07/07 | R186 | 05/11/2020 | 9.26 | Call | Bond Future | 6,817.6000 | 6.8176 | 6,351.7300 | 6.3517 | (6.833) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 04/02/2021 | 8.15 | Call | Bond Future | 3,156.8600 | 3.1569 | 2,868.7100 | 2.8687 | (9.128) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 04/02/2021 | | | Bond Future | 8.2204 | 111.8600 | 8.3395 | 111.2813 | 1.448 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R186 | 04/02/2021 | 8.15 | Put | Bond Future | 3,500.9800 | 3.5010 | 3,791.5500 | 3.7915 | 8.300 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 04/02/2021 | 8.16 | Call | Bond Future | 3,181.2200 | 3.1812 | 2,891.7000 | 2.8917 | (9.101) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 04/02/2021 | 8.17 | Put | Bond Future | 3,451.5900 | 3.4516 | 3,739.4300 | 3.7394 | 8.339 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 04/02/2021 | 8.16 | Put | Bond Future | 3,476.3900 | 3.4764 | 3,765.5900 | 3.7656 | 8.319 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 04/02/2021 | 8.17 | Call | Bond Future | 3,205.3500 | 3.2054 | 2,914.4700 | 2.9145 | (9.075) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/05/2021 | 10.76 | Put | Bond Future | 531.6600 | 0.5317 | 599.4500 | 0.5995 | 12.751 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/05/2021 | 10.77 | Call | Bond Future | 10,789.7700 | 10.7898 | 10,269.5000 | 10.2695 | (4.822) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/05/2021 | | | Bond Future | 8.4224 | 113.1911 | 8.5491 | 112.6035 | 1.505 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | R186 | 06/05/2021 | 10.78 | Call | Bond Future | 10,825.4900 | 10.8255 | 10,304.6600 | 10.3047 | (4.811) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/05/2021 | 10.78 | Put | Bond Future | 520.9900 | 0.5210 | 587.6700 | 0.5877 | 12.799 | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/05/2021 | 10.76 | Call | Bond Future | 10,754.0800 | 10.7541 | 10,234.3600 | 10.2344 | (4.833) | 0 | 0 | 0 |
| 2020/07/07 | R186 | 06/05/2021 | 10.77 | Put | Bond Future | 526.3000 | 0.5263 | 593.5400 | 0.5935 | 12.776 | 0 | 0 | 0 |
| 2020/07/07 | R197 | 06/08/2020 | | | Bond Future | 306.7151 | 306.7151 | 306.5527 | 306.5527 | (0.053) | 0.0000 | 0.0000 | 2,591 |
| 2020/07/07 | R197 | 05/11/2020 | | | Bond Future | 310.0371 | 310.0371 | 309.8613 | 309.8613 | (0.057) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R197 | 04/02/2021 | | | Bond Future | 305.8751 | 305.8751 | 305.6923 | 305.6923 | (0.060) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R197 | 06/05/2021 | | | Bond Future | 309.5843 | 309.5843 | 309.3940 | 309.3940 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R202 | 06/08/2020 | | | Bond Future | 207.9257 | 207.9257 | 206.4997 | 206.4997 | (0.686) | 0.0000 | 0.0000 | 8,040 |
| 2020/07/07 | R202 | 05/11/2020 | | | Bond Future | 210.1778 | 210.1778 | 208.7285 | 208.7285 | (0.690) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R202 | 04/02/2021 | | | Bond Future | 208.5074 | 208.5074 | 207.0375 | 207.0375 | (0.705) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R202 | 06/05/2021 | | | Bond Future | 211.0356 | 211.0356 | 209.5441 | 209.5441 | (0.707) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R208 | 06/08/2020 | 5.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 06/08/2020 | | | Bond Future | 3.4855 | 104.4948 | 3.4846 | 104.4953 | (0.024) | 0.0000 | 0.0000 | 23,391 |
| 2020/07/07 | R208 | 06/08/2020 | 5.56 | Call | Bond Future | 1,301.3200 | 1.3013 | 1,301.8400 | 1.3018 | 0.040 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 06/08/2020 | 5.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 06/08/2020 | 5.57 | Call | Bond Future | 1,307.5200 | 1.3075 | 1,308.0400 | 1.3080 | 0.040 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 06/08/2020 | 5.55 | Call | Bond Future | 1,295.1200 | 1.2951 | 1,295.6400 | 1.2956 | 0.040 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 06/08/2020 | 5.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 05/11/2020 | 4.78 | Call | Bond Future | 709.1700 | 0.7092 | 705.8200 | 0.7058 | (0.472) | 0 | 0 | 0 |
| 2020/07/07 | R208 | 05/11/2020 | 4.77 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 05/11/2020 | | | Bond Future | 2.9507 | 102.2099 | 2.9593 | 102.2066 | 0.291 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R208 | 05/11/2020 | 4.79 | Call | Bond Future | 713.0200 | 0.7130 | 709.6700 | 0.7097 | (0.470) | 0 | 0 | 0 |
| 2020/07/07 | R208 | 05/11/2020 | 4.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 05/11/2020 | 4.78 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R208 | 05/11/2020 | 4.77 | Call | Bond Future | 705.3200 | 0.7053 | 701.9700 | 0.7020 | (0.475) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/08/2020 | 5.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/08/2020 | 5.55 | Put | Bond Future | 43,141.9700 | 43.1420 | 43,850.6300 | 43.8506 | 1.643 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/08/2020 | | | Bond Future | 11.1485 | 66.3912 | 11.2833 | 65.6825 | 1.209 | 0.0000 | 0.0000 | 59,966 |
| 2020/07/07 | R209 | 06/08/2020 | 5.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/08/2020 | 5.57 | Put | Bond Future | 42,925.1600 | 42.9252 | 43,633.8200 | 43.6338 | 1.651 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/08/2020 | 5.56 | Put | Bond Future | 43,033.4900 | 43.0335 | 43,742.1500 | 43.7422 | 1.647 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/08/2020 | 5.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 05/11/2020 | 10.02 | Call | Bond Future | 1,211.5100 | 1.2115 | 1,036.0500 | 1.0361 | (14.483) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 05/11/2020 | | | Bond Future | 11.3539 | 63.9541 | 11.4944 | 63.2355 | 1.237 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R209 | 05/11/2020 | 10.00 | Call | Bond Future | 1,185.9400 | 1.1859 | 1,013.2800 | 1.0133 | (14.559) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 05/11/2020 | 10.00 | Put | Bond Future | 8,777.3300 | 8.7773 | 9,323.3000 | 9.3233 | 6.220 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 05/11/2020 | 10.02 | Put | Bond Future | 8,681.3900 | 8.6814 | 9,224.5600 | 9.2246 | 6.257 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 05/11/2020 | 10.01 | Call | Bond Future | 1,198.6800 | 1.1987 | 1,024.6200 | 1.0246 | (14.521) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 05/11/2020 | 10.01 | Put | Bond Future | 8,729.2800 | 8.7293 | 9,273.8500 | 9.2738 | 6.238 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 04/02/2021 | 10.12 | Put | Bond Future | 9,745.3900 | 9.7454 | 10,264.7800 | 10.2648 | 5.330 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 04/02/2021 | | | Bond Future | 11.5594 | 64.6992 | 11.7055 | 63.9712 | 1.264 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R209 | 04/02/2021 | 10.11 | Call | Bond Future | 1,839.2400 | 1.8392 | 1,631.8400 | 1.6318 | (11.276) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 04/02/2021 | 10.11 | Put | Bond Future | 9,790.3300 | 9.7903 | 10,310.9500 | 10.3110 | 5.318 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | R209 | 04/02/2021 | 10.12 | Call | Bond Future | 1,854.0500 | 1.8541 | 1,645.4200 | 1.6454 | (11.253) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 04/02/2021 | 10.10 | Call | Bond Future | 1,824.5100 | 1.8245 | 1,618.3200 | 1.6183 | (11.301) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 04/02/2021 | 10.10 | Put | Bond Future | 9,835.4200 | 9.8354 | 10,357.2500 | 10.3572 | 5.306 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/05/2021 | 12.23 | Put | Bond Future | 4,039.6500 | 4.0396 | 4,328.2600 | 4.3283 | 7.144 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/05/2021 | 12.22 | Call | Bond Future | 6,199.6700 | 6.1997 | 5,751.6200 | 5.7516 | (7.227) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/05/2021 | | | Bond Future | 11.7706 | 62.3275 | 11.9227 | 61.5898 | 1.293 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R209 | 06/05/2021 | 12.23 | Call | Bond Future | 6,228.0300 | 6.2280 | 5,778.9400 | 5.7789 | (7.211) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/05/2021 | 12.22 | Put | Bond Future | 4,057.6900 | 4.0577 | 4,347.3400 | 4.3473 | 7.138 | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/05/2021 | 12.24 | Call | Bond Future | 6,256.4400 | 6.2564 | 5,806.3000 | 5.8063 | (7.195) | 0 | 0 | 0 |
| 2020/07/07 | R209 | 06/05/2021 | 12.24 | Put | Bond Future | 4,021.7000 | 4.0217 | 4,309.2600 | 4.3093 | 7.150 | 0 | 0 | 0 |
| 2020/07/07 | R210 | 06/08/2020 | | | Bond Future | 183.4514 | 183.4514 | 183.4184 | 183.4184 | (0.018) | 0.0000 | 0.0000 | 1,957 |
| 2020/07/07 | R210 | 05/11/2020 | | | Bond Future | 182.7633 | 182.7633 | 182.7231 | 182.7231 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R210 | 04/02/2021 | | | Bond Future | 184.9343 | 184.9343 | 184.8907 | 184.8907 | (0.024) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R210 | 06/05/2021 | | | Bond Future | 184.4665 | 184.4665 | 184.4191 | 184.4191 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R212 | 06/08/2020 | | | Bond Future | 165.7193 | 165.7193 | 165.6812 | 165.6812 | (0.023) | 0.0000 | 0.0000 | 7,044 |
| 2020/07/07 | R212 | 05/11/2020 | | | Bond Future | 167.5144 | 167.5144 | 167.4696 | 167.4696 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R212 | 04/02/2021 | | | Bond Future | 167.2096 | 167.2096 | 167.1614 | 167.1614 | (0.029) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R212 | 06/05/2021 | | | Bond Future | 169.2370 | 169.2370 | 169.1853 | 169.1853 | (0.031) | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R213 | 06/08/2020 | 9.31 | Call | Bond Future | 269.0300 | 0.2690 | 168.5100 | 0.1685 | (37.364) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/08/2020 | | | Bond Future | 10.0585 | 83.5217 | 10.1934 | 82.7777 | 1.342 | 0.0000 | 0.0000 | 17,142 |
| 2020/07/07 | R213 | 06/08/2020 | 9.29 | Call | Bond Future | 252.4000 | 0.2524 | 156.9900 | 0.1570 | (37.801) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/08/2020 | 9.29 | Put | Bond Future | 4,669.6700 | 4.6697 | 5,318.2600 | 5.3183 | 13.889 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/08/2020 | 9.31 | Put | Bond Future | 4,567.3400 | 4.5673 | 5,210.8200 | 5.2108 | 14.089 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/08/2020 | 9.30 | Call | Bond Future | 260.5900 | 0.2606 | 162.6500 | 0.1627 | (37.584) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/08/2020 | 9.30 | Put | Bond Future | 4,618.3500 | 4.6183 | 5,264.4100 | 5.2644 | 13.989 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 05/11/2020 | 9.60 | Put | Bond Future | 5,690.2800 | 5.6903 | 6,174.2200 | 6.1742 | 8.505 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 05/11/2020 | 9.59 | Call | Bond Future | 1,971.4100 | 1.9714 | 1,702.3700 | 1.7024 | (13.647) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 05/11/2020 | | | Bond Future | 10.2663 | 80.8771 | 10.4073 | 80.1222 | 1.373 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R213 | 05/11/2020 | 9.60 | Call | Bond Future | 1,990.9900 | 1.9910 | 1,720.1000 | 1.7201 | (13.606) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 05/11/2020 | 9.59 | Put | Bond Future | 5,727.9300 | 5.7279 | 6,213.7200 | 6.2137 | 8.481 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 05/11/2020 | 9.61 | Call | Bond Future | 2,010.6900 | 2.0107 | 1,737.9500 | 1.7379 | (13.564) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 05/11/2020 | 9.61 | Put | Bond Future | 5,652.8000 | 5.6528 | 6,134.8900 | 6.1349 | 8.528 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 04/02/2021 | 9.40 | Call | Bond Future | 2,085.7600 | 2.0858 | 1,841.7800 | 1.8418 | (11.697) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 04/02/2021 | 9.39 | Put | Bond Future | 8,040.7300 | 8.0407 | 8,563.2100 | 8.5632 | 6.498 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 04/02/2021 | | | Bond Future | 10.4784 | 81.8187 | 10.6257 | 81.0537 | 1.405 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R213 | 04/02/2021 | 9.41 | Call | Bond Future | 2,103.1800 | 2.1032 | 1,857.7600 | 1.8578 | (11.669) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 04/02/2021 | 9.41 | Put | Bond Future | 7,960.4800 | 7.9605 | 8,480.0800 | 8.4801 | 6.527 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 04/02/2021 | 9.40 | Put | Bond Future | 8,000.5300 | 8.0005 | 8,521.5700 | 8.5216 | 6.513 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 04/02/2021 | 9.39 | Call | Bond Future | 2,068.4300 | 2.0684 | 1,825.8900 | 1.8259 | (11.726) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/05/2021 | 11.91 | Put | Bond Future | 2,270.4000 | 2.2704 | 2,489.3000 | 2.4893 | 9.641 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/05/2021 | | | Bond Future | 10.6908 | 79.2597 | 10.8445 | 78.4843 | 1.438 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R213 | 06/05/2021 | 11.90 | Call | Bond Future | 8,119.1800 | 8.1192 | 7,563.7100 | 7.5637 | (6.841) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/05/2021 | 11.90 | Put | Bond Future | 2,285.7100 | 2.2857 | 2,505.6800 | 2.5057 | 9.624 | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/05/2021 | 11.91 | Call | Bond Future | 8,149.6500 | 8.1497 | 7,593.1100 | 7.5931 | (6.829) | 0 | 0 | 0 |
| 2020/07/07 | R213 | 06/05/2021 | 11.89 | Call | Bond Future | 8,088.7400 | 8.0887 | 7,534.3500 | 7.5343 | (6.854) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | R213 | 06/05/2021 | 11.89 | Put | Bond Future | 2,301.0900 | 2.3011 | 2,522.1400 | 2.5221 | 9.606 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/08/2020 | 9.98 | Put | Bond Future | 8,528.1600 | 8.5282 | 9,144.1200 | 9.1441 | 7.223 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/08/2020 | 9.97 | Call | Bond Future | 40.2200 | 0.0402 | 23.3600 | 0.0234 | (41.919) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/08/2020 | | | Bond Future | 11.4119 | 64.2648 | 11.5316 | 63.6314 | 1.049 | 0.0000 | 0.0000 | 19,898 |
| 2020/07/07 | R214 | 06/08/2020 | 9.98 | Call | Bond Future | 41.7400 | 0.0417 | 24.3100 | 0.0243 | (41.759) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/08/2020 | 9.97 | Put | Bond Future | 8,592.3600 | 8.5924 | 9,208.8900 | 9.2089 | 7.175 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/08/2020 | 9.99 | Call | Bond Future | 43.3100 | 0.0433 | 25.3000 | 0.0253 | (41.584) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/08/2020 | 9.99 | Put | Bond Future | 8,464.1100 | 8.4641 | 9,079.4900 | 9.0795 | 7.270 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 05/11/2020 | 10.26 | Put | Bond Future | 8,988.4000 | 8.9884 | 9,471.1700 | 9.4712 | 5.371 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 05/11/2020 | | | Bond Future | 11.6142 | 61.6684 | 11.7391 | 61.0259 | 1.076 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R214 | 05/11/2020 | 10.25 | Call | Bond Future | 1,229.2500 | 1.2292 | 1,070.8600 | 1.0709 | (12.885) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 05/11/2020 | 10.25 | Put | Bond Future | 9,038.0600 | 9.0381 | 9,522.1100 | 9.5221 | 5.356 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 05/11/2020 | 10.26 | Call | Bond Future | 1,242.5800 | 1.2426 | 1,082.9100 | 1.0829 | (12.850) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 05/11/2020 | 10.24 | Call | Bond Future | 1,217.0000 | 1.2170 | 1,059.8300 | 1.0598 | (12.915) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 05/11/2020 | 10.24 | Put | Bond Future | 9,088.9000 | 9.0889 | 9,574.1700 | 9.5742 | 5.339 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 04/02/2021 | 10.33 | Call | Bond Future | 1,870.3900 | 1.8704 | 1,683.7900 | 1.6838 | (9.977) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 04/02/2021 | | | Bond Future | 11.8210 | 62.3865 | 11.9513 | 61.7356 | 1.103 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R214 | 04/02/2021 | 10.31 | Call | Bond Future | 1,840.2700 | 1.8403 | 1,655.8600 | 1.6559 | (10.021) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 04/02/2021 | 10.31 | Put | Bond Future | 10,322.9300 | 10.3229 | 10,789.4100 | 10.7894 | 4.519 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 04/02/2021 | 10.33 | Put | Bond Future | 10,228.4300 | 10.2284 | 10,692.7200 | 10.6927 | 4.539 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 04/02/2021 | 10.32 | Call | Bond Future | 1,855.2900 | 1.8553 | 1,669.7900 | 1.6698 | (9.998) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 04/02/2021 | 10.32 | Put | Bond Future | 10,275.6000 | 10.2756 | 10,740.9900 | 10.7410 | 4.529 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/05/2021 | 12.26 | Call | Bond Future | 5,733.0200 | 5.7330 | 5,350.0000 | 5.3500 | (6.681) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/05/2021 | 12.25 | Put | Bond Future | 4,622.6600 | 4.6227 | 4,900.2700 | 4.9003 | 6.005 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/05/2021 | | | Bond Future | 12.0256 | 59.8488 | 12.1615 | 59.1891 | 1.130 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R214 | 06/05/2021 | 12.27 | Call | Bond Future | 5,760.4300 | 5.7604 | 5,376.4400 | 5.3764 | (6.666) | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/05/2021 | 12.27 | Put | Bond Future | 4,582.4900 | 4.5825 | 4,858.1500 | 4.8581 | 6.016 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/05/2021 | 12.26 | Put | Bond Future | 4,602.5200 | 4.6025 | 4,879.1500 | 4.8792 | 6.010 | 0 | 0 | 0 |
| 2020/07/07 | R214 | 06/05/2021 | 12.25 | Call | Bond Future | 5,705.6500 | 5.7057 | 5,323.6100 | 5.3236 | (6.696) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 10.20 | Call | Bond Future | 27.7300 | 0.0277 | 13.8800 | 0.0139 | (49.946) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 11.80 | Call | Bond Future | 2,409.5400 | 2.4095 | 1,911.0000 | 1.9110 | (20.690) | 0 | 0 | 470 |
| 2020/07/07 | R248 | 06/08/2020 | 12.75 | Call | Bond Future | 6,369.9500 | 6.3700 | 5,576.0400 | 5.5760 | (12.463) | 0 | 0 | 814 |
| 2020/07/07 | R248 | 06/08/2020 | 10.35 | Call | Bond Future | 53.0400 | 0.0530 | 28.2200 | 0.0282 | (46.795) | 0 | 0 | 640 |
| 2020/07/07 | R248 | 06/08/2020 | 11.85 | Put | Bond Future | 1,913.7000 | 1.9137 | 2,307.1100 | 2.3071 | 20.558 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 9.00 | Put | Bond Future | 21,861.4200 | 21.8614 | 22,774.1500 | 22.7741 | 4.175 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | | | Bond Future | 11.7433 | 79.5232 | 11.8885 | 78.6105 | 1.236 | 0.0000 | 0.0000 | 110,885 |
| 2020/07/07 | R248 | 06/08/2020 | 10.18 | Call | Bond Future | 25.5300 | 0.0255 | 12.6800 | 0.0127 | (50.333) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 10.18 | Put | Bond Future | 11,281.6900 | 11.2817 | 12,181.5900 | 12.1816 | 7.977 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 10.35 | Put | Bond Future | 9,945.1200 | 9.9451 | 10,833.0500 | 10.8331 | 8.928 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 11.85 | Call | Bond Future | 2,586.4100 | 2.5864 | 2,067.0700 | 2.0671 | (20.080) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 11.15 | Put | Bond Future | 4,681.0800 | 4.6811 | 5,373.2800 | 5.3733 | 14.787 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 11.15 | Call | Bond Future | 731.2500 | 0.7313 | 510.7000 | 0.5107 | (30.161) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 10.85 | Put | Bond Future | 6,422.9500 | 6.4229 | 7,216.8600 | 7.2169 | 12.361 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 10.85 | Call | Bond Future | 332.8200 | 0.3328 | 213.9800 | 0.2140 | (35.707) | 0 | 0 | 640 |
| 2020/07/07 | R248 | 06/08/2020 | 9.25 | Put | Bond Future | 19,435.6200 | 19.4356 | 20,348.2400 | 20.3482 | 4.696 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 9.25 | Call | Bond Future | 0.1900 | 0.0002 | 0.0600 | 0.0001 | (68.421) | 0 | 0 | 20,640 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/07/07 | R248 | 06/08/2020 | 10.20 | Put | Bond Future | 11,121.4500 | 11.1214 | 12,020.3500 | 12.0204 | 8.083 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 11.80 | Put | Bond Future | 2,050.8200 | 2.0508 | 2,465.0300 | 2.4650 | 20.197 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 12.75 | Put | Bond Future | 428.6700 | 0.4287 | 547.5100 | 0.5475 | 27.723 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 9.00 | Call | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 3,000 |
| 2020/07/07 | R248 | 06/08/2020 | 10.19 | Call | Bond Future | 26.6100 | 0.0266 | 13.2700 | 0.0133 | (50.132) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 10.19 | Put | Bond Future | 11,201.4900 | 11.2015 | 12,100.9000 | 12.1009 | 8.029 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 12.25 | Put | Bond Future | 1,075.0700 | 1.0751 | 1,323.3600 | 1.3234 | 23.095 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 12.25 | Call | Bond Future | 4,176.4300 | 4.1764 | 3,511.9700 | 3.5120 | (15.910) | 0 | 0 | 814 |
| 2020/07/07 | R248 | 06/08/2020 | 11.10 | Put | Bond Future | 4,950.2300 | 4.9502 | 5,661.2300 | 5.6612 | 14.363 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/08/2020 | 11.10 | Call | Bond Future | 650.6600 | 0.6507 | 448.9100 | 0.4489 | (31.007) | 0 | 0 | 470 |
| 2020/07/07 | R248 | 05/11/2020 | 10.02 | Put | Bond Future | 14,547.2900 | 14.5473 | 15,358.0600 | 15.3581 | 5.573 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 05/11/2020 | 10.03 | Call | Bond Future | 615.3700 | 0.6154 | 499.6200 | 0.4996 | (18.810) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 05/11/2020 | | | Bond Future | 11.9629 | 75.9541 | 12.1151 | 75.0288 | 1.272 | 0.0000 | 0.0000 | 250 |
| 2020/07/07 | R248 | 05/11/2020 | 11.00 | Put | Bond Future | 8,415.7200 | 8.4157 | 9,050.8300 | 9.0508 | 7.547 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 05/11/2020 | 11.00 | Call | Bond Future | 2,036.9900 | 2.0370 | 1,746.8500 | 1.7469 | (14.244) | 0 | 0 | 800 |
| 2020/07/07 | R248 | 05/11/2020 | 10.00 | Put | Bond Future | 14,698.2000 | 14.6982 | 15,511.5100 | 15.5115 | 5.533 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 05/11/2020 | 10.00 | Call | Bond Future | 590.9500 | 0.5909 | 479.0100 | 0.4790 | (18.942) | 0 | 0 | 800 |
| 2020/07/07 | R248 | 05/11/2020 | 10.04 | Call | Bond Future | 623.6800 | 0.6237 | 506.6300 | 0.5066 | (18.768) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 05/11/2020 | 10.04 | Put | Bond Future | 14,397.2500 | 14.3972 | 15,205.4500 | 15.2055 | 5.614 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 05/11/2020 | 10.02 | Call | Bond Future | 607.1500 | 0.6072 | 492.6700 | 0.4927 | (18.855) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 05/11/2020 | 10.03 | Put | Bond Future | 14,472.1500 | 14.4721 | 15,281.6500 | 15.2816 | 5.594 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 04/02/2021 | 10.46 | Call | Bond Future | 1,642.9300 | 1.6429 | 1,427.7500 | 1.4278 | (13.097) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 04/02/2021 | 10.47 | Put | Bond Future | 13,334.6500 | 13.3346 | 14,055.3400 | 14.0553 | 5.405 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 04/02/2021 | | | Bond Future | 12.1890 | 76.8387 | 12.3486 | 75.9014 | 1.309 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R248 | 04/02/2021 | 10.46 | Put | Bond Future | 13,398.0500 | 13.3981 | 14,120.1800 | 14.1202 | 5.390 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 04/02/2021 | 10.47 | Call | Bond Future | 1,657.0500 | 1.6571 | 1,440.4300 | 1.4404 | (13.073) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 04/02/2021 | 10.48 | Call | Bond Future | 1,671.2500 | 1.6713 | 1,453.1900 | 1.4532 | (13.048) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 04/02/2021 | 10.48 | Put | Bond Future | 13,271.4600 | 13.2715 | 13,990.7100 | 13.9907 | 5.420 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/05/2021 | 12.36 | Call | Bond Future | 5,887.6400 | 5.8876 | 5,383.5800 | 5.3836 | (8.561) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/05/2021 | | | Bond Future | 12.4136 | 73.3377 | 12.5807 | 72.3881 | 1.347 | 0.0000 | 0.0000 | 0 |
| 2020/07/07 | R248 | 06/05/2021 | 12.34 | Call | Bond Future | 5,827.2300 | 5.8272 | 5,326.1500 | 5.3262 | (8.599) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/05/2021 | 12.34 | Put | Bond Future | 6,252.4900 | 6.2525 | 6,701.0400 | 6.7010 | 7.174 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/05/2021 | 12.36 | Put | Bond Future | 6,196.8100 | 6.1968 | 6,642.3800 | 6.6424 | 7.190 | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/05/2021 | 12.35 | Call | Bond Future | 5,857.5500 | 5.8575 | 5,354.9700 | 5.3550 | (8.580) | 0 | 0 | 0 |
| 2020/07/07 | R248 | 06/05/2021 | 12.35 | Put | Bond Future | 6,224.7200 | 6.2247 | 6,671.7700 | 6.6718 | 7.182 | 0 | 0 | 0 |

Total

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