



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2020 TO 31/08/2020

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>ClosingPrice | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/08/31 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                       | 100.0000                      | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 2025             | 05/11/2020 |     | Bond Future        | 142.8961                       | 142.8961                      | 142.9767                 | 142.9767           | 0.056                | 0.0000       | 0.0000         | 4,141         |
| 2020/08/31 | 2025             | 04/02/2021 |     | Bond Future        | 142.9042                       | 142.9042                      | 142.9851                 | 142.9851           | 0.057                | 0.0000       | 0.0000         | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | 2025             | 06/05/2021 |        |      | Bond Future | 144.4527                    | 144.4527                    | 144.5342              | 144.5342        | 0.056             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2025             | 05/08/2021 |        |      | Bond Future | 144.5344                    | 144.5344                    | 144.6168              | 144.6168        | 0.057             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2029             | 05/11/2020 |        |      | Bond Future | 102.0931                    | 102.0931                    | 102.3092              | 102.3092        | 0.212             | 0.0000       | 0.0000      | 5,004         |
| 2020/08/31 | 2029             | 04/02/2021 |        |      | Bond Future | 103.1671                    | 103.1671                    | 103.3850              | 103.3850        | 0.211             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2029             | 06/05/2021 |        |      | Bond Future | 103.1558                    | 103.1558                    | 103.3759              | 103.3759        | 0.213             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2029             | 05/08/2021 |        |      | Bond Future | 104.2973                    | 104.2973                    | 104.5198              | 104.5198        | 0.213             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.39   | Put  | Bond Future | 2,623.1900                  | 2.6232                      | 2,268.2300            | 2.2682          | (13.532)          | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.38   | Call | Bond Future | 2,192.6400                  | 2.1926                      | 2,056.8300            | 2.0568          | (6.194)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.99   | Put  | Bond Future | 1,260.3500                  | 1.2603                      | 987.7900              | 0.9878          | (21.626)          | 0            | 0           | 5,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 8.10   | Put  | Bond Future | 8,456.7000                  | 8.4567                      | 8,163.2000            | 8.1632          | (3.471)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 8.73   | Call | Bond Future | 823.7200                    | 0.8237                      | 687.5300              | 0.6875          | (16.534)          | 0            | 0           | 3,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 10.06  | Put  | Bond Future | 1,152.6700                  | 1.1527                      | 892.0000              | 0.8920          | (22.614)          | 0            | 0           | 1,000         |
| 2020/08/31 | 2030             | 05/11/2020 |        |      | Bond Future | 9.4604                      | 93.3391                     | 9.4219                | 93.5590         | (0.407)           | 0.0000       | 0.0000      | 92,112        |
| 2020/08/31 | 2030             | 05/11/2020 | 9.99   | Call | Bond Future | 4,219.8300                  | 4.2198                      | 4,167.2100            | 4.1672          | (1.247)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 8.85   | Put  | Bond Future | 4,587.3000                  | 4.5873                      | 4,224.0200            | 4.2240          | (7.919)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 8.85   | Call | Bond Future | 1,013.6100                  | 1.0136                      | 870.2700              | 0.8703          | (14.142)          | 0            | 0           | 3,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 9.61   | Call | Bond Future | 2,874.4900                  | 2.8745                      | 2,762.5100            | 2.7625          | (3.896)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.61   | Put  | Bond Future | 2,025.4700                  | 2.0255                      | 1,693.5500            | 1.6935          | (16.387)          | 0            | 0           | 3,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 8.34   | Put  | Bond Future | 7,094.0000                  | 7.0940                      | 6,775.6100            | 6.7756          | (4.488)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 8.34   | Call | Bond Future | 393.7900                    | 0.3938                      | 295.3400              | 0.2953          | (25.001)          | 0            | 0           | 1,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 9.04   | Put  | Bond Future | 3,814.1800                  | 3.8142                      | 3,446.1900            | 3.4462          | (9.648)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.04   | Call | Bond Future | 1,372.1300                  | 1.3721                      | 1,224.0800            | 1.2241          | (10.790)          | 0            | 0           | 1,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 9.39   | Call | Bond Future | 2,220.1300                  | 2.2201                      | 2,085.1100            | 2.0851          | (6.082)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.38   | Put  | Bond Future | 2,653.1500                  | 2.6531                      | 2,297.4000            | 2.2974          | (13.409)          | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 8.36   | Put  | Bond Future | 6,984.7700                  | 6.9848                      | 6,664.3000            | 6.6643          | (4.588)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.86   | Put  | Bond Future | 1,486.7200                  | 1.4867                      | 1,191.9800            | 1.1920          | (19.825)          | 0            | 0           | 14,160        |
| 2020/08/31 | 2030             | 05/11/2020 | 8.10   | Call | Bond Future | 239.0100                    | 0.2390                      | 165.4500              | 0.1655          | (30.777)          | 0            | 0           | 3,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 8.73   | Put  | Bond Future | 5,121.2900                  | 5.1213                      | 4,765.1600            | 4.7652          | (6.954)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.23   | Put  | Bond Future | 3,131.9100                  | 3.1319                      | 2,767.1700            | 2.7672          | (11.646)          | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 10.06  | Call | Bond Future | 4,493.8500                  | 4.4938                      | 4,453.1200            | 4.4531          | (0.906)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 10.37  | Put  | Bond Future | 769.6700                    | 0.7697                      | 561.9200              | 0.5619          | (26.992)          | 0            | 0           | 8,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 9.40   | Call | Bond Future | 2,247.8100                  | 2.2478                      | 2,113.6100            | 2.1136          | (5.970)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.40   | Put  | Bond Future | 2,593.4700                  | 2.5935                      | 2,239.3300            | 2.2393          | (13.655)          | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.65   | Call | Bond Future | 3,003.4200                  | 3.0034                      | 2,896.6700            | 2.8967          | (3.554)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.65   | Put  | Bond Future | 1,929.1600                  | 1.9292                      | 1,602.4700            | 1.6025          | (16.934)          | 0            | 0           | 2,500         |
| 2020/08/31 | 2030             | 05/11/2020 | 8.36   | Call | Bond Future | 409.6600                    | 0.4097                      | 309.1300              | 0.3091          | (24.540)          | 0            | 0           | 14,160        |
| 2020/08/31 | 2030             | 05/11/2020 | 8.86   | Put  | Bond Future | 4,544.4000                  | 4.5444                      | 4,180.6200            | 4.1806          | (8.005)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 8.86   | Call | Bond Future | 1,030.7100                  | 1.0307                      | 886.8700              | 0.8869          | (13.955)          | 0            | 0           | 14,160        |
| 2020/08/31 | 2030             | 05/11/2020 | 9.86   | Call | Bond Future | 3,731.5400                  | 3.7315                      | 3,656.7400            | 3.6567          | (2.005)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.23   | Call | Bond Future | 1,803.9900                  | 1.8040                      | 1,659.1900            | 1.6592          | (8.027)           | 0            | 0           | 3,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 10.47  | Call | Bond Future | 6,207.8200                  | 6.2078                      | 6,236.4300            | 6.2364          | 0.461             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 10.47  | Put  | Bond Future | 673.9900                    | 0.6740                      | 482.6600              | 0.4827          | (28.388)          | 0            | 0           | 3,000         |
| 2020/08/31 | 2030             | 05/11/2020 | 8.53   | Put  | Bond Future | 6,088.1000                  | 6.0881                      | 5,750.4100            | 5.7504          | (5.547)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 8.53   | Call | Bond Future | 568.0600                    | 0.5681                      | 450.3100              | 0.4503          | (20.728)          | 0            | 0           | 15,414        |
| 2020/08/31 | 2030             | 05/11/2020 | 9.03   | Put  | Bond Future | 3,852.6500                  | 3.8526                      | 3,484.7400            | 3.4847          | (9.550)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/11/2020 | 9.03   | Call | Bond Future | 1,351.4800                  | 1.3515                      | 1,203.5100            | 1.2035          | (10.949)          | 0            | 0           | 15,414        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | 2030             | 05/11/2020 | 10.37  | Call | Bond Future | 5,775.4100            | 5.7754              | 5,787.6000      | 5.7876        | 0.211             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 9.20   | Put  | Bond Future | 4,857.9900            | 4.8580              | 4,546.1400      | 4.5461        | (6.419)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 8.20   | Put  | Bond Future | 9,329.5500            | 9.3296              | 9,034.9400      | 9.0349        | (3.158)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 9.12   | Call | Bond Future | 2,009.2100            | 2.0092              | 1,919.0100      | 1.9190        | (4.489)           | 0            | 0           | 1,000         |
| 2020/08/31 | 2030             | 04/02/2021 | 8.36   | Call | Bond Future | 836.7300              | 0.8367              | 758.2300        | 0.7582        | (9.382)           | 0            | 0           | 800           |
| 2020/08/31 | 2030             | 04/02/2021 | 9.16   | Call | Bond Future | 2,094.7500            | 2.0947              | 2,004.4500      | 2.0044        | (4.311)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 9.15   | Put  | Bond Future | 5,036.1200            | 5.0361              | 4,724.0200      | 4.7240        | (6.197)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 |        |      | Bond Future | 9.6754                | 90.2939             | 9.6353          | 90.5157       | (0.415)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 8.20   | Call | Bond Future | 681.6800              | 0.6817              | 608.8800        | 0.6089        | (10.679)          | 0            | 0           | 1,600         |
| 2020/08/31 | 2030             | 04/02/2021 | 8.37   | Put  | Bond Future | 8,445.5500            | 8.4455              | 8,144.9200      | 8.1449        | (3.560)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 8.37   | Call | Bond Future | 847.2500              | 0.8472              | 768.4300        | 0.7684        | (9.303)           | 0            | 0           | 1,000         |
| 2020/08/31 | 2030             | 04/02/2021 | 9.17   | Call | Bond Future | 2,116.4100            | 2.1164              | 2,026.3300      | 2.0263        | (4.256)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 9.17   | Put  | Bond Future | 4,964.2400            | 4.9642              | 4,652.3500      | 4.6524        | (6.283)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 9.20   | Call | Bond Future | 2,182.4300            | 2.1824              | 2,092.3900      | 2.0924        | (4.126)           | 0            | 0           | 1,600         |
| 2020/08/31 | 2030             | 04/02/2021 | 9.12   | Put  | Bond Future | 5,145.0700            | 5.1451              | 4,833.0600      | 4.8331        | (6.064)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 8.36   | Put  | Bond Future | 8,496.3700            | 8.4964              | 8,196.0600      | 8.1961        | (3.535)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 9.16   | Put  | Bond Future | 5,000.0900            | 5.0001              | 4,687.9800      | 4.6880        | (6.242)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 9.15   | Call | Bond Future | 2,073.2200            | 2.0732              | 1,982.9300      | 1.9829        | (4.355)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 8.86   | Put  | Bond Future | 6,161.9000            | 6.1619              | 5,851.2500      | 5.8513        | (5.041)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 8.86   | Call | Bond Future | 1,509.4700            | 1.5095              | 1,420.6300      | 1.4206        | (5.886)           | 0            | 0           | 800           |
| 2020/08/31 | 2030             | 04/02/2021 | 10.20  | Call | Bond Future | 5,027.0000            | 5.0270              | 4,994.0700      | 4.9941        | (0.655)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 04/02/2021 | 10.20  | Put  | Bond Future | 2,190.4600            | 2.1905              | 1,935.7200      | 1.9357        | (11.630)          | 0            | 0           | 1,800         |
| 2020/08/31 | 2030             | 06/05/2021 | 10.04  | Put  | Bond Future | 3,624.8800            | 3.6249              | 3,423.3900      | 3.4234        | (5.559)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 9.15   | Call | Bond Future | 2,187.8600            | 2.1879              | 2,188.1700      | 2.1882        | 0.014             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 11.69  | Call | Bond Future | 9,960.8400            | 9.9608              | 10,106.3200     | 10.1063       | 1.461             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 11.70  | Put  | Bond Future | 1,032.1800            | 1.0322              | 954.1500        | 0.9542        | (7.560)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 |        |      | Bond Future | 9.9007                | 91.2515             | 9.8588          | 91.4755       | (0.423)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 10.74  | Call | Bond Future | 6,653.9600            | 6.6540              | 6,672.4100      | 6.6724        | 0.277             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 10.74  | Put  | Bond Future | 2,316.5900            | 2.3166              | 2,111.0700      | 2.1111        | (8.872)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 7.97   | Call | Bond Future | 658.2200              | 0.6582              | 672.6600        | 0.6727        | 2.194             | 0            | 0           | 700           |
| 2020/08/31 | 2030             | 06/05/2021 | 10.04  | Call | Bond Future | 4,364.6300            | 4.3646              | 4,387.1100      | 4.3871        | 0.515             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 9.15   | Put  | Bond Future | 6,314.3700            | 6.3144              | 6,090.7100      | 6.0907        | (3.542)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 9.92   | Call | Bond Future | 4,023.0900            | 4.0231              | 4,044.0600      | 4.0441        | 0.521             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 11.69  | Put  | Bond Future | 1,041.6500            | 1.0417              | 963.1600        | 0.9632        | (7.535)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 11.70  | Call | Bond Future | 9,997.8500            | 9.9978              | 10,143.7900     | 10.1438       | 1.460             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 9.22   | Call | Bond Future | 2,330.0100            | 2.3300              | 2,330.0300      | 2.3300        | 0.001             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 9.22   | Put  | Bond Future | 6,061.4000            | 6.0614              | 5,837.4500      | 5.8375        | (3.695)           | 0            | 0           | 700           |
| 2020/08/31 | 2030             | 06/05/2021 | 7.97   | Put  | Bond Future | 11,783.4000           | 11.7834             | 11,573.8700     | 11.5739       | (1.778)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 9.92   | Put  | Bond Future | 3,919.9400            | 3.9199              | 3,716.9400      | 3.7169        | (5.179)           | 0            | 0           | 700           |
| 2020/08/31 | 2030             | 06/05/2021 | 11.71  | Call | Bond Future | 10,034.8900           | 10.0349             | 10,181.3000     | 10.1813       | 1.459             | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 06/05/2021 | 11.71  | Put  | Bond Future | 1,022.7800            | 1.0228              | 945.2200        | 0.9452        | (7.583)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/08/2021 | 10.42  | Put  | Bond Future | 3,840.8400            | 3.8408              | 3,468.4300      | 3.4684        | (9.696)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/08/2021 | 10.41  | Call | Bond Future | 5,213.2200            | 5.2132              | 5,067.1900      | 5.0672        | (2.801)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/08/2021 |        |      | Bond Future | 10.1449               | 88.2349             | 10.1010         | 88.4612       | (0.433)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2030             | 05/08/2021 | 10.42  | Call | Bond Future | 5,242.6100            | 5.2426              | 5,096.5600      | 5.0966        | (2.786)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/08/2021 | 10.41  | Put  | Bond Future | 3,861.9000            | 3.8619              | 3,489.5100      | 3.4895        | (9.643)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/08/2021 | 10.43  | Call | Bond Future | 5,271.7300            | 5.2717              | 5,125.6700      | 5.1257        | (2.771)           | 0            | 0           | 0             |
| 2020/08/31 | 2030             | 05/08/2021 | 10.43  | Put  | Bond Future | 3,819.5500            | 3.8195              | 3,447.1300      | 3.4471        | (9.750)           | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/08/31 | 2032             | 05/11/2020 | 9.77   | Put  | Bond Future | 4,933.0700                     | 4.9331                         | 4,637.7200               | 4.6377             | (5.987)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 9.61   | Put  | Bond Future | 5,662.6700                     | 5.6627                         | 5,381.5200               | 5.3815             | (4.965)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 10.99  | Call | Bond Future | 4,993.0500                     | 4.9931                         | 4,854.8800               | 4.8549             | (2.767)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 9.44   | Put  | Bond Future | 6,507.4300                     | 6.5074                         | 6,245.9800               | 6.2460             | (4.018)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 11.08  | Call | Bond Future | 5,361.4300                     | 5.3614                         | 5,234.4100               | 5.2344             | (2.369)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 |        |      | Bond Future | 10.3673                        | 86.9487                        | 10.3492                  | 87.0561            | (0.174)              | 0.0000       | 0.0000         | 118,095       |
| 2020/08/31 | 2032             | 05/11/2020 | 9.76   | Call | Bond Future | 1,257.7000                     | 1.2577                         | 1,070.5000               | 1.0705             | (14.884)             | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 9.76   | Put  | Bond Future | 4,976.8800                     | 4.9769                         | 4,682.3300               | 4.6823             | (5.918)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 10.99  | Put  | Bond Future | 1,395.8000                     | 1.3958                         | 1,150.2800               | 1.1503             | (17.590)             | 0            | 0              | 3,000         |
| 2020/08/31 | 2032             | 05/11/2020 | 9.77   | Call | Bond Future | 1,276.8900                     | 1.2769                         | 1,088.8900               | 1.0889             | (14.723)             | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 9.11   | Call | Bond Future | 400.5700                       | 0.4006                         | 289.8800                 | 0.2899             | (27.633)             | 0            | 0              | 3,000         |
| 2020/08/31 | 2032             | 05/11/2020 | 9.61   | Call | Bond Future | 991.0700                       | 0.9911                         | 817.2700                 | 0.8173             | (17.537)             | 0            | 0              | 3,000         |
| 2020/08/31 | 2032             | 05/11/2020 | 9.44   | Call | Bond Future | 739.7100                       | 0.7397                         | 585.6100                 | 0.5856             | (20.832)             | 0            | 0              | 1,000         |
| 2020/08/31 | 2032             | 05/11/2020 | 11.08  | Put  | Bond Future | 1,261.5900                     | 1.2616                         | 1,027.2200               | 1.0272             | (18.577)             | 0            | 0              | 1,000         |
| 2020/08/31 | 2032             | 05/11/2020 | 9.75   | Call | Bond Future | 1,238.5600                     | 1.2386                         | 1,052.1800               | 1.0522             | (15.048)             | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 9.75   | Put  | Bond Future | 5,020.8100                     | 5.0208                         | 4,727.0800               | 4.7271             | (5.850)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 9.11   | Put  | Bond Future | 8,347.9500                     | 8.3479                         | 8,129.9100               | 8.1299             | (2.612)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 8.94   | Put  | Bond Future | 9,384.9700                     | 9.3850                         | 9,187.6900               | 9.1877             | (2.102)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/11/2020 | 8.94   | Call | Bond Future | 287.3400                       | 0.2873                         | 197.4100                 | 0.1974             | (31.297)             | 0            | 0              | 1,000         |
| 2020/08/31 | 2032             | 04/02/2021 | 9.29   | Call | Bond Future | 1,078.6300                     | 1.0786                         | 966.3800                 | 0.9664             | (10.407)             | 0            | 0              | 800           |
| 2020/08/31 | 2032             | 04/02/2021 | 10.82  | Put  | Bond Future | 3,280.0000                     | 3.2800                         | 3,037.8800               | 3.0379             | (7.382)              | 0            | 0              | 800           |
| 2020/08/31 | 2032             | 04/02/2021 | 9.63   | Call | Bond Future | 1,577.0200                     | 1.5770                         | 1,448.2500               | 1.4482             | (8.165)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 |        |      | Bond Future | 10.5958                        | 87.8424                        | 10.5770                  | 87.9504            | (0.177)              | 0.0000       | 0.0000         | 60            |
| 2020/08/31 | 2032             | 04/02/2021 | 8.79   | Put  | Bond Future | 11,932.4600                    | 11.9325                        | 11,740.6900              | 11.7407            | (1.607)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 | 8.79   | Call | Bond Future | 587.3600                       | 0.5874                         | 503.6600                 | 0.5037             | (14.250)             | 0            | 0              | 800           |
| 2020/08/31 | 2032             | 04/02/2021 | 9.61   | Call | Bond Future | 1,541.9100                     | 1.5419                         | 1,414.1400               | 1.4141             | (8.286)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 | 9.61   | Put  | Bond Future | 7,495.2400                     | 7.4952                         | 7,259.4000               | 7.2594             | (3.147)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 | 9.29   | Put  | Bond Future | 9,086.3400                     | 9.0863                         | 8,866.0200               | 8.8660             | (2.425)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 | 10.82  | Call | Bond Future | 4,559.1800                     | 4.5592                         | 4,425.1300               | 4.4251             | (2.940)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 | 9.63   | Put  | Bond Future | 7,404.0100                     | 7.4040                         | 7,167.1700               | 7.1672             | (3.199)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 | 9.62   | Call | Bond Future | 1,559.5000                     | 1.5595                         | 1,431.1300               | 1.4311             | (8.231)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 04/02/2021 | 9.62   | Put  | Bond Future | 7,449.6300                     | 7.4496                         | 7,213.1900               | 7.2132             | (3.174)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 12.57  | Call | Bond Future | 10,363.6800                    | 10.3637                        | 10,413.1200              | 10.4131            | 0.477                | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 12.12  | Put  | Bond Future | 1,971.3700                     | 1.9714                         | 1,898.6400               | 1.8986             | (3.689)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 |        |      | Bond Future | 10.8317                        | 84.6289                        | 10.8122                  | 84.7380            | (0.180)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 12.57  | Put  | Bond Future | 1,383.4400                     | 1.3834                         | 1,323.7800               | 1.3238             | (4.312)              | 0            | 0              | 736           |
| 2020/08/31 | 2032             | 06/05/2021 | 10.33  | Put  | Bond Future | 6,016.4200                     | 6.0164                         | 5,916.2000               | 5.9162             | (1.666)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 10.33  | Call | Bond Future | 3,149.5500                     | 3.1495                         | 3,158.4300               | 3.1584             | 0.282                | 0            | 0              | 736           |
| 2020/08/31 | 2032             | 06/05/2021 | 12.11  | Call | Bond Future | 8,725.6600                     | 8.7257                         | 8,761.7300               | 8.7617             | 0.413                | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 12.11  | Put  | Bond Future | 1,986.4200                     | 1.9864                         | 1,913.3900               | 1.9134             | (3.676)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 12.12  | Call | Bond Future | 8,760.3100                     | 8.7603                         | 8,796.6800               | 8.7967             | 0.415                | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 12.10  | Call | Bond Future | 8,691.0400                     | 8.6910                         | 8,726.8200               | 8.7268             | 0.412                | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 06/05/2021 | 12.10  | Put  | Bond Future | 2,001.5600                     | 2.0016                         | 1,928.2400               | 1.9282             | (3.663)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/08/2021 | 11.37  | Put  | Bond Future | 4,319.9000                     | 4.3199                         | 4,051.7100               | 4.0517             | (6.208)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/08/2021 |        |      | Bond Future | 11.0799                        | 85.5460                        | 11.0595                  | 85.6562            | (0.184)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | 2032             | 05/08/2021 | 11.36  | Call | Bond Future | 5,837.2100                     | 5.8372                         | 5,678.8800               | 5.6789             | (2.712)              | 0            | 0              | 0             |
| 2020/08/31 | 2032             | 05/08/2021 | 11.36  | Put  | Bond Future | 4,342.0500                     | 4.3420                         | 4,073.5100               | 4.0735             | (6.185)              | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | 2032             | 05/08/2021 | 11.37  | Call | Bond Future | 5,867.7500            | 5.8677              | 5,709.7700      | 5.7098        | (2.692)           | 0            | 0           | 0             |
| 2020/08/31 | 2032             | 05/08/2021 | 11.35  | Call | Bond Future | 5,806.7400            | 5.8067              | 5,648.0500      | 5.6480        | (2.733)           | 0            | 0           | 0             |
| 2020/08/31 | 2032             | 05/08/2021 | 11.35  | Put  | Bond Future | 4,364.3200            | 4.3643              | 4,095.4200      | 4.0954        | (6.161)           | 0            | 0           | 0             |
| 2020/08/31 | 2033             | 05/11/2020 |        |      | Bond Future | 96.7167               | 96.7167             | 96.8904         | 96.8904       | 0.180             | 0.0000       | 0.0000      | 10,622        |
| 2020/08/31 | 2033             | 04/02/2021 |        |      | Bond Future | 97.7339               | 97.7339             | 97.9091         | 97.9091       | 0.179             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2033             | 06/05/2021 |        |      | Bond Future | 97.5881               | 97.5881             | 97.7651         | 97.7651       | 0.181             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2033             | 05/08/2021 |        |      | Bond Future | 98.6680               | 98.6680             | 98.8468         | 98.8468       | 0.181             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2037             | 05/11/2020 | 10.18  | Call | Bond Future | 634.4200              | 0.6344              | 474.5500        | 0.4745        | (25.199)          | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/11/2020 | 10.17  | Put  | Bond Future | 8,278.6400            | 8.2786              | 8,072.9800      | 8.0730        | (2.484)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/11/2020 |        |      | Bond Future | 11.3283               | 81.5391             | 11.3206         | 81.5863       | (0.068)           | 0.0000       | 0.0000      | 139,105       |
| 2020/08/31 | 2037             | 05/11/2020 | 10.19  | Call | Bond Future | 644.9900              | 0.6450              | 483.6600        | 0.4837        | (25.013)          | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/11/2020 | 10.19  | Put  | Bond Future | 8,158.1500            | 8.1582              | 7,949.5600      | 7.9496        | (2.557)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/11/2020 | 10.17  | Call | Bond Future | 623.9700              | 0.6240              | 465.5700        | 0.4656        | (25.386)          | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/11/2020 | 10.18  | Put  | Bond Future | 8,218.2900            | 8.2183              | 8,011.1600      | 8.0112        | (2.520)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 13.73  | Call | Bond Future | 12,249.2100           | 12.2492             | 12,171.3000     | 12.1713       | (0.636)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 10.85  | Call | Bond Future | 2,452.1900            | 2.4522              | 2,263.5600      | 2.2636        | (7.692)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 10.35  | Call | Bond Future | 1,491.7900            | 1.4918              | 1,332.5200      | 1.3325        | (10.676)          | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 10.28  | Put  | Bond Future | 9,649.6400            | 9.6496              | 9,447.3800      | 9.4474        | (2.096)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 10.27  | Call | Bond Future | 1,375.9200            | 1.3759              | 1,221.7800      | 1.2218        | (11.203)          | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 |        |      | Bond Future | 11.5615               | 78.1224             | 11.5535         | 78.1699       | (0.069)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 11.97  | Put  | Bond Future | 3,304.0200            | 3.3040              | 3,067.4800      | 3.0675        | (7.159)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 11.97  | Call | Bond Future | 5,684.5200            | 5.6845              | 5,495.4400      | 5.4954        | (3.326)           | 0            | 0           | 300           |
| 2020/08/31 | 2037             | 04/02/2021 | 9.65   | Put  | Bond Future | 13,498.8200           | 13.4988             | 13,342.5100     | 13.3425       | (1.158)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 9.65   | Call | Bond Future | 687.4100              | 0.6874              | 578.5600        | 0.5786        | (15.835)          | 0            | 0           | 72            |
| 2020/08/31 | 2037             | 04/02/2021 | 11.90  | Call | Bond Future | 5,443.3500            | 5.4434              | 5,252.1400      | 5.2521        | (3.513)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 13.73  | Put  | Bond Future | 805.6700              | 0.8057              | 680.3000        | 0.6803        | (15.561)          | 0            | 0           | 300           |
| 2020/08/31 | 2037             | 04/02/2021 | 10.85  | Put  | Bond Future | 6,881.6600            | 6.8817              | 6,645.5700      | 6.6456        | (3.431)           | 0            | 0           | 72            |
| 2020/08/31 | 2037             | 04/02/2021 | 10.35  | Put  | Bond Future | 9,266.7600            | 9.2668              | 9,060.0300      | 9.0600        | (2.231)           | 0            | 0           | 72            |
| 2020/08/31 | 2037             | 04/02/2021 | 10.28  | Call | Bond Future | 1,390.0400            | 1.3900              | 1,235.2400      | 1.2352        | (11.136)          | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 10.27  | Put  | Bond Future | 9,705.0900            | 9.7051              | 9,503.4900      | 9.5035        | (2.077)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 11.90  | Put  | Bond Future | 3,462.7100            | 3.4627              | 3,224.0400      | 3.2240        | (6.893)           | 0            | 0           | 240           |
| 2020/08/31 | 2037             | 04/02/2021 | 10.48  | Put  | Bond Future | 8,580.1900            | 8.5802              | 8,365.7200      | 8.3657        | (2.500)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 10.48  | Call | Bond Future | 1,694.4600            | 1.6945              | 1,527.4500      | 1.5275        | (9.856)           | 0            | 0           | 240           |
| 2020/08/31 | 2037             | 04/02/2021 | 10.29  | Call | Bond Future | 1,404.2600            | 1.4043              | 1,248.8100      | 1.2488        | (11.070)          | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 04/02/2021 | 10.29  | Put  | Bond Future | 9,594.3800            | 9.5944              | 9,391.4700      | 9.3915        | (2.115)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 06/05/2021 | 12.42  | Call | Bond Future | 7,010.9700            | 7.0110              | 6,978.7600      | 6.9788        | (0.459)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 06/05/2021 |        |      | Bond Future | 11.8019               | 78.9512             | 11.7936         | 78.9990       | (0.070)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2037             | 06/05/2021 | 12.42  | Put  | Bond Future | 3,560.1900            | 3.5602              | 3,480.1200      | 3.4801        | (2.249)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 06/05/2021 | 12.43  | Call | Bond Future | 7,045.8400            | 7.0458              | 7,013.7700      | 7.0138        | (0.455)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 06/05/2021 | 12.44  | Put  | Bond Future | 3,522.3700            | 3.5224              | 3,442.5800      | 3.4426        | (2.265)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 06/05/2021 | 12.43  | Put  | Bond Future | 3,541.2300            | 3.5412              | 3,461.3000      | 3.4613        | (2.257)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 06/05/2021 | 12.44  | Call | Bond Future | 7,080.7600            | 7.0808              | 7,048.8300      | 7.0488        | (0.451)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/08/2021 | 12.26  | Put  | Bond Future | 5,078.3700            | 5.0784              | 4,795.5000      | 4.7955        | (5.570)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/08/2021 | 12.27  | Call | Bond Future | 6,214.7900            | 6.2148              | 5,980.4100      | 5.9804        | (3.771)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/08/2021 | 12.28  | Call | Bond Future | 6,245.6000            | 6.2456              | 6,011.4600      | 6.0115        | (3.749)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/08/2021 |        |      | Bond Future | 12.0600               | 75.5511             | 12.0514         | 75.5994       | (0.071)           | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | 2037             | 05/08/2021 | 12.26  | Call | Bond Future | 6,184.3200            | 6.1843              | 5,949.6900      | 5.9497        | (3.794)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/08/2021 | 12.28  | Put  | Bond Future | 5,030.4200            | 5.0304              | 4,748.0400      | 4.7480        | (5.613)           | 0            | 0           | 0             |
| 2020/08/31 | 2037             | 05/08/2021 | 12.27  | Put  | Bond Future | 5,054.1900            | 5.0542              | 4,771.5700      | 4.7716        | (5.592)           | 0            | 0           | 0             |
| 2020/08/31 | 2038             | 05/11/2020 |        |      | Bond Future | 107.7814              | 107.7814            | 107.9478        | 107.9478      | 0.154             | 0.0000       | 0.0000      | 11,107        |
| 2020/08/31 | 2038             | 04/02/2021 |        |      | Bond Future | 107.2334              | 107.2334            | 107.4011        | 107.4011      | 0.156             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2038             | 06/05/2021 |        |      | Bond Future | 108.3954              | 108.3954            | 108.5647        | 108.5647      | 0.156             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2038             | 05/08/2021 |        |      | Bond Future | 107.8887              | 107.8887            | 108.0598        | 108.0598      | 0.159             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 10.30  | Call | Bond Future | 585.9500              | 0.5859              | 432.5500        | 0.4326        | (26.180)          | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 11.00  | Put  | Bond Future | 5,193.6600            | 5.1937              | 4,989.1200      | 4.9891        | (3.938)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 10.23  | Call | Bond Future | 518.1700              | 0.5182              | 375.8800        | 0.3759        | (27.460)          | 0            | 0           | 2,000         |
| 2020/08/31 | 2040             | 05/11/2020 | 11.70  | Put  | Bond Future | 2,696.5600            | 2.6966              | 2,466.7300      | 2.4667        | (8.523)           | 0            | 0           | 2,000         |
| 2020/08/31 | 2040             | 05/11/2020 | 9.50   | Call | Bond Future | 115.6300              | 0.1156              | 66.7600         | 0.0668        | (42.264)          | 0            | 0           | 2,000         |
| 2020/08/31 | 2040             | 05/11/2020 | 10.00  | Call | Bond Future | 337.5600              | 0.3376              | 229.9800        | 0.2300        | (31.870)          | 0            | 0           | 2,380         |
| 2020/08/31 | 2040             | 05/11/2020 |        |      | Bond Future | 11.5073               | 83.2108             | 11.5151         | 83.1604       | 0.068             | 0.0000       | 0.0000      | 72,631        |
| 2020/08/31 | 2040             | 05/11/2020 | 10.30  | Put  | Bond Future | 9,051.1400            | 9.0511              | 8,948.1700      | 8.9482        | (1.138)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 9.73   | Put  | Bond Future | 13,156.7100           | 13.1567             | 13,134.6300     | 13.1346       | (0.168)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 9.73   | Call | Bond Future | 194.0200              | 0.1940              | 121.5100        | 0.1215        | (37.372)          | 0            | 0           | 2,000         |
| 2020/08/31 | 2040             | 05/11/2020 | 10.23  | Put  | Bond Future | 9,517.1800            | 9.5172              | 9,425.3200      | 9.4253        | (0.965)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 10.31  | Call | Bond Future | 596.1600              | 0.5962              | 441.1700        | 0.4412        | (25.998)          | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 10.32  | Put  | Bond Future | 8,920.1000            | 8.9201              | 8,813.9400      | 8.8139        | (1.190)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 11.00  | Call | Bond Future | 1,800.5200            | 1.8005              | 1,545.5500      | 1.5456        | (14.161)          | 0            | 0           | 2,380         |
| 2020/08/31 | 2040             | 05/11/2020 | 11.70  | Call | Bond Future | 3,927.6900            | 3.9277              | 3,647.4300      | 3.6474        | (7.135)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 9.50   | Put  | Bond Future | 14,994.2900           | 14.9943             | 14,995.8500     | 14.9959       | 0.010             | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 10.00  | Put  | Bond Future | 11,126.5000           | 11.1265             | 11,069.3500     | 11.0693       | (0.514)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 10.31  | Put  | Bond Future | 8,985.5000            | 8.9855              | 8,880.9400      | 8.8809        | (1.164)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 10.32  | Call | Bond Future | 606.5100              | 0.6065              | 449.9200        | 0.4499        | (25.818)          | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 11.50  | Call | Bond Future | 3,238.0000            | 3.2380              | 2,955.6600      | 2.9557        | (8.720)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/11/2020 | 11.50  | Put  | Bond Future | 3,285.2500            | 3.2852              | 3,053.3400      | 3.0533        | (7.059)           | 0            | 0           | 2,000         |
| 2020/08/31 | 2040             | 04/02/2021 | 9.49   | Call | Bond Future | 458.5000              | 0.4585              | 370.2200        | 0.3702        | (19.254)          | 0            | 0           | 500           |
| 2020/08/31 | 2040             | 04/02/2021 | 9.57   | Put  | Bond Future | 16,223.0600           | 16.2231             | 16,179.6000     | 16.1796       | (0.268)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 10.07  | Put  | Bond Future | 12,631.0500           | 12.6311             | 12,544.1200     | 12.5441       | (0.688)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 10.42  | Put  | Bond Future | 10,411.2900           | 10.4113             | 10,293.8700     | 10.2939       | (1.128)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 |        |      | Bond Future | 11.7394               | 79.5612             | 11.7476         | 79.5099       | 0.070             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 10.07  | Call | Bond Future | 952.1800              | 0.9522              | 813.9300        | 0.8139        | (14.519)          | 0            | 0           | 800           |
| 2020/08/31 | 2040             | 04/02/2021 | 11.74  | Call | Bond Future | 4,578.7700            | 4.5788              | 4,342.5800      | 4.3426        | (5.158)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 11.74  | Put  | Bond Future | 4,575.1300            | 4.5751              | 4,390.2600      | 4.3903        | (4.041)           | 0            | 0           | 800           |
| 2020/08/31 | 2040             | 04/02/2021 | 10.41  | Call | Bond Future | 1,384.0800            | 1.3841              | 1,216.1700      | 1.2162        | (12.132)          | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 10.41  | Put  | Bond Future | 10,471.2400           | 10.4712             | 10,354.6500     | 10.3546       | (1.113)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 9.49   | Put  | Bond Future | 16,841.7700           | 16.8418             | 16,804.8100     | 16.8048       | (0.219)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 9.57   | Call | Bond Future | 510.8800              | 0.5109              | 416.1000        | 0.4161        | (18.552)          | 0            | 0           | 800           |
| 2020/08/31 | 2040             | 04/02/2021 | 10.42  | Call | Bond Future | 1,398.5900            | 1.3986              | 1,229.8500      | 1.2298        | (12.065)          | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 10.24  | Put  | Bond Future | 11,521.7500           | 11.5217             | 11,419.7800     | 11.4198       | (0.885)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 10.24  | Call | Bond Future | 1,153.4700            | 1.1535              | 1,000.1800      | 1.0002        | (13.289)          | 0            | 0           | 500           |
| 2020/08/31 | 2040             | 04/02/2021 | 11.57  | Call | Bond Future | 4,051.5100            | 4.0515              | 3,817.2700      | 3.8173        | (5.782)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 04/02/2021 | 11.57  | Put  | Bond Future | 5,123.9800            | 5.1240              | 4,941.0600      | 4.9411        | (3.570)           | 0            | 0           | 500           |
| 2020/08/31 | 2040             | 04/02/2021 | 10.40  | Call | Bond Future | 1,369.6700            | 1.3697              | 1,202.6100      | 1.2026        | (12.197)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | 2040             | 04/02/2021 | 10.40  | Put  | Bond Future | 10,531.3900           | 10.5314             | 10,415.6500     | 10.4157       | (1.099)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 06/05/2021 | 12.44  | Put  | Bond Future | 4,024.3400            | 4.0243              | 4,006.7300      | 4.0067        | (0.438)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 06/05/2021 |        |      | Bond Future | 11.9783               | 80.4052             | 11.9869         | 80.3532       | 0.072             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2040             | 06/05/2021 | 12.43  | Call | Bond Future | 6,708.4700            | 6.7085              | 6,638.6800      | 6.6387        | (1.040)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 06/05/2021 | 12.43  | Put  | Bond Future | 4,046.9100            | 4.0469              | 4,029.1100      | 4.0291        | (0.440)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 06/05/2021 | 12.44  | Call | Bond Future | 6,743.1400            | 6.7431              | 6,673.5400      | 6.6735        | (1.032)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 06/05/2021 | 12.42  | Call | Bond Future | 6,673.6100            | 6.6736              | 6,604.1300      | 6.6041        | (1.041)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 06/05/2021 | 12.42  | Put  | Bond Future | 4,069.3500            | 4.0694              | 4,051.8600      | 4.0519        | (0.430)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/08/2021 | 12.47  | Call | Bond Future | 6,521.8300            | 6.5218              | 6,245.8700      | 6.2459        | (4.231)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/08/2021 |        |      | Bond Future | 12.2349               | 76.7706             | 12.2439         | 76.7180       | 0.073             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2040             | 05/08/2021 | 12.47  | Put  | Bond Future | 5,165.3300            | 5.1653              | 4,941.9900      | 4.9420        | (4.324)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/08/2021 | 12.48  | Call | Bond Future | 6,553.1300            | 6.5531              | 6,277.2600      | 6.2773        | (4.210)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/08/2021 | 12.49  | Put  | Bond Future | 5,114.1000            | 5.1141              | 4,890.9400      | 4.8909        | (4.364)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/08/2021 | 12.48  | Put  | Bond Future | 5,139.8000            | 5.1398              | 4,916.5500      | 4.9165        | (4.344)           | 0            | 0           | 0             |
| 2020/08/31 | 2040             | 05/08/2021 | 12.49  | Call | Bond Future | 6,584.1900            | 6.5842              | 6,308.4100      | 6.3084        | (4.189)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 10.36  | Call | Bond Future | 542.0800              | 0.5421              | 402.0600        | 0.4021        | (25.830)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 11.06  | Put  | Bond Future | 5,408.1800            | 5.4082              | 5,218.4300      | 5.2184        | (3.509)           | 0            | 0           | 525           |
| 2020/08/31 | 2044             | 05/11/2020 | 11.43  | Call | Bond Future | 2,638.1400            | 2.6381              | 2,434.3900      | 2.4344        | (7.723)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 9.72   | Put  | Bond Future | 14,206.8000           | 14.2068             | 14,132.8700     | 14.1329       | (0.520)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 9.97   | Call | Bond Future | 257.5300              | 0.2575              | 171.3800        | 0.1714        | (33.452)          | 0            | 0           | 300           |
| 2020/08/31 | 2044             | 05/11/2020 | 9.29   | Put  | Bond Future | 17,881.1300           | 17.8811             | 17,840.1500     | 17.8402       | (0.229)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 9.96   | Put  | Bond Future | 12,309.2900           | 12.3093             | 12,208.5500     | 12.2086       | (0.818)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 |        |      | Bond Future | 11.6238               | 79.4646             | 11.6213         | 79.4804       | (0.021)           | 0.0000       | 0.0000      | 49,330        |
| 2020/08/31 | 2044             | 05/11/2020 | 10.34  | Call | Bond Future | 523.2300              | 0.5232              | 386.1500        | 0.3862        | (26.199)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 10.34  | Put  | Bond Future | 9,558.9000            | 9.5589              | 9,406.0000      | 9.4060        | (1.600)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 9.72   | Call | Bond Future | 150.0000              | 0.1500              | 91.8900         | 0.0919        | (38.740)          | 0            | 0           | 1,815         |
| 2020/08/31 | 2044             | 05/11/2020 | 9.97   | Put  | Bond Future | 12,232.8000           | 12.2328             | 12,130.8300     | 12.1308       | (0.834)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 9.96   | Call | Bond Future | 252.2700              | 0.2523              | 167.3500        | 0.1673        | (33.662)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 11.38  | Call | Bond Future | 2,490.6600            | 2.4907              | 2,290.6100      | 2.2906        | (8.032)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 11.38  | Put  | Bond Future | 4,078.9400            | 4.0789              | 3,863.0700      | 3.8631        | (5.292)           | 0            | 0           | 300           |
| 2020/08/31 | 2044             | 05/11/2020 | 10.36  | Put  | Bond Future | 9,423.4700            | 9.4235              | 9,267.6300      | 9.2676        | (1.654)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 11.06  | Call | Bond Future | 1,648.1500            | 1.6481              | 1,474.2200      | 1.4742        | (10.553)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 10.04  | Put  | Bond Future | 11,703.3600           | 11.7034             | 11,592.4600     | 11.5925       | (0.948)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 11.17  | Put  | Bond Future | 4,919.5000            | 4.9195              | 4,720.5600      | 4.7206        | (4.044)           | 0            | 0           | 1,815         |
| 2020/08/31 | 2044             | 05/11/2020 | 11.43  | Put  | Bond Future | 3,896.0800            | 3.8961              | 3,676.5100      | 3.6765        | (5.636)           | 0            | 0           | 1,815         |
| 2020/08/31 | 2044             | 05/11/2020 | 8.87   | Put  | Bond Future | 21,780.2900           | 21.7803             | 21,755.4300     | 21.7554       | (0.114)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 9.29   | Call | Bond Future | 52.1300               | 0.0521              | 26.9700         | 0.0270        | (48.264)          | 0            | 0           | 300           |
| 2020/08/31 | 2044             | 05/11/2020 | 10.35  | Call | Bond Future | 532.5900              | 0.5326              | 394.0400        | 0.3940        | (26.014)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 10.35  | Put  | Bond Future | 9,491.0600            | 9.4911              | 9,336.6900      | 9.3367        | (1.626)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 10.04  | Call | Bond Future | 296.8900              | 0.2969              | 201.8100        | 0.2018        | (32.025)          | 0            | 0           | 525           |
| 2020/08/31 | 2044             | 05/11/2020 | 9.34   | Put  | Bond Future | 17,436.8600           | 17.4369             | 17,393.0100     | 17.3930       | (0.251)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 9.34   | Call | Bond Future | 59.4600               | 0.0595              | 31.4300         | 0.0314        | (47.141)          | 0            | 0           | 525           |
| 2020/08/31 | 2044             | 05/11/2020 | 11.17  | Call | Bond Future | 1,917.4200            | 1.9174              | 1,734.3000      | 1.7343        | (9.550)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 8.87   | Call | Bond Future | 15.6700               | 0.0157              | 6.6300          | 0.0066        | (57.690)          | 0            | 0           | 1,815         |
| 2020/08/31 | 2044             | 05/11/2020 | 10.02  | Put  | Bond Future | 11,853.5500           | 11.8536             | 11,745.2400     | 11.7452       | (0.914)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/11/2020 | 10.02  | Call | Bond Future | 285.1800              | 0.2852              | 192.6900        | 0.1927        | (32.432)          | 0            | 0           | 1,815         |
| 2020/08/31 | 2044             | 04/02/2021 | 10.04  | Put  | Bond Future | 13,628.1400           | 13.6281             | 13,496.3800     | 13.4964       | (0.967)           | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | 2044             | 04/02/2021 | 10.37  | Call | Bond Future        | 1,188.1500            | 1.1881              | 1,046.4500      | 1.0464        | (11.926)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.35  | Put  | Bond Future        | 11,535.8100           | 11.5358             | 11,380.0000     | 11.3800       | (1.351)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 |        |      | Bond Future        | 11.8512               | 75.9015             | 11.8487         | 75.9172       | (0.021)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.37  | Put  | Bond Future        | 11,407.8900           | 11.4079             | 11,250.5800     | 11.2506       | (1.379)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.35  | Call | Bond Future        | 1,162.3600            | 1.1624              | 1,022.1600      | 1.0222        | (12.062)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.04  | Call | Bond Future        | 812.4600              | 0.8125              | 696.3100        | 0.6963        | (14.296)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.84  | Call | Bond Future        | 1,938.1900            | 1.9382              | 1,763.8900      | 1.7639        | (8.993)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.36  | Put  | Bond Future        | 11,471.7400           | 11.4717             | 11,315.1800     | 11.3152       | (1.365)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.84  | Put  | Bond Future        | 8,673.6100            | 8.6736              | 8,483.7000      | 8.4837        | (2.190)           | 0            | 0           | 265           |
| 2020/08/31 | 2044             | 04/02/2021 | 10.29  | Call | Bond Future        | 1,087.3900            | 1.0874              | 951.7500        | 0.9517        | (12.474)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 10.29  | Put  | Bond Future        | 11,924.7400           | 11.9247             | 11,773.4900     | 11.7735       | (1.268)           | 0            | 0           | 265           |
| 2020/08/31 | 2044             | 04/02/2021 | 9.66   | Put  | Bond Future        | 16,468.0400           | 16.4680             | 16,365.7300     | 16.3657       | (0.621)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 04/02/2021 | 9.66   | Call | Bond Future        | 498.8700              | 0.4989              | 412.1700        | 0.4122        | (17.379)          | 0            | 0           | 265           |
| 2020/08/31 | 2044             | 04/02/2021 | 10.36  | Call | Bond Future        | 1,175.2000            | 1.1752              | 1,034.2500      | 1.0342        | (11.994)          | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 06/05/2021 | 12.43  | Put  | Bond Future        | 4,341.8700            | 4.3419              | 4,295.2000      | 4.2952        | (1.075)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 06/05/2021 | 12.44  | Call | Bond Future        | 6,392.2700            | 6.3923              | 6,361.3300      | 6.3613        | (0.484)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 06/05/2021 |        |      | Bond Future        | 12.0851               | 76.7068             | 12.0824         | 76.7224       | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2044             | 06/05/2021 | 12.45  | Call | Bond Future        | 6,426.0500            | 6.4261              | 6,394.9100      | 6.3949        | (0.485)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 06/05/2021 | 12.45  | Put  | Bond Future        | 4,295.1200            | 4.2951              | 4,248.2900      | 4.2483        | (1.090)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 06/05/2021 | 12.43  | Call | Bond Future        | 6,358.7800            | 6.3588              | 6,327.8000      | 6.3278        | (0.487)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 06/05/2021 | 12.44  | Put  | Bond Future        | 4,318.3100            | 4.3183              | 4,271.6800      | 4.2717        | (1.080)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/08/2021 | 12.60  | Put  | Bond Future        | 5,135.9500            | 5.1360              | 4,883.4500      | 4.8835        | (4.916)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/08/2021 | 12.61  | Put  | Bond Future        | 5,111.7500            | 5.1118              | 4,859.4500      | 4.8594        | (4.936)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/08/2021 |        |      | Bond Future        | 12.3362               | 73.1573             | 12.3335         | 73.1730       | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2044             | 05/08/2021 | 12.60  | Call | Bond Future        | 6,632.7600            | 6.6328              | 6,395.9800      | 6.3960        | (3.570)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/08/2021 | 12.61  | Call | Bond Future        | 6,664.2500            | 6.6642              | 6,427.6700      | 6.4277        | (3.550)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/08/2021 | 12.59  | Call | Bond Future        | 6,601.3100            | 6.6013              | 6,364.3200      | 6.3643        | (3.590)           | 0            | 0           | 0             |
| 2020/08/31 | 2044             | 05/08/2021 | 12.59  | Put  | Bond Future        | 5,160.2700            | 5.1603              | 4,907.5600      | 4.9076        | (4.897)           | 0            | 0           | 0             |
| 2020/08/31 | 2046             | 05/11/2020 |        |      | Bond Future        | 95.5887               | 95.5887             | 95.8527         | 95.8527       | 0.276             | 0.0000       | 0.0000      | 16,197        |
| 2020/08/31 | 2046             | 04/02/2021 |        |      | Bond Future        | 96.5943               | 96.5943             | 96.8606         | 96.8606       | 0.276             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2046             | 06/05/2021 |        |      | Bond Future        | 95.8669               | 95.8669             | 96.1360         | 96.1360       | 0.281             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2046             | 05/08/2021 |        |      | Bond Future        | 96.9279               | 96.9279             | 97.2000         | 97.2000       | 0.281             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2050             | 05/11/2020 |        |      | Bond Future        | 98.1431               | 98.1431             | 98.6167         | 98.6167       | 0.483             | 0.0000       | 0.0000      | 14,156        |
| 2020/08/31 | 2050             | 04/02/2021 |        |      | Bond Future        | 97.3021               | 97.3021             | 97.7803         | 97.7803       | 0.491             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2050             | 06/05/2021 |        |      | Bond Future        | 98.3566               | 98.3566             | 98.8398         | 98.8398       | 0.491             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 2050             | 05/08/2021 |        |      | Bond Future        | 97.5347               | 97.5347             | 98.0231         | 98.0231       | 0.501             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | AL37             | 05/11/2020 |        |      | Index Future       | 748.1360              | 748.1360            | 749.7300        | 749.7300      | 0.213             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | AL37             | 04/02/2021 |        |      | Index Future       | 755.8210              | 755.8210            | 757.4230        | 757.4230      | 0.212             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | AL37             | 06/05/2021 |        |      | Index Future       | 763.8260              | 763.8260            | 765.4410        | 765.4410      | 0.211             | 0.0000       | 0.0000      | 0             |



| Deal Date  | Contract Details |            | Strike | C/P | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | AL37             | 05/08/2021 |        |     | Index Future       | 772.0100                    | 772.0100                    | 773.6400              | 773.6400        | 0.211             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | AL7T             | 05/11/2020 |        |     | Index Future       | 815.8030                    | 815.8030                    | 817.4950              | 817.4950        | 0.207             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | AL7T             | 04/02/2021 |        |     | Index Future       | 824.1830                    | 824.1830                    | 825.8820              | 825.8820        | 0.206             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | AL7T             | 06/05/2021 |        |     | Index Future       | 832.9130                    | 832.9130                    | 834.6260              | 834.6260        | 0.206             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | AL7T             | 05/08/2021 |        |     | Index Future       | 841.8370                    | 841.8370                    | 843.5660              | 843.5660        | 0.205             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ALBI             | 05/11/2020 |        |     | Index Future       | 715.4960                    | 715.4960                    | 716.4790              | 716.4790        | 0.137             | 0.0000       | 0.0000      | 209           |
| 2020/08/31 | ALBI             | 04/02/2021 |        |     | Index Future       | 722.8460                    | 722.8460                    | 723.8300              | 723.8300        | 0.136             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ALBI             | 06/05/2021 |        |     | Index Future       | 730.5020                    | 730.5020                    | 731.4930              | 731.4930        | 0.136             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ALBI             | 05/08/2021 |        |     | Index Future       | 738.3290                    | 738.3290                    | 739.3280              | 739.3280        | 0.135             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500          | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product            | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ES33             | 05/11/2020 |        |      | Bond Future        | 12.0035                     | 72.0119                     | 11.9953               | 72.0538         | (0.069)           | 0.0000       | 0.0000      | 350           |
| 2020/08/31 | ES33             | 04/02/2021 |        |      | Bond Future        | 12.2859                     | 72.7519                     | 12.2773               | 72.7938         | (0.070)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ES33             | 06/05/2021 |        |      | Bond Future        | 12.5721                     | 69.7484                     | 12.5632               | 69.7906         | (0.071)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ES33             | 05/08/2021 |        |      | Bond Future        | 12.8743                     | 70.5042                     | 12.8650               | 70.5469         | (0.072)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ES42             | 05/11/2020 |        |      | Bond Future        | 12.4110                     | 71.2303                     | 12.4081               | 71.2469         | (0.024)           | 0.0000       | 0.0000      | 4,789         |
| 2020/08/31 | ES42             | 04/02/2021 |        |      | Bond Future        | 12.6744                     | 71.9629                     | 12.6713               | 71.9793         | (0.024)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ES42             | 06/05/2021 |        |      | Bond Future        | 12.9515                     | 68.4679                     | 12.9484               | 68.4844         | (0.025)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | ES42             | 05/08/2021 |        |      | Bond Future        | 13.2365                     | 69.2103                     | 13.2332               | 69.2269         | (0.025)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | GOVI             | 05/11/2020 | 737.84 | Put  | GOVI               | 310,260.0000                | 31.0260                     | 300,210.0000          | 30.0210         | (3.239)           | 0            | 0           | 0             |
| 2020/08/31 | GOVI             | 05/11/2020 | 737.83 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/08/31 | GOVI             | 05/11/2020 |        |      | GOVI               | 706.8140                    | 706.8140                    | 707.8190              | 707.8190        | 0.142             | 0.0000       | 0.0000      | 1,011         |
| 2020/08/31 | GOVI             | 05/11/2020 | 737.84 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/08/31 | GOVI             | 05/11/2020 | 737.83 | Put  | GOVI               | 310,160.0000                | 31.0160                     | 300,110.0000          | 30.0110         | (3.240)           | 0            | 0           | 0             |
| 2020/08/31 | GOVI             | 05/11/2020 | 737.85 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/08/31 | GOVI             | 05/11/2020 | 737.85 | Put  | GOVI               | 310,360.0000                | 31.0360                     | 300,310.0000          | 30.0310         | (3.238)           | 0            | 0           | 0             |
| 2020/08/31 | GOVI             | 04/02/2021 | 750.96 | Put  | GOVI               | 368,860.0000                | 36.8860                     | 358,780.0000          | 35.8780         | (2.733)           | 0            | 0           | 0             |
| 2020/08/31 | GOVI             | 04/02/2021 |        |      | GOVI               | 714.0740                    | 714.0740                    | 715.0820              | 715.0820        | 0.141             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | GOVI             | 04/02/2021 | 750.95 | 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<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/08/31 | GOVI             | 04/02/2021 | 750.95 | Put  | GOVI               | 368,760.0000                   | 36.8760                        | 358,680.0000             | 35.8680            | (2.733)              | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 04/02/2021 | 750.96 | Call | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 04/02/2021 | 750.94 | Call | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 04/02/2021 | 750.94 | Put  | GOVI               | 368,660.0000                   | 36.8660                        | 358,580.0000             | 35.8580            | (2.734)              | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 06/05/2021 | 678.67 | Call | GOVI               | 429,680.0000                   | 42.9680                        | 439,820.0000             | 43.9820            | 2.360                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 06/05/2021 |        |      | GOVI               | 721.6380                       | 721.6380                       | 722.6520                 | 722.6520           | 0.141                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | GOVI             | 06/05/2021 | 678.67 | Put  | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 06/05/2021 | 678.68 | Call | GOVI               | 429,580.0000                   | 42.9580                        | 439,720.0000             | 43.9720            | 2.360                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 06/05/2021 | 678.69 | Put  | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 06/05/2021 | 678.68 | Put  | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 06/05/2021 | 678.69 | Call | GOVI               | 429,480.0000                   | 42.9480                        | 439,620.0000             | 43.9620            | 2.361                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 05/08/2021 | 719.14 | Call | GOVI               | 102,290.0000                   | 10.2290                        | 112,520.0000             | 11.2520            | 10.001               | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 05/08/2021 | 719.13 | Put  | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 05/08/2021 |        |      | GOVI               | 729.3690                       | 729.3690                       | 730.3920                 | 730.3920           | 0.140                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | GOVI             | 05/08/2021 | 719.15 | Call | GOVI               | 102,190.0000                   | 10.2190                        | 112,420.0000             | 11.2420            | 10.011               | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 05/08/2021 | 719.15 | Put  | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 05/08/2021 | 719.14 | Put  | GOVI               | 0.0000                         | 0.0000                         | 0.0000                   | 0.0000             | 0.000                | 0            | 0              | 0             |
| 2020/08/31 | GOVI             | 05/08/2021 | 719.13 | Call | GOVI               | 102,390.0000                   | 10.2390                        | 112,620.0000             | 11.2620            | 9.991                | 0            | 0              | 0             |
| 2020/08/31 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                       | 110.0000                       | 110.0000                 | 110.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IGOV             | 05/11/2020 |        |      | Index Future       | 259.6290                       | 259.6290                       | 260.2720                 | 260.2720           | 0.248                | 0.0000       | 0.0000         | 1,214         |
| 2020/08/31 | IGOV             | 04/02/2021 |        |      | Index Future       | 262.3600                       | 262.3600                       | 263.0060                 | 263.0060           | 0.246                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IGOV             | 06/05/2021 |        |      | Index Future       | 265.2020                       | 265.2020                       | 265.8540                 | 265.8540           | 0.246                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IGOV             | 05/08/2021 |        |      | Index Future       | 268.1060                       | 268.1060                       | 268.7640                 | 268.7640           | 0.245                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS02             | 21/09/2020 |        |      | Interest Rate Swap | 98.7600                        | 98.7600                        | 98.7600                  | 98.7600            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 94.0000                        | 94.0000                        | 94.0000                  | 94.0000            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 92.2500                        | 92.2500                        | 92.2400                  | 92.2400            | (0.011)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 90.4300                        | 90.4300                        | 90.4200                  | 90.4200            | (0.011)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 89.4200                        | 89.4200                        | 89.4100                  | 89.4100            | (0.011)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 90.7300                        | 90.7300                        | 90.7000                  | 90.7000            | (0.033)              | 0.0000       | 0.0000         | 51            |
| 2020/08/31 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 90.1800                        | 90.1800                        | 90.1600                  | 90.1600            | (0.022)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 21/06/2022 |        |      | Interest Rate Swap | 90.3400                        | 90.3400                        | 90.3000                  | 90.3000            | (0.044)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 20/09/2022 |        |      | Interest Rate Swap | 93.5300                        | 93.5300                        | 93.4800                  | 93.4800            | (0.053)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 20/12/2022 |        |      | Interest Rate Swap | 94.0700                        | 94.0700                        | 94.0000                  | 94.0000            | (0.074)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 22/03/2023 |        |      | Interest Rate Swap | 86.5100                        | 86.5100                        | 86.4300                  | 86.4300            | (0.092)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 20/06/2023 |        |      | Interest Rate Swap | 92.0900                        | 92.0900                        | 91.9900                  | 91.9900            | (0.109)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS05             | 19/09/2023 |        |      | Interest Rate Swap | 94.8800                        | 94.8800                        | 94.8800                  | 94.8800            | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS10             | 17/12/2025 |        |      | Interest Rate Swap | 81.0200                        | 81.0200                        | 80.8100                  | 80.8100            | (0.259)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS10             | 16/03/2026 |        |      | Interest Rate Swap | 77.6400                        | 77.6400                        | 77.4300                  | 77.4300            | (0.270)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS10             | 15/06/2026 |        |      | Interest Rate Swap | 76.1500                        | 76.1500                        | 75.9300                  | 75.9300            | (0.289)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS10             | 21/09/2026 |        |      | Interest Rate Swap | 78.2900                        | 78.2900                        | 78.0600                  | 78.0600            | (0.294)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS10             | 21/12/2026 |        |      | Interest Rate Swap | 82.4400                        | 82.4400                        | 82.1800                  | 82.1800            | (0.315)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS10             | 15/03/2027 |        |      | Interest Rate Swap | 81.1000                        | 81.1000                        | 80.8200                  | 80.8200            | (0.345)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | IS10             | 21/06/2027 |        |      | Interest Rate Swap | 83.3400                        | 83.3400                        | 83.0300                  | 83.0300            | (0.372)              | 0.0000       | 0.0000         | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product                | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 89.2600                     | 89.2600                     | 88.9300               | 88.9300         | (0.370)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 89.7500                     | 89.7500                     | 89.4300               | 89.4300         | (0.357)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 82.8900                     | 82.8900                     | 82.5700               | 82.5700         | (0.386)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 90.7700                     | 90.7700                     | 90.4700               | 90.4700         | (0.331)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 16/09/2020 |        |      | Jibar Tradeable Future | 3.4550                      | 96.5450                     | 3.4550                | 96.5450         | 0.000             | 0.0000       | 0.0000      | 10,000        |
| 2020/08/31 | JBAF             | 21/10/2020 |        |      | Jibar Tradeable Future | 3.5550                      | 96.4450                     | 3.5250                | 96.4750         | (0.844)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 18/11/2020 |        |      | Jibar Tradeable Future | 3.5650                      | 96.4350                     | 3.5400                | 96.4600         | (0.701)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 15/12/2020 |        |      | Jibar Tradeable Future | 3.5850                      | 96.4150                     | 3.5300                | 96.4700         | (1.534)           | 0.0000       | 0.0000      | 30,010        |
| 2020/08/31 | JBAF             | 20/01/2021 |        |      | Jibar Tradeable Future | 3.6050                      | 96.3950                     | 3.5600                | 96.4400         | (1.248)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 17/02/2021 |        |      | Jibar Tradeable Future | 3.6250                      | 96.3750                     | 3.5800                | 96.4200         | (1.241)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 17/03/2021 |        |      | Jibar Tradeable Future | 3.6500                      | 96.3500                     | 3.5850                | 96.4150         | (1.781)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 15/06/2021 |        |      | Jibar Tradeable Future | 3.8000                      | 96.2000                     | 3.6950                | 96.3050         | (2.763)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 15/09/2021 |        |      | Jibar Tradeable Future | 3.9550                      | 96.0450                     | 3.8400                | 96.1600         | (2.908)           | 0.0000       | 0.0000      | 30,000        |
| 2020/08/31 | JBAF             | 15/12/2021 |        |      | Jibar Tradeable Future | 4.1600                      | 95.8400                     | 4.0300                | 95.9700         | (3.125)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 16/03/2022 |        |      | Jibar Tradeable Future | 4.3250                      | 95.6750                     | 4.1950                | 95.8050         | (3.006)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | JBAF             | 15/06/2022 |        |      | Jibar Tradeable Future | 4.5550                      | 95.4450                     | 4.4100                | 95.5900         | (3.183)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R023             | 05/11/2020 | 7.46   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/11/2020 | 7.47   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/11/2020 |        |      | Bond Future            | 4.6643                      | 108.1765                    | 4.6306                | 108.2525        | (0.722)           | 0.0000       | 0.0000      | 34,394        |
| 2020/08/31 | R023             | 05/11/2020 | 7.46   | Call | Bond Future            | 6,069.8000                  | 6.0698                      | 6,145.7100            | 6.1457          | 1.251             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/11/2020 | 7.47   | Call | Bond Future            | 6,090.7200                  | 6.0907                      | 6,166.6300            | 6.1666          | 1.246             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/11/2020 | 7.45   | Call | Bond Future            | 6,048.8900                  | 6.0489                      | 6,124.8000            | 6.1248          | 1.255             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/11/2020 | 7.45   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 04/02/2021 | 6.34   | Call | Bond Future            | 3,171.0400                  | 3.1710                      | 3,244.1400            | 3.2441          | 2.305             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 04/02/2021 | 6.32   | Put  | Bond Future            | 21.2100                     | 0.0212                      | 17.8800               | 0.0179          | (15.700)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 04/02/2021 |        |      | Bond Future            | 4.7389                      | 109.2877                    | 4.7009                | 109.3640        | (0.802)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R023             | 04/02/2021 | 6.34   | Put  | Bond Future            | 19.9800                     | 0.0200                      | 16.8100               | 0.0168          | (15.866)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 04/02/2021 | 6.32   | Call | Bond Future            | 3,133.6600                  | 3.1337                      | 3,206.6000            | 3.2066          | 2.328             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 04/02/2021 | 6.33   | Put  | Bond Future            | 20.5900                     | 0.0206                      | 17.3400               | 0.0173          | (15.784)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 04/02/2021 | 6.33   | Call | Bond Future            | 3,152.3500                  | 3.1524                      | 3,225.3700            | 3.2254          | 2.316             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 06/05/2021 | 7.58   | Call | Bond Future            | 4,760.6100                  | 4.7606                      | 4,837.0200            | 4.8370          | 1.605             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 06/05/2021 |        |      | Bond Future            | 4.8044                      | 106.5388                    | 4.7609                | 106.6157        | (0.905)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R023             | 06/05/2021 | 7.56   | Call | Bond Future            | 4,727.5100                  | 4.7275                      | 4,803.9000            | 4.8039          | 1.616             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 06/05/2021 | 7.56   | Put  | Bond Future            | 2.8500                      | 0.0028                      | 2.3700                | 0.0024          | (16.842)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 06/05/2021 | 7.58   | Put  | Bond Future            | 2.6900                      | 0.0027                      | 2.2300                | 0.0022          | (17.100)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 06/05/2021 | 7.57   | Call | Bond Future            | 4,744.0600                  | 4.7441                      | 4,820.4600            | 4.8205          | 1.610             | 0            | 0           | 0             |
| 2020/08/31 | R023             | 06/05/2021 | 7.57   | Put  | Bond Future            | 2.7700                      | 0.0028                      | 2.3000                | 0.0023          | (16.968)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/08/2021 | 5.30   | Call | Bond Future            | 1,080.1300                  | 1.0801                      | 1,069.2000            | 1.0692          | (1.012)           | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/08/2021 | 5.29   | Put  | Bond Future            | 450.3500                    | 0.4503                      | 361.7700              | 0.3618          | (19.669)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/08/2021 |        |      | Bond Future            | 4.8818                      | 107.6928                    | 4.8309                | 107.7705        | (1.043)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R023             | 05/08/2021 | 5.31   | Call | Bond Future            | 1,090.8900                  | 1.0909                      | 1,080.0200            | 1.0800          | (0.996)           | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/08/2021 | 5.31   | Put  | Bond Future            | 441.6400                    | 0.4416                      | 353.1700              | 0.3532          | (20.032)          | 0            | 0           | 0             |
| 2020/08/31 | R023             | 05/08/2021 | 5.30   | Put  | Bond Future            | 445.9800                    | 0.4460                      | 357.4500              | 0.3574          | (19.851)          | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/08/31 | R023             | 05/08/2021 | 5.29   | Call | Bond Future | 1,069.3900                     | 1.0694                         | 1,058.4100               | 1.0584             | (1.027)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/11/2020 | 10.34  | Put  | Bond Future | 5,913.9400                     | 5.9139                         | 5,686.7300               | 5.6867             | (3.842)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/11/2020 |        |      | Bond Future | 11.0576                        | 86.2075                        | 11.0550                  | 86.2237            | (0.023)              | 0.0000       | 0.0000         | 106,574       |
| 2020/08/31 | R035             | 05/11/2020 | 10.33  | Call | Bond Future | 1,206.5200                     | 1.2065                         | 996.8600                 | 0.9969             | (17.377)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/11/2020 | 10.33  | Put  | Bond Future | 5,962.8100                     | 5.9628                         | 5,736.8800               | 5.7369             | (3.789)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/11/2020 | 10.34  | Call | Bond Future | 1,225.6500                     | 1.2256                         | 1,014.7100               | 1.0147             | (17.210)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/11/2020 | 10.32  | Call | Bond Future | 1,187.7000                     | 1.1877                         | 979.1000                 | 0.9791             | (17.563)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/11/2020 | 10.32  | Put  | Bond Future | 6,012.0700                     | 6.0121                         | 5,787.2000               | 5.7872             | (3.740)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 10.14  | Put  | Bond Future | 9,002.2600                     | 9.0023                         | 8,828.1300               | 8.8281             | (1.934)              | 0            | 0              | 650           |
| 2020/08/31 | R035             | 04/02/2021 | 11.14  | Put  | Bond Future | 4,802.6000                     | 4.8026                         | 4,584.1400               | 4.5841             | (4.549)              | 0            | 0              | 650           |
| 2020/08/31 | R035             | 04/02/2021 | 10.05  | Call | Bond Future | 1,368.3300                     | 1.3683                         | 1,216.3200               | 1.2163             | (11.109)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 10.04  | Put  | Bond Future | 9,548.0100                     | 9.5480                         | 9,380.6500               | 9.3807             | (1.753)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 |        |      | Bond Future | 11.2977                        | 87.0930                        | 11.2951                  | 87.1091            | (0.023)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 10.14  | Call | Bond Future | 1,501.9200                     | 1.5019                         | 1,343.8400               | 1.3438             | (10.525)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 10.06  | Call | Bond Future | 1,382.7300                     | 1.3827                         | 1,230.0400               | 1.2300             | (11.043)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 10.06  | Put  | Bond Future | 9,437.3700                     | 9.4374                         | 9,268.6300               | 9.2686             | (1.788)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 11.14  | Call | Bond Future | 3,835.6600                     | 3.8357                         | 3,633.2500               | 3.6332             | (5.277)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 10.05  | Put  | Bond Future | 9,492.6000                     | 9.4926                         | 9,324.5400               | 9.3245             | (1.770)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 04/02/2021 | 10.04  | Call | Bond Future | 1,354.0300                     | 1.3540                         | 1,202.7200               | 1.2027             | (11.175)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 11.55  | Call | Bond Future | 4,990.2400                     | 4.9902                         | 4,957.1300               | 4.9571             | (0.663)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 12.77  | Call | Bond Future | 9,204.9100                     | 9.2049                         | 9,167.6400               | 9.1676             | (0.405)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 10.24  | Put  | Bond Future | 10,051.3800                    | 10.0514                        | 10,025.4400              | 10.0254            | (0.258)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 12.37  | Call | Bond Future | 7,790.8000                     | 7.7908                         | 7,749.5500               | 7.7496             | (0.529)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 12.35  | Put  | Bond Future | 3,122.4800                     | 3.1225                         | 3,065.2000               | 3.0652             | (1.834)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 |        |      | Bond Future | 11.5364                        | 83.5419                        | 11.5337                  | 83.5580            | (0.024)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 12.37  | Put  | Bond Future | 3,088.8400                     | 3.0888                         | 3,031.5000               | 3.0315             | (1.856)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 12.35  | Call | Bond Future | 7,716.3900                     | 7.7164                         | 7,675.2000               | 7.6752             | (0.534)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 11.55  | Put  | Bond Future | 4,910.3900                     | 4.9104                         | 4,861.1900               | 4.8612             | (1.002)              | 0            | 0              | 1,650         |
| 2020/08/31 | R035             | 06/05/2021 | 12.77  | Put  | Bond Future | 2,388.7500                     | 2.3888                         | 2,335.3900               | 2.3354             | (2.234)              | 0            | 0              | 1,650         |
| 2020/08/31 | R035             | 06/05/2021 | 10.24  | Call | Bond Future | 1,854.8900                     | 1.8549                         | 1,845.0400               | 1.8450             | (0.531)              | 0            | 0              | 793           |
| 2020/08/31 | R035             | 06/05/2021 | 12.36  | Put  | Bond Future | 3,105.4900                     | 3.1055                         | 3,048.3100               | 3.0483             | (1.841)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 10.81  | Put  | Bond Future | 7,431.4800                     | 7.4315                         | 7,395.0000               | 7.3950             | (0.491)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 10.81  | Call | Bond Future | 2,979.8800                     | 2.9799                         | 2,959.4900               | 2.9595             | (0.684)              | 0            | 0              | 1,650         |
| 2020/08/31 | R035             | 06/05/2021 | 11.32  | Call | Bond Future | 4,315.4200                     | 4.3154                         | 4,285.1200               | 4.2851             | (0.702)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 11.32  | Put  | Bond Future | 5,605.7900                     | 5.6058                         | 5,559.4000               | 5.5594             | (0.828)              | 0            | 0              | 793           |
| 2020/08/31 | R035             | 06/05/2021 | 12.02  | Call | Bond Future | 6,522.7500                     | 6.5227                         | 6,484.5100               | 6.4845             | (0.586)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 06/05/2021 | 12.02  | Put  | Bond Future | 3,744.8200                     | 3.7448                         | 3,690.4900               | 3.6905             | (1.451)              | 0            | 0              | 793           |
| 2020/08/31 | R035             | 06/05/2021 | 12.36  | Call | Bond Future | 7,753.4500                     | 7.7535                         | 7,712.3600               | 7.7124             | (0.530)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/08/2021 | 5.31   | Call | Bond Future | 3.5700                         | 0.0036                         | 1.9200                   | 0.0019             | (46.218)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/08/2021 |        |      | Bond Future | 11.7908                        | 84.4471                        | 11.7880                  | 84.4632            | (0.024)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R035             | 05/08/2021 | 5.29   | Call | Bond Future | 3.4400                         | 0.0034                         | 1.8400                   | 0.0018             | (46.512)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/08/2021 | 5.29   | Put  | Bond Future | 53,880.3400                    | 53.8803                        | 53,862.6000              | 53.8626            | (0.033)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/08/2021 | 5.31   | Put  | Bond Future | 53,647.1800                    | 53.6472                        | 53,629.3900              | 53.6294            | (0.033)              | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/08/2021 | 5.30   | Call | Bond Future | 3.5100                         | 0.0035                         | 1.8800                   | 0.0019             | (46.439)             | 0            | 0              | 0             |
| 2020/08/31 | R035             | 05/08/2021 | 5.30   | Put  | Bond Future | 53,763.7000                    | 53.7637                        | 53,745.9300              | 53.7459            | (0.033)              | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 8.65   | Call | Bond Future | 5,789.6400                     | 5.7896                         | 5,912.8500               | 5.9128             | 2.128                | 0            | 0              | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Today's<br>Closing | Today's<br>Yield | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2020/08/31 | R186             | 05/11/2020 | 8.64   | Put  | Bond Future | 290.2500                 | 0.2902                 | 181.6800           | 0.1817           | (37.406)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 7.50   | Call | Bond Future | 1,622.4400               | 1.6224                 | 1,548.3600         | 1.5484           | (4.566)              | 0            | 0              | 80            |
| 2020/08/31 | R186             | 05/11/2020 | 8.00   | Put  | Bond Future | 920.7400                 | 0.9207                 | 696.5100           | 0.6965           | (24.353)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 |        |      | Bond Future | 7.5668                   | 118.2013               | 7.5230             | 118.4314         | (0.579)              | 0.0000       | 0.0000         | 90,675        |
| 2020/08/31 | R186             | 05/11/2020 | 8.66   | Call | Bond Future | 5,832.7300               | 5.8327                 | 5,957.5800         | 5.9576           | 2.141                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 8.66   | Put  | Bond Future | 277.8400                 | 0.2778                 | 172.5600           | 0.1726           | (37.892)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 7.00   | Put  | Bond Future | 3,680.2700               | 3.6803                 | 3,360.1700         | 3.3602           | (8.698)              | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 7.00   | Call | Bond Future | 658.6300                 | 0.6586                 | 568.6600           | 0.5687           | (13.660)             | 0            | 0              | 1,200         |
| 2020/08/31 | R186             | 05/11/2020 | 8.65   | Put  | Bond Future | 283.9900                 | 0.2840                 | 177.0700           | 0.1771           | (37.649)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 8.64   | Call | Bond Future | 5,746.6300               | 5.7466                 | 5,868.1900         | 5.8682           | 2.115                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 6.50   | Put  | Bond Future | 5,972.1600               | 5.9722                 | 5,687.8000         | 5.6878           | (4.761)              | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 7.50   | Put  | Bond Future | 1,973.3500               | 1.9734                 | 1,669.1400         | 1.6691           | (15.416)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 8.00   | Call | Bond Future | 3,164.1000               | 3.1641                 | 3,170.0000         | 3.1700           | 0.186                | 0            | 0              | 1,200         |
| 2020/08/31 | R186             | 05/11/2020 | 7.84   | Put  | Bond Future | 1,189.1300               | 1.1891                 | 935.7000           | 0.9357           | (21.312)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 9.26   | Put  | Bond Future | 64.0900                  | 0.0641                 | 30.2600            | 0.0303           | (52.785)             | 0            | 0              | 3,500         |
| 2020/08/31 | R186             | 05/11/2020 | 6.50   | Call | Bond Future | 200.8100                 | 0.2008                 | 146.5800           | 0.1466           | (27.006)             | 0            | 0              | 80            |
| 2020/08/31 | R186             | 05/11/2020 | 7.84   | Call | Bond Future | 2,610.4900               | 2.6105                 | 2,587.1900         | 2.5872           | (0.893)              | 0            | 0              | 3,500         |
| 2020/08/31 | R186             | 05/11/2020 | 8.34   | Put  | Bond Future | 519.0300                 | 0.5190                 | 358.4400           | 0.3584           | (30.940)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/11/2020 | 8.34   | Call | Bond Future | 4,484.0800               | 4.4841                 | 4,553.6200         | 4.5536           | 1.551                | 0            | 0              | 3,500         |
| 2020/08/31 | R186             | 05/11/2020 | 9.26   | Call | Bond Future | 8,522.1400               | 8.5221                 | 8,718.4400         | 8.7184           | 2.303                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 04/02/2021 | 8.15   | Call | Bond Future | 3,574.3200               | 3.5743                 | 3,604.3100         | 3.6043           | 0.839                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 04/02/2021 |        |      | Bond Future | 7.7597                   | 114.1366               | 7.7134             | 114.3687         | (0.597)              | 0.0000       | 0.0000         | 50            |
| 2020/08/31 | R186             | 04/02/2021 | 8.15   | Put  | Bond Future | 1,641.8100               | 1.6418                 | 1,439.7600         | 1.4398           | (12.307)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 04/02/2021 | 8.00   | Put  | Bond Future | 1,919.2100               | 1.9192                 | 1,704.1400         | 1.7041           | (11.206)             | 0            | 0              | 15,177        |
| 2020/08/31 | R186             | 04/02/2021 | 8.16   | Call | Bond Future | 3,606.0100               | 3.6060                 | 3,637.0100         | 3.6370           | 0.860                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 04/02/2021 | 8.17   | Put  | Bond Future | 1,607.4300               | 1.6074                 | 1,407.1300         | 1.4071           | (12.461)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 04/02/2021 | 8.00   | Call | Bond Future | 3,114.0800               | 3.1141                 | 3,131.0500         | 3.1311           | 0.545                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 04/02/2021 | 8.16   | Put  | Bond Future | 1,624.5500               | 1.6246                 | 1,423.5100         | 1.4235           | (12.375)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 04/02/2021 | 8.17   | Call | Bond Future | 3,637.8200               | 3.6378                 | 3,669.5600         | 3.6696           | 0.873                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 06/05/2021 | 10.77  | Call | Bond Future | 12,555.9300              | 12.5559                | 12,771.8900        | 12.7719          | 1.720                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 06/05/2021 | 10.76  | Put  | Bond Future | 138.8500                 | 0.1388                 | 120.3600           | 0.1204           | (13.317)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 06/05/2021 |        |      | Bond Future | 7.9647                   | 115.3467               | 7.9156             | 115.5809         | (0.616)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R186             | 06/05/2021 | 10.78  | Call | Bond Future | 12,594.9700              | 12.5950                | 12,811.1500        | 12.8112          | 1.716                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 06/05/2021 | 10.78  | Put  | Bond Future | 134.8500                 | 0.1348                 | 116.7900           | 0.1168           | (13.393)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 06/05/2021 | 10.77  | Put  | Bond Future | 136.8400                 | 0.1368                 | 118.5600           | 0.1186           | (13.359)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 06/05/2021 | 10.76  | Call | Bond Future | 12,516.8900              | 12.5169                | 12,732.6400        | 12.7326          | 1.724                | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/08/2021 | 8.61   | Call | Bond Future | 4,391.3200               | 4.3913                 | 4,320.5800         | 4.3206           | (1.611)              | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/08/2021 | 8.62   | Put  | Bond Future | 2,481.7400               | 2.4817                 | 2,174.7100         | 2.1747           | (12.372)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/08/2021 |        |      | Bond Future | 8.1877                   | 111.3152               | 8.1355             | 111.5518         | (0.637)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R186             | 05/08/2021 | 8.61   | Put  | Bond Future | 2,498.0900               | 2.4981                 | 2,190.6700         | 2.1907           | (12.306)             | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/08/2021 | 8.62   | Call | Bond Future | 4,419.3100               | 4.4193                 | 4,348.9600         | 4.3490           | (1.592)              | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/08/2021 | 8.63   | Call | Bond Future | 4,447.3500               | 4.4474                 | 4,377.8100         | 4.3778           | (1.564)              | 0            | 0              | 0             |
| 2020/08/31 | R186             | 05/08/2021 | 8.63   | Put  | Bond Future | 2,465.4800               | 2.4655                 | 2,159.2600         | 2.1593           | (12.420)             | 0            | 0              | 0             |
| 2020/08/31 | R197             | 05/11/2020 |        |      | Bond Future | 313.2084                 | 313.2084               | 314.1816           | 314.1816         | 0.311                | 0.0000       | 0.0000         | 2,902         |
| 2020/08/31 | R197             | 04/02/2021 |        |      | Bond Future | 308.7207                 | 308.7207               | 309.7029           | 309.7029         | 0.318                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R197             | 06/05/2021 |        |      | Bond Future | 312.0663                 | 312.0663               | 313.0586           | 313.0586         | 0.318                | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R197             | 05/08/2021 |        |      | Bond Future | 307.5882                 | 307.5882               | 308.5912           | 308.5912         | 0.326                | 0.0000       | 0.0000         | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | R202             | 05/11/2020 |        |      | Bond Future | 216.5870              | 216.5870            | 217.5203        | 217.5203      | 0.431             | 0.0000       | 0.0000      | 8,159         |
| 2020/08/31 | R202             | 04/02/2021 |        |      | Bond Future | 214.7316              | 214.7316            | 215.6739        | 215.6739      | 0.439             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R202             | 06/05/2021 |        |      | Bond Future | 217.0586              | 217.0586            | 218.0106        | 218.0106      | 0.439             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R202             | 05/08/2021 |        |      | Bond Future | 215.2476              | 215.2476            | 216.2099        | 216.2099      | 0.447             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R208             | 05/11/2020 | 4.78   | Call | Bond Future | 509.5700              | 0.5096              | 531.9000        | 0.5319        | 4.382             | 0            | 0           | 0             |
| 2020/08/31 | R208             | 05/11/2020 | 4.77   | Put  | Bond Future | 0.0500                | 0.0001              | 0.0100          | 0.0000        | (80.000)          | 0            | 0           | 0             |
| 2020/08/31 | R208             | 05/11/2020 |        |      | Bond Future | 3.4631                | 102.0103            | 3.4056          | 102.0327      | (1.660)           | 0.0000       | 0.0000      | 7,525         |
| 2020/08/31 | R208             | 05/11/2020 | 4.79   | Call | Bond Future | 513.4200              | 0.5134              | 535.7500        | 0.5358        | 4.349             | 0            | 0           | 0             |
| 2020/08/31 | R208             | 05/11/2020 | 4.79   | Put  | Bond Future | 0.0400                | 0.0000              | 0.0100          | 0.0000        | (75.000)          | 0            | 0           | 0             |
| 2020/08/31 | R208             | 05/11/2020 | 4.78   | Put  | Bond Future | 0.0400                | 0.0000              | 0.0100          | 0.0000        | (75.000)          | 0            | 0           | 0             |
| 2020/08/31 | R208             | 05/11/2020 | 4.77   | Call | Bond Future | 505.7300              | 0.5057              | 528.0500        | 0.5280        | 4.413             | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/11/2020 | 10.02  | Call | Bond Future | 816.1400              | 0.8161              | 613.8000        | 0.6138        | (24.792)          | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/11/2020 |        |      | Bond Future | 10.9520               | 66.0787             | 10.9446         | 66.1193       | (0.068)           | 0.0000       | 0.0000      | 26,330        |
| 2020/08/31 | R209             | 05/11/2020 | 10.00  | Call | Bond Future | 791.1600              | 0.7912              | 591.8700        | 0.5919        | (25.190)          | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/11/2020 | 10.00  | Put  | Bond Future | 6,257.9800            | 6.2580              | 6,018.1600      | 6.0182        | (3.832)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/11/2020 | 10.02  | Put  | Bond Future | 6,161.4500            | 6.1614              | 5,918.5800      | 5.9186        | (3.942)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/11/2020 | 10.01  | Call | Bond Future | 803.5800              | 0.8036              | 602.8000        | 0.6028        | (24.986)          | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/11/2020 | 10.01  | Put  | Bond Future | 6,209.6100            | 6.2096              | 5,968.3000      | 5.9683        | (3.886)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 04/02/2021 | 10.12  | Put  | Bond Future | 7,353.2800            | 7.3533              | 7,156.1100      | 7.1561        | (2.681)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 04/02/2021 |        |      | Bond Future | 11.1594               | 66.7578             | 11.1516         | 66.7985       | (0.069)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R209             | 04/02/2021 | 10.11  | Call | Bond Future | 1,505.9500            | 1.5059              | 1,349.9500      | 1.3500        | (10.359)          | 0            | 0           | 0             |
| 2020/08/31 | R209             | 04/02/2021 | 10.11  | Put  | Bond Future | 7,398.4400            | 7.3984              | 7,201.8000      | 7.2018        | (2.658)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 04/02/2021 | 10.12  | Call | Bond Future | 1,520.5400            | 1.5205              | 1,364.0100      | 1.3640        | (10.294)          | 0            | 0           | 0             |
| 2020/08/31 | R209             | 04/02/2021 | 10.10  | Call | Bond Future | 1,491.4600            | 1.4915              | 1,335.9800      | 1.3360        | (10.425)          | 0            | 0           | 0             |
| 2020/08/31 | R209             | 04/02/2021 | 10.10  | Put  | Bond Future | 7,443.7700            | 7.4438              | 7,247.6500      | 7.2476        | (2.635)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 12.25  | Put  | Bond Future | 2,645.6800            | 2.6457              | 2,640.0200      | 2.6400        | (0.214)           | 0            | 0           | 3,000         |
| 2020/08/31 | R209             | 06/05/2021 | 12.23  | Put  | Bond Future | 2,674.8300            | 2.6748              | 2,668.7400      | 2.6687        | (0.228)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 12.22  | Call | Bond Future | 6,829.5700            | 6.8296              | 6,864.4400      | 6.8644        | 0.511             | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 |        |      | Bond Future | 11.3716               | 64.3256             | 11.3636         | 64.3666       | (0.070)           | 0.0000       | 0.0000      | 1,420         |
| 2020/08/31 | R209             | 06/05/2021 | 10.25  | Put  | Bond Future | 8,119.3600            | 8.1194              | 8,046.3300      | 8.0463        | (0.899)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 10.25  | Call | Bond Future | 1,971.9000            | 1.9719              | 1,939.8500      | 1.9399        | (1.625)           | 0            | 0           | 3,000         |
| 2020/08/31 | R209             | 06/05/2021 | 11.25  | Call | Bond Future | 4,054.8000            | 4.0548              | 4,051.8300      | 4.0518        | (0.073)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 11.25  | Put  | Bond Future | 4,682.5100            | 4.6825              | 4,638.5600      | 4.6386        | (0.939)           | 0            | 0           | 3,000         |
| 2020/08/31 | R209             | 06/05/2021 | 12.25  | Call | Bond Future | 6,924.8700            | 6.9249              | 6,960.1900      | 6.9602        | 0.510             | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 12.23  | Call | Bond Future | 6,861.3700            | 6.8614              | 6,896.2600      | 6.8963        | 0.508             | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 12.22  | Put  | Bond Future | 2,689.4300            | 2.6894              | 2,683.3200      | 2.6833        | (0.227)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 12.24  | Call | Bond Future | 6,893.2000            | 6.8932              | 6,928.1200      | 6.9281        | 0.507             | 0            | 0           | 0             |
| 2020/08/31 | R209             | 06/05/2021 | 12.24  | Put  | Bond Future | 2,660.3000            | 2.6603              | 2,654.2400      | 2.6542        | (0.228)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/08/2021 | 11.81  | Put  | Bond Future | 4,500.8700            | 4.5009              | 4,217.8900      | 4.2179        | (6.287)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/08/2021 |        |      | Bond Future | 11.5927               | 65.0227             | 11.5844         | 65.0640       | (0.072)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R209             | 05/08/2021 | 11.80  | Call | Bond Future | 5,542.6600            | 5.5427              | 5,300.7700      | 5.3008        | (4.364)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/08/2021 | 11.80  | Put  | Bond Future | 4,522.0100            | 4.5220              | 4,238.7900      | 4.2388        | (6.263)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/08/2021 | 11.81  | Call | Bond Future | 5,570.1500            | 5.5701              | 5,328.5000      | 5.3285        | (4.338)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/08/2021 | 11.79  | Call | Bond Future | 5,515.4600            | 5.5155              | 5,273.3300      | 5.2733        | (4.390)           | 0            | 0           | 0             |
| 2020/08/31 | R209             | 05/08/2021 | 11.79  | Put  | Bond Future | 4,543.5000            | 4.5435              | 4,260.0400      | 4.2600        | (6.239)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/08/31 | R210             | 05/11/2020 |        |      | Bond Future | 187.5639                    | 187.5639                    | 189.2573              | 189.2573        | 0.903             | 0.0000       | 0.0000      | 2,243         |
| 2020/08/31 | R210             | 04/02/2021 |        |      | Bond Future | 189.5369                    | 189.5369                    | 191.2474              | 191.2474        | 0.902             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R210             | 06/05/2021 |        |      | Bond Future | 188.9014                    | 188.9014                    | 190.6300              | 190.6300        | 0.915             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R210             | 05/08/2021 |        |      | Bond Future | 190.9919                    | 190.9919                    | 192.7394              | 192.7394        | 0.915             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R212             | 05/11/2020 |        |      | Bond Future | 168.5942                    | 168.5942                    | 168.8436              | 168.8436        | 0.148             | 0.0000       | 0.0000      | 6,967         |
| 2020/08/31 | R212             | 04/02/2021 |        |      | Bond Future | 168.0898                    | 168.0898                    | 168.3412              | 168.3412        | 0.150             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R212             | 06/05/2021 |        |      | Bond Future | 169.9113                    | 169.9113                    | 170.1651              | 170.1651        | 0.149             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R212             | 05/08/2021 |        |      | Bond Future | 169.4806                    | 169.4806                    | 169.7371              | 169.7371        | 0.151             | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R213             | 05/11/2020 | 9.60   | Put  | Bond Future | 3,495.1100                  | 3.4951                      | 3,190.4100            | 3.1904          | (8.718)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/11/2020 | 9.59   | Call | Bond Future | 1,624.6800                  | 1.6247                      | 1,419.3500            | 1.4194          | (12.638)          | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/11/2020 |        |      | Bond Future | 9.9279                      | 82.7282                     | 9.9101                | 82.8272         | (0.179)           | 0.0000       | 0.0000      | 16,458        |
| 2020/08/31 | R213             | 05/11/2020 | 9.60   | Call | Bond Future | 1,646.9100                  | 1.6469                      | 1,441.2500            | 1.4413          | (12.488)          | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/11/2020 | 9.59   | Put  | Bond Future | 3,530.1100                  | 3.5301                      | 3,225.7400            | 3.2257          | (8.622)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/11/2020 | 9.61   | Call | Bond Future | 1,669.3100                  | 1.6693                      | 1,463.3600            | 1.4634          | (12.337)          | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/11/2020 | 9.61   | Put  | Bond Future | 3,460.3300                  | 3.4603                      | 3,155.3400            | 3.1553          | (8.814)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 04/02/2021 | 9.40   | Call | Bond Future | 1,762.9700                  | 1.7630                      | 1,601.4700            | 1.6015          | (9.161)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 04/02/2021 | 9.39   | Put  | Bond Future | 5,957.5900                  | 5.9576                      | 5,697.1300            | 5.6971          | (4.372)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 04/02/2021 |        |      | Bond Future | 10.1468                     | 83.5779                     | 10.1283               | 83.6777         | (0.182)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R213             | 04/02/2021 | 9.41   | Call | Bond Future | 1,781.5600                  | 1.7816                      | 1,619.5100            | 1.6195          | (9.096)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 04/02/2021 | 9.41   | Put  | Bond Future | 5,879.6500                  | 5.8797                      | 5,617.8800            | 5.6179          | (4.452)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 04/02/2021 | 9.40   | Put  | Bond Future | 5,918.5300                  | 5.9185                      | 5,657.3100            | 5.6573          | (4.414)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 04/02/2021 | 9.39   | Call | Bond Future | 1,744.5000                  | 1.7445                      | 1,583.7600            | 1.5838          | (9.214)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 06/05/2021 | 11.91  | Put  | Bond Future | 1,414.9500                  | 1.4150                      | 1,347.8600            | 1.3479          | (4.742)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 06/05/2021 |        |      | Bond Future | 10.3655                     | 80.9347                     | 10.3463               | 81.0354         | (0.186)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R213             | 06/05/2021 | 11.90  | Call | Bond Future | 8,935.1100                  | 8.9351                      | 8,968.3800            | 8.9684          | 0.372             | 0            | 0           | 0             |
| 2020/08/31 | R213             | 06/05/2021 | 11.90  | Put  | Bond Future | 1,426.6400                  | 1.4266                      | 1,359.2500            | 1.3593          | (4.724)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 06/05/2021 | 11.91  | Call | Bond Future | 8,969.2000                  | 8.9692                      | 9,002.7700            | 9.0028          | 0.374             | 0            | 0           | 0             |
| 2020/08/31 | R213             | 06/05/2021 | 11.89  | Call | Bond Future | 8,901.0600                  | 8.9011                      | 8,934.0200            | 8.9340          | 0.370             | 0            | 0           | 0             |
| 2020/08/31 | R213             | 06/05/2021 | 11.89  | Put  | Bond Future | 1,438.4100                  | 1.4384                      | 1,370.7100            | 1.3707          | (4.707)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/08/2021 | 10.85  | Call | Bond Future | 5,279.5400                  | 5.2795                      | 5,122.7600            | 5.1228          | (2.970)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/08/2021 | 10.84  | Put  | Bond Future | 4,046.2900                  | 4.0463                      | 3,787.4900            | 3.7875          | (6.396)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/08/2021 |        |      | Bond Future | 10.5993                     | 81.8115                     | 10.5792               | 81.9132         | (0.190)           | 0.0000       | 0.0000      | 0             |
| 2020/08/31 | R213             | 05/08/2021 | 10.86  | Call | Bond Future | 5,308.1700                  | 5.3082                      | 5,151.7200            | 5.1517          | (2.947)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/08/2021 | 10.86  | Put  | Bond Future | 4,004.1300                  | 4.0041                      | 3,745.9900            | 3.7460          | (6.447)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/08/2021 | 10.85  | Put  | Bond Future | 4,025.0000                  | 4.0250                      | 3,766.5300            | 3.7665          | (6.422)           | 0            | 0           | 0             |
| 2020/08/31 | R213             | 05/08/2021 | 10.84  | Call | Bond Future | 5,251.2900                  | 5.2513                      | 5,094.1800            | 5.0942          | (2.992)           | 0            | 0           | 0             |
| 2020/08/31 | R214             | 05/11/2020 | 10.26  | Put  | Bond Future | 6,445.2900                  | 6.4453                      | 6,217.0900            | 6.2171          | (3.541)           | 0            | 0           | 0             |
| 2020/08/31 | R214             | 05/11/2020 |        |      | Bond Future | 11.2140                     | 63.8041                     | 11.2117               | 63.8164         | (0.020)           | 0.0000       | 0.0000      | 20,096        |
| 2020/08/31 | R214             | 05/11/2020 | 10.25  | Call | Bond Future | 822.3600                    | 0.8224                      | 608.0900              | 0.6081          | (26.055)          | 0            | 0           | 0             |
| 2020/08/31 | R214             | 05/11/2020 | 10.25  | Put  | Bond Future | 6,495.4200                  | 6.4954                      | 6,268.8500            | 6.2688          | (3.488)           | 0            | 0           | 0             |
| 2020/08/31 | R214             | 05/11/2020 | 10.26  | Call | Bond Future | 835.2200                    | 0.8352                      | 619.3200              | 0.6193          | (25.849)          | 0            | 0           | 0             |
| 2020/08/31 | R214             | 05/11/2020 | 10.24  | Call | Bond Future | 810.2100                    | 0.8102                      | 597.5200              | 0.5975          | (26.251)          | 0            | 0           | 0             |
| 2020/08/31 | R214             | 05/11/2020 | 10.24  | Put  | Bond Future | 6,546.3600                  | 6.5464                      | 6,321.3700            | 6.3214          | (3.437)           | 0            | 0           | 0             |
| 2020/08/31 | R214             | 04/02/2021 | 10.33  | Call | Bond Future | 1,522.9300                  | 1.5229                      | 1,349.9100            | 1.3499          | (11.361)          | 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 |         |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|---------|
| 2020/08/31 | R214             | 04/02/2021 |        |      | Bond Future |                       | 11.4209             | 64.4595         | 11.4187       | 64.4717           | (0.020)      | 0.0000      | 0.0000        | 0       |
| 2020/08/31 | R214             | 04/02/2021 | 10.31  | Call | Bond Future | 1,493.6800            |                     | 1.4937          | 1,321.9300    | 1.3219            | (11.498)     | 0           | 0             | 0       |
| 2020/08/31 | R214             | 04/02/2021 | 10.31  | Put  | Bond Future | 7,903.2700            |                     | 7.9033          | 7,719.3700    | 7.7194            | (2.327)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 04/02/2021 | 10.33  | Put  | Bond Future | 7,807.9000            |                     | 7.8079          | 7,622.7300    | 7.6227            | (2.372)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 04/02/2021 | 10.32  | Call | Bond Future | 1,508.2600            |                     | 1.5083          | 1,335.8700    | 1.3359            | (11.430)     | 0           | 0             | 0       |
| 2020/08/31 | R214             | 04/02/2021 | 10.32  | Put  | Bond Future | 7,855.5000            |                     | 7.8555          | 7,670.9600    | 7.6710            | (2.349)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 06/05/2021 | 12.26  | Call | Bond Future | 6,297.3300            |                     | 6.2973          | 6,220.0200    | 6.2200            | (1.228)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 06/05/2021 | 12.25  | Put  | Bond Future | 3,166.5700            |                     | 3.1666          | 3,077.1000    | 3.0771            | (2.825)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 06/05/2021 |        |      | Bond Future |                       | 11.6253             | 61.8658         | 11.6230       | 61.8780           | (0.020)      | 0.0000      | 0.0000        | 0       |
| 2020/08/31 | R214             | 06/05/2021 | 12.27  | Call | Bond Future | 6,328.1200            |                     | 6.3281          | 6,250.7500    | 6.2508            | (1.223)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 06/05/2021 | 12.27  | Put  | Bond Future | 3,133.1700            |                     | 3.1332          | 3,043.5700    | 3.0436            | (2.860)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 06/05/2021 | 12.26  | Put  | Bond Future | 3,149.8200            |                     | 3.1498          | 3,060.2800    | 3.0603            | (2.843)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 06/05/2021 | 12.25  | Call | Bond Future | 6,266.5700            |                     | 6.2666          | 6,189.3300    | 6.1893            | (1.233)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 05/08/2021 | 12.01  | Call | Bond Future | 5,583.1000            |                     | 5.5831          | 5,309.3500    | 5.3093            | (4.903)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 05/08/2021 |        |      | Bond Future |                       | 11.8414             | 62.5361         | 11.8390       | 62.5484           | (0.021)      | 0.0000      | 0.0000        | 0       |
| 2020/08/31 | R214             | 05/08/2021 | 12.01  | Put  | Bond Future | 4,745.5300            |                     | 4.7455          | 4,459.5200    | 4.4595            | (6.027)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 05/08/2021 | 12.03  | Put  | Bond Future | 4,701.5100            |                     | 4.7015          | 4,416.1200    | 4.4161            | (6.070)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 05/08/2021 | 12.02  | Call | Bond Future | 5,610.2400            |                     | 5.6102          | 5,336.6800    | 5.3367            | (4.876)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 05/08/2021 | 12.02  | Put  | Bond Future | 4,723.5900            |                     | 4.7236          | 4,437.7700    | 4.4378            | (6.051)      | 0           | 0             | 0       |
| 2020/08/31 | R214             | 05/08/2021 | 12.03  | Call | Bond Future | 5,637.1800            |                     | 5.6372          | 5,364.0500    | 5.3640            | (4.845)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 | 10.03  | Call | Bond Future | 296.2700              |                     | 0.2963          | 207.9900      | 0.2080            | (29.797)     | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 | 10.02  | Put  | Bond Future | 11,918.0400           |                     | 11.9180         | 11,747.8900   | 11.7479           | (1.428)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 |        |      | Bond Future |                       | 11.5972             | 78.2664         | 11.5844       | 78.3495           | (0.110)      | 0.0000      | 0.0000        | 111,762 |
| 2020/08/31 | R248             | 05/11/2020 | 10.04  | Call | Bond Future | 302.3800              |                     | 0.3024          | 212.8900      | 0.2129            | (29.595)     | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 | 10.04  | Put  | Bond Future | 11,763.6000           |                     | 11.7636         | 11,591.0200   | 11.5910           | (1.467)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 | 11.00  | Put  | Bond Future | 5,697.2400            |                     | 5.6972          | 5,409.5900    | 5.4096            | (5.049)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 | 11.00  | Call | Bond Future | 1,630.8600            |                     | 1.6309          | 1,426.3000    | 1.4263            | (12.543)     | 0           | 0             | 950     |
| 2020/08/31 | R248             | 05/11/2020 | 10.00  | Put  | Bond Future | 12,073.4200           |                     | 12.0734         | 11,905.6500   | 11.9057           | (1.390)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 | 10.00  | Call | Bond Future | 278.5200              |                     | 0.2785          | 193.8400      | 0.1938            | (30.404)     | 0           | 0             | 950     |
| 2020/08/31 | R248             | 05/11/2020 | 10.03  | Put  | Bond Future | 11,840.7000           |                     | 11.8407         | 11,669.3300   | 11.6693           | (1.447)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 05/11/2020 | 10.02  | Call | Bond Future | 290.2500              |                     | 0.2902          | 203.1900      | 0.2032            | (29.995)     | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 10.75  | Call | Bond Future | 1,796.4800            |                     | 1.7965          | 1,645.7500    | 1.6457            | (8.390)      | 0           | 0             | 2,590   |
| 2020/08/31 | R248             | 04/02/2021 | 10.47  | Put  | Bond Future | 10,791.5500           |                     | 10.7915         | 10,572.3400   | 10,5723           | (2.031)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 10.46  | Call | Bond Future | 1,331.1900            |                     | 1.3312          | 1,196.2200    | 1.1962            | (10.139)     | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 |        |      | Bond Future |                       | 11.8236             | 79.0704         | 11.8103       | 79.1540           | (0.113)      | 0.0000      | 0.0000        | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 10.75  | Put  | Bond Future | 9,121.3200            |                     | 9.1213          | 8,886.9500    | 8,8870            | (2.569)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 11.50  | Put  | Bond Future | 5,736.7600            |                     | 5.7368          | 5,483.9200    | 5,4839            | (4.407)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 11.50  | Call | Bond Future | 3,654.7300            |                     | 3.6547          | 3,485.5300    | 3,4855            | (4.630)      | 0           | 0             | 2,590   |
| 2020/08/31 | R248             | 04/02/2021 | 10.47  | Call | Bond Future | 1,345.6800            |                     | 1.3457          | 1,210.1100    | 1,2101            | (10.074)     | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 10.46  | Put  | Bond Future | 10,854.5800           |                     | 10.8546         | 10,635.9700   | 10,6360           | (2.014)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 10.48  | Call | Bond Future | 1,360.2800            |                     | 1.3603          | 1,224.1000    | 1,2241            | (10.011)     | 0           | 0             | 0       |
| 2020/08/31 | R248             | 04/02/2021 | 10.48  | Put  | Bond Future | 10,728.7600           |                     | 10.7288         | 10,508.9400   | 10,5089           | (2.049)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 06/05/2021 | 12.36  | Call | Bond Future | 6,281.4600            |                     | 6.2815          | 6,292.9700    | 6,2930            | 0.183        | 0           | 0             | 0       |
| 2020/08/31 | R248             | 06/05/2021 |        |      | Bond Future |                       | 12.0480             | 75.4973         | 12.0341       | 75.5817           | (0.115)      | 0.0000      | 0.0000        | 0       |
| 2020/08/31 | R248             | 06/05/2021 | 12.34  | Call | Bond Future | 6,214.0100            |                     | 6.2140          | 6,225.6800    | 6,2257            | 0.188        | 0           | 0             | 0       |
| 2020/08/31 | R248             | 06/05/2021 | 12.34  | Put  | Bond Future | 4,479.6500            |                     | 4.4796          | 4,406.9300    | 4,4069            | (1.623)      | 0           | 0             | 0       |
| 2020/08/31 | R248             | 06/05/2021 | 12.36  | Put  | Bond Future | 4,431.0100            |                     | 4.4310          | 4,358.1300    | 4,3581            | (1.645)      | 0           | 0             | 0       |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/08/31 | R248             | 06/05/2021 | 12.35  | Call | Bond Future | 6,247.7100                     | 6.2477                         | 6,259.3000               | 6.2593             | 0.186                | 0            | 0              | 0             |
| 2020/08/31 | R248             | 06/05/2021 | 12.35  | Put  | Bond Future | 4,455.2600                     | 4.4553                         | 4,382.4600               | 4.3825             | (1.634)              | 0            | 0              | 0             |
| 2020/08/31 | R248             | 05/08/2021 | 12.51  | Put  | Bond Future | 5,238.4800                     | 5.2385                         | 4,954.5300               | 4.9545             | (5.420)              | 0            | 0              | 0             |
| 2020/08/31 | R248             | 05/08/2021 |        |      | Bond Future | 12.2867                        | 76.3154                        | 12.2722                  | 76.4006            | (0.118)              | 0.0000       | 0.0000         | 0             |
| 2020/08/31 | R248             | 05/08/2021 | 12.51  | Call | Bond Future | 6,525.1000                     | 6.5251                         | 6,326.3300               | 6.3263             | (3.046)              | 0            | 0              | 0             |
| 2020/08/31 | R248             | 05/08/2021 | 12.52  | Call | Bond Future | 6,557.0100                     | 6.5570                         | 6,358.5400               | 6.3585             | (3.027)              | 0            | 0              | 0             |
| 2020/08/31 | R248             | 05/08/2021 | 12.50  | Put  | Bond Future | 5,263.3400                     | 5.2633                         | 4,979.0900               | 4.9791             | (5.401)              | 0            | 0              | 0             |
| 2020/08/31 | R248             | 05/08/2021 | 12.52  | Put  | Bond Future | 5,213.7500                     | 5.2138                         | 4,930.1000               | 4.9301             | (5.440)              | 0            | 0              | 0             |
| 2020/08/31 | R248             | 05/08/2021 | 12.50  | Call | Bond Future | 6,493.2300                     | 6.4932                         | 6,294.1600               | 6.2942             | (3.066)              | 0            | 0              | 0             |

**Total**

**1267376**