



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/09/2020 TO 17/09/2020

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2025 | 05/11/2020 | | Bond Future | 144.2721 | 144.2721 | 144.1738 | 144.1738 | (0.068) | 0.0000 | 0.0000 | 3,891 |
| 2020/09/17 | 2025 | 04/02/2021 | | Bond Future | 144.2607 | 144.2607 | 144.1608 | 144.1608 | (0.069) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | 2025 | 06/05/2021 | | | Bond Future | 145.8374 | 145.8374 | 145.7360 | 145.7360 | (0.069) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2025 | 05/08/2021 | | | Bond Future | 145.9202 | 145.9202 | 145.8177 | 145.8177 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2029 | 05/11/2020 | | | Bond Future | 102.5461 | 102.5461 | 102.0899 | 102.0899 | (0.445) | 0.0000 | 0.0000 | 5,004 |
| 2020/09/17 | 2029 | 04/02/2021 | | | Bond Future | 103.6105 | 103.6105 | 103.1492 | 103.1492 | (0.445) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2029 | 06/05/2021 | | | Bond Future | 103.6030 | 103.6030 | 103.1364 | 103.1364 | (0.450) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2029 | 05/08/2021 | | | Bond Future | 104.7495 | 104.7495 | 104.2776 | 104.2776 | (0.450) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.39 | Put | Bond Future | 1,782.3400 | 1.7823 | 1,624.6600 | 1.6247 | (8.847) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.38 | Call | Bond Future | 2,130.6900 | 2.1307 | 2,280.7900 | 2.2808 | 7.045 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.60 | Put | Bond Future | 1,295.1200 | 1.2951 | 1,167.0200 | 1.1670 | (9.891) | 0 | 0 | 3,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.99 | Put | Bond Future | 688.4100 | 0.6884 | 607.1500 | 0.6072 | (11.804) | 0 | 0 | 2,500 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.10 | Put | Bond Future | 7,559.1000 | 7.5591 | 7,264.4300 | 7.2644 | (3.898) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.73 | Call | Bond Future | 659.0100 | 0.6590 | 721.2600 | 0.7213 | 9.446 | 0 | 0 | 3,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 10.06 | Put | Bond Future | 611.7900 | 0.6118 | 537.5000 | 0.5375 | (12.143) | 0 | 0 | 1,000 |
| 2020/09/17 | 2030 | 05/11/2020 | | | Bond Future | 9.3241 | 94.1215 | 9.2707 | 94.4307 | (0.573) | 0.0000 | 0.0000 | 92,820 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.99 | Call | Bond Future | 4,430.3000 | 4.4303 | 4,658.2600 | 4.6583 | 5.145 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.85 | Put | Bond Future | 3,643.6500 | 3.6437 | 3,410.8900 | 3.4109 | (6.388) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.85 | Call | Bond Future | 852.3700 | 0.8524 | 928.8300 | 0.9288 | 8.970 | 0 | 0 | 3,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.61 | Call | Bond Future | 2,906.5900 | 2.9066 | 3,089.0700 | 3.0891 | 6.278 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.61 | Put | Bond Future | 1,275.1600 | 1.2752 | 1,148.4200 | 1.1484 | (9.939) | 0 | 0 | 3,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.34 | Put | Bond Future | 6,164.1300 | 6.1641 | 5,882.0300 | 5.8820 | (4.576) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.34 | Call | Bond Future | 246.3300 | 0.2463 | 273.4500 | 0.2734 | 11.010 | 0 | 0 | 1,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.04 | Put | Bond Future | 2,889.7600 | 2.8898 | 2,681.9400 | 2.6819 | (7.192) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.04 | Call | Bond Future | 1,230.1200 | 1.2301 | 1,331.5200 | 1.3315 | 8.243 | 0 | 0 | 1,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.39 | Call | Bond Future | 2,161.6900 | 2.1617 | 2,313.2300 | 2.3132 | 7.010 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.38 | Put | Bond Future | 1,808.7900 | 1.8088 | 1,649.6700 | 1.6497 | (8.797) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.60 | Call | Bond Future | 2,870.1200 | 2.8701 | 3,051.2400 | 3.0512 | 6.311 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.49 | Call | Bond Future | 2,483.8400 | 2.4838 | 2,649.7600 | 2.6498 | 6.680 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.36 | Put | Bond Future | 6,053.1600 | 6.0532 | 5,772.4200 | 5.7724 | (4.638) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.86 | Put | Bond Future | 854.3200 | 0.8543 | 758.8800 | 0.7589 | (11.171) | 0 | 0 | 14,160 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.10 | Call | Bond Future | 123.8200 | 0.1238 | 138.3700 | 0.1384 | 11.751 | 0 | 0 | 3,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.73 | Put | Bond Future | 4,174.1700 | 4.1742 | 3,927.2000 | 3.9272 | (5.917) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.23 | Put | Bond Future | 2,242.1800 | 2.2422 | 2,061.2800 | 2.0613 | (8.068) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 10.06 | Call | Bond Future | 4,735.3800 | 4.7354 | 4,970.3100 | 4.9703 | 4.961 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 10.37 | Put | Bond Future | 343.4800 | 0.3435 | 295.9800 | 0.2960 | (13.829) | 0 | 0 | 8,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.40 | Call | Bond Future | 2,192.7900 | 2.1928 | 2,345.7800 | 2.3458 | 6.977 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.40 | Put | Bond Future | 1,756.0400 | 1.7560 | 1,599.8100 | 1.5998 | (8.897) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.49 | Put | Bond Future | 1,532.5700 | 1.5326 | 1,389.2700 | 1.3893 | (9.350) | 0 | 0 | 2,500 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.65 | Call | Bond Future | 3,054.3700 | 3.0544 | 3,242.1700 | 3.2422 | 6.149 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.65 | Put | Bond Future | 1,197.7000 | 1.1977 | 1,076.2800 | 1.0763 | (10.138) | 0 | 0 | 2,500 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.36 | Call | Bond Future | 260.4600 | 0.2605 | 288.9400 | 0.2889 | 10.935 | 0 | 0 | 14,160 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.86 | Put | Bond Future | 3,601.3000 | 3.6013 | 3,369.7800 | 3.3698 | (6.429) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.86 | Call | Bond Future | 870.0200 | 0.8700 | 947.7200 | 0.9477 | 8.931 | 0 | 0 | 14,160 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.86 | Call | Bond Future | 3,881.5500 | 3.8815 | 4,095.3300 | 4.0953 | 5.508 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.23 | Call | Bond Future | 1,696.6700 | 1.6967 | 1,824.9900 | 1.8250 | 7.563 | 0 | 0 | 3,000 |
| 2020/09/17 | 2030 | 05/11/2020 | 10.47 | Call | Bond Future | 6,592.6900 | 6.5927 | 6,861.8300 | 6.8618 | 4.082 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 10.47 | Put | Bond Future | 276.4500 | 0.2764 | 236.3700 | 0.2364 | (14.498) | 0 | 0 | 3,000 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | 2030 | 05/11/2020 | 8.53 | Put | Bond Future | 5,146.1600 | 5.1462 | 4,878.8900 | 4.8789 | (5.194) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 8.53 | Call | Bond Future | 408.5300 | 0.4085 | 450.4800 | 0.4505 | 10.269 | 0 | 0 | 15,414 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.03 | Put | Bond Future | 2,926.9600 | 2.9270 | 2,717.7700 | 2.7178 | (7.147) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/11/2020 | 9.03 | Call | Bond Future | 1,208.2000 | 1.2082 | 1,308.2300 | 1.3082 | 8.279 | 0 | 0 | 15,414 |
| 2020/09/17 | 2030 | 05/11/2020 | 10.37 | Call | Bond Future | 6,131.6300 | 6.1316 | 6,393.3500 | 6.3934 | 4.268 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.20 | Put | Bond Future | 4,177.6300 | 4.1776 | 3,988.5800 | 3.9886 | (4.525) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.20 | Put | Bond Future | 8,521.8900 | 8.5219 | 8,257.0400 | 8.2570 | (3.108) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.12 | Call | Bond Future | 2,093.8700 | 2.0939 | 2,209.8100 | 2.2098 | 5.537 | 0 | 0 | 1,000 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.36 | Call | Bond Future | 812.5500 | 0.8125 | 869.2100 | 0.8692 | 6.973 | 0 | 0 | 800 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.16 | Call | Bond Future | 2,185.6300 | 2.1856 | 2,305.0800 | 2.3051 | 5.465 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.15 | Put | Bond Future | 4,347.9400 | 4.3479 | 4,154.4900 | 4.1545 | (4.449) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | | | Bond Future | 9.5354 | 91.0713 | 9.4797 | 91.3834 | (0.585) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.20 | Call | Bond Future | 651.4500 | 0.6514 | 698.6200 | 0.6986 | 7.241 | 0 | 0 | 1,600 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.37 | Put | Bond Future | 7,644.4100 | 7.6444 | 7,389.6800 | 7.3897 | (3.332) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.37 | Call | Bond Future | 823.5400 | 0.8235 | 880.8300 | 0.8808 | 6.957 | 0 | 0 | 1,000 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.17 | Call | Bond Future | 2,208.7100 | 2.2087 | 2,329.0400 | 2.3290 | 5.448 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.17 | Put | Bond Future | 4,279.1100 | 4.2791 | 4,087.4200 | 4.0874 | (4.480) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.20 | Call | Bond Future | 2,279.5000 | 2.2795 | 2,402.4700 | 2.4025 | 5.395 | 0 | 0 | 1,600 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.12 | Put | Bond Future | 4,452.3000 | 4.4523 | 4,256.2200 | 4.2562 | (4.404) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.36 | Put | Bond Future | 7,694.7600 | 7.6948 | 7,439.4000 | 7.4394 | (3.319) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.16 | Put | Bond Future | 4,313.5400 | 4.3135 | 4,120.9700 | 4.1210 | (4.464) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 9.15 | Call | Bond Future | 2,162.4700 | 2.1625 | 2,281.0400 | 2.2810 | 5.483 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.86 | Put | Bond Future | 5,431.8900 | 5.4319 | 5,213.6100 | 5.2136 | (4.018) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 8.86 | Call | Bond Future | 1,556.8900 | 1.5569 | 1,650.6300 | 1.6506 | 6.021 | 0 | 0 | 800 |
| 2020/09/17 | 2030 | 04/02/2021 | 10.20 | Call | Bond Future | 5,351.6800 | 5.3517 | 5,558.4000 | 5.5584 | 3.863 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 04/02/2021 | 10.20 | Put | Bond Future | 1,737.7100 | 1.7377 | 1,632.4100 | 1.6324 | (6.060) | 0 | 0 | 1,800 |
| 2020/09/17 | 2030 | 06/05/2021 | 10.04 | Put | Bond Future | 3,016.8400 | 3.0168 | 2,880.2700 | 2.8803 | (4.527) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 9.15 | Call | Bond Future | 2,228.8900 | 2.2289 | 2,342.1600 | 2.3422 | 5.082 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 11.69 | Call | Bond Future | 10,463.8800 | 10.4639 | 10,731.2600 | 10.7313 | 2.555 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 11.70 | Put | Bond Future | 742.7200 | 0.7427 | 695.4000 | 0.6954 | (6.371) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | | | Bond Future | 9.7527 | 92.0458 | 9.6945 | 92.3609 | (0.597) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 10.74 | Call | Bond Future | 6,969.6300 | 6.9696 | 7,190.9400 | 7.1909 | 3.175 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 10.74 | Put | Bond Future | 1,837.9600 | 1.8380 | 1,744.1900 | 1.7442 | (5.102) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 7.97 | Call | Bond Future | 622.0000 | 0.6220 | 664.0800 | 0.6641 | 6.765 | 0 | 0 | 700 |
| 2020/09/17 | 2030 | 06/05/2021 | 10.04 | Call | Bond Future | 4,550.8900 | 4.5509 | 4,729.4000 | 4.7294 | 3.923 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 9.15 | Put | Bond Future | 5,561.1000 | 5.5611 | 5,359.2900 | 5.3593 | (3.629) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 9.92 | Call | Bond Future | 4,187.2300 | 4.1872 | 4,357.3100 | 4.3573 | 4.062 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 11.69 | Put | Bond Future | 750.3900 | 0.7504 | 702.6900 | 0.7027 | (6.357) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 11.70 | Call | Bond Future | 10,502.6900 | 10.5027 | 10,770.4500 | 10.7705 | 2.549 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 9.22 | Call | Bond Future | 2,379.8700 | 2.3799 | 2,498.3200 | 2.4983 | 4.977 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 9.22 | Put | Bond Future | 5,316.9600 | 5.3170 | 5,120.3300 | 5.1203 | (3.698) | 0 | 0 | 700 |
| 2020/09/17 | 2030 | 06/05/2021 | 7.97 | Put | Bond Future | 10,952.8800 | 10.9529 | 10,679.8800 | 10.6799 | (2.492) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 9.92 | Put | Bond Future | 3,289.7800 | 3.2898 | 3,144.7800 | 3.1448 | (4.408) | 0 | 0 | 700 |
| 2020/09/17 | 2030 | 06/05/2021 | 11.71 | Call | Bond Future | 10,541.5200 | 10.5415 | 10,809.6700 | 10.8097 | 2.544 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 06/05/2021 | 11.71 | Put | Bond Future | 735.1100 | 0.7351 | 688.1800 | 0.6882 | (6.384) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 3,285.4900 | 3.2855 | 3,154.9500 | 3.1550 | (3.973) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 5,459.1100 | 5.4591 | 5,646.4300 | 5.6464 | 3.431 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/08/2021 | | | Bond Future | 9.9899 | 89.0377 | 9.9289 | 89.3561 | (0.610) | 0.0000 | 0.0000 | 0 |

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| 2020/09/17 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 5,490.0600 | 5.4901 | 5,677.9600 | 5.6780 | 3.423 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 3,304.9900 | 3.3050 | 3,173.8700 | 3.1739 | (3.967) | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 5,520.7600 | 5.5208 | 5,709.2300 | 5.7092 | 3.414 | 0 | 0 | 0 |
| 2020/09/17 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 3,265.7800 | 3.2658 | 3,135.8100 | 3.1358 | (3.980) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.77 | Put | Bond Future | 4,118.0100 | 4.1180 | 3,790.7500 | 3.7907 | (7.947) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.61 | Put | Bond Future | 4,864.4200 | 4.8644 | 4,511.1700 | 4.5112 | (7.262) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 10.99 | Call | Bond Future | 4,923.9600 | 4.9240 | 5,254.9500 | 5.2550 | 6.722 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.44 | Put | Bond Future | 5,737.7500 | 5.7377 | 5,360.3900 | 5.3604 | (6.577) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 11.08 | Call | Bond Future | 5,323.5900 | 5.3236 | 5,665.9400 | 5.6659 | 6.431 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | | | Bond Future | 10.2819 | 87.4585 | 10.2080 | 87.9036 | (0.719) | 0.0000 | 0.0000 | 120,882 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.76 | Call | Bond Future | 953.2000 | 0.9532 | 1,069.3100 | 1.0693 | 12.181 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.76 | Put | Bond Future | 4,162.5700 | 4.1626 | 3,833.6200 | 3.8336 | (7.903) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 10.99 | Put | Bond Future | 816.9000 | 0.8169 | 702.8300 | 0.7028 | (13.964) | 0 | 0 | 3,000 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.77 | Call | Bond Future | 971.6400 | 0.9716 | 1,089.4400 | 1.0894 | 12.124 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.11 | Call | Bond Future | 211.6100 | 0.2116 | 245.3500 | 0.2454 | 15.944 | 0 | 0 | 3,000 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.61 | Call | Bond Future | 702.6300 | 0.7026 | 794.4400 | 0.7944 | 13.067 | 0 | 0 | 3,000 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.44 | Call | Bond Future | 479.8400 | 0.4798 | 547.5400 | 0.5475 | 14.109 | 0 | 0 | 1,000 |
| 2020/09/17 | 2032 | 05/11/2020 | 11.08 | Put | Bond Future | 713.9400 | 0.7139 | 611.2300 | 0.6112 | (14.386) | 0 | 0 | 1,000 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.75 | Call | Bond Future | 934.8900 | 0.9349 | 1,049.3000 | 1.0493 | 12.238 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.75 | Put | Bond Future | 4,207.3300 | 4.2073 | 3,876.6800 | 3.8767 | (7.859) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 9.11 | Put | Bond Future | 7,649.1800 | 7.6492 | 7,237.8600 | 7.2379 | (5.377) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 8.94 | Put | Bond Future | 8,722.5900 | 8.7226 | 8,300.0500 | 8.3000 | (4.844) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/11/2020 | 8.94 | Call | Bond Future | 134.7700 | 0.1348 | 157.2900 | 0.1573 | 16.710 | 0 | 0 | 1,000 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.29 | Call | Bond Future | 994.9400 | 0.9949 | 1,085.2600 | 1.0853 | 9.078 | 0 | 0 | 800 |
| 2020/09/17 | 2032 | 04/02/2021 | 10.82 | Put | Bond Future | 2,794.3100 | 2.7943 | 2,605.4800 | 2.6055 | (6.758) | 0 | 0 | 800 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.63 | Call | Bond Future | 1,495.7800 | 1.4958 | 1,619.6200 | 1.6196 | 8.279 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | | | Bond Future | 10.5090 | 88.3448 | 10.4319 | 88.7941 | (0.733) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 8.79 | Put | Bond Future | 11,356.6800 | 11.3567 | 10,959.7300 | 10.9597 | (3.495) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 8.79 | Call | Bond Future | 514.0000 | 0.5140 | 566.3400 | 0.5663 | 10.183 | 0 | 0 | 800 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.61 | Call | Bond Future | 1,460.4500 | 1.4604 | 1,582.1300 | 1.5821 | 8.332 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.61 | Put | Bond Future | 6,911.3600 | 6.9114 | 6,583.7500 | 6.5838 | (4.740) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.29 | Put | Bond Future | 8,500.2300 | 8.5002 | 8,141.2600 | 8.1413 | (4.223) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 10.82 | Call | Bond Future | 4,575.9100 | 4.5759 | 4,836.3700 | 4.8364 | 5.692 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.63 | Put | Bond Future | 6,820.3500 | 6.8203 | 6,494.9000 | 6.4949 | (4.772) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.62 | Call | Bond Future | 1,478.0500 | 1.4781 | 1,600.8100 | 1.6008 | 8.306 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 04/02/2021 | 9.62 | Put | Bond Future | 6,865.7600 | 6.8658 | 6,539.2300 | 6.5392 | (4.756) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.57 | Call | Bond Future | 10,601.4000 | 10.6014 | 10,974.0800 | 10.9741 | 3.515 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.12 | Put | Bond Future | 1,629.2400 | 1.6292 | 1,520.1900 | 1.5202 | (6.693) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | | | Bond Future | 10.7397 | 85.1446 | 10.6594 | 85.5984 | (0.748) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.57 | Put | Bond Future | 1,105.4700 | 1.1055 | 1,024.2800 | 1.0243 | (7.344) | 0 | 0 | 736 |
| 2020/09/17 | 2032 | 06/05/2021 | 10.33 | Put | Bond Future | 5,462.7200 | 5.4627 | 5,201.3600 | 5.2014 | (4.784) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 10.33 | Call | Bond Future | 3,111.5400 | 3.1115 | 3,304.0500 | 3.3040 | 6.187 | 0 | 0 | 736 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.11 | Call | Bond Future | 8,897.7600 | 8.8978 | 9,241.9100 | 9.2419 | 3.868 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.11 | Put | Bond Future | 1,642.8300 | 1.6428 | 1,533.1100 | 1.5331 | (6.679) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.12 | Call | Bond Future | 8,933.8700 | 8.9339 | 9,278.6900 | 9.2787 | 3.860 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.10 | Call | Bond Future | 8,861.6900 | 8.8617 | 9,205.1600 | 9.2052 | 3.876 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 06/05/2021 | 12.10 | Put | Bond Future | 1,656.5200 | 1.6565 | 1,546.1200 | 1.5461 | (6.665) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 3,874.0300 | 3.8740 | 3,684.4600 | 3.6845 | (4.893) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/08/2021 | | | Bond Future | 10.9839 | 86.0670 | 10.9001 | 86.5257 | (0.763) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 5,911.7200 | 5.9117 | 6,180.1000 | 6.1801 | 4.540 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 3,895.5100 | 3.8955 | 3,705.1800 | 3.7052 | (4.886) | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 5,942.9300 | 5.9429 | 6,212.0700 | 6.2121 | 4.529 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 5,880.2600 | 5.8803 | 6,147.8700 | 6.1479 | 4.551 | 0 | 0 | 0 |
| 2020/09/17 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 3,916.7900 | 3.9168 | 3,725.6900 | 3.7257 | (4.879) | 0 | 0 | 0 |
| 2020/09/17 | 2033 | 05/11/2020 | | | Bond Future | 95.7733 | 95.7733 | 95.7916 | 95.7916 | 0.019 | 0.0000 | 0.0000 | 10,329 |
| 2020/09/17 | 2033 | 04/02/2021 | | | Bond Future | 96.7675 | 96.7675 | 96.7856 | 96.7856 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2033 | 06/05/2021 | | | Bond Future | 96.6089 | 96.6089 | 96.6269 | 96.6269 | 0.019 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2033 | 05/08/2021 | | | Bond Future | 97.6780 | 97.6780 | 97.6960 | 97.6960 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2037 | 05/11/2020 | 10.18 | Call | Bond Future | 333.2600 | 0.3333 | 401.0900 | 0.4011 | 20.353 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/11/2020 | 10.17 | Put | Bond Future | 7,780.3100 | 7.7803 | 7,227.2100 | 7.2272 | (7.109) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/11/2020 | | | Bond Future | 11.2958 | 81.7393 | 11.1962 | 82.3589 | (0.882) | 0.0000 | 0.0000 | 138,919 |
| 2020/09/17 | 2037 | 05/11/2020 | 10.19 | Call | Bond Future | 340.8400 | 0.3408 | 409.9700 | 0.4100 | 20.282 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/11/2020 | 10.19 | Put | Bond Future | 7,653.8200 | 7.6538 | 7,103.3200 | 7.1033 | (7.192) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/11/2020 | 10.17 | Call | Bond Future | 325.8200 | 0.3258 | 392.3500 | 0.3923 | 20.419 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/11/2020 | 10.18 | Put | Bond Future | 7,716.9500 | 7.7170 | 7,165.1500 | 7.1651 | (7.150) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 13.73 | Call | Bond Future | 12,253.6200 | 12.2536 | 12,806.5300 | 12.8065 | 4.512 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.85 | Call | Bond Future | 2,247.8300 | 2.2478 | 2,467.2000 | 2.4672 | 9.759 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.35 | Call | Bond Future | 1,313.8000 | 1.3138 | 1,462.0700 | 1.4621 | 11.286 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.28 | Put | Bond Future | 9,284.8700 | 9.2849 | 8,798.8200 | 8.7988 | (5.235) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.27 | Call | Bond Future | 1,202.7300 | 1.2027 | 1,341.0500 | 1.3410 | 11.501 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | | | Bond Future | 11.5295 | 78.3134 | 11.4257 | 78.9390 | (0.900) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 11.97 | Put | Bond Future | 2,934.6300 | 2.9346 | 2,692.8400 | 2.6928 | (8.239) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 11.97 | Call | Bond Future | 5,506.0900 | 5.5061 | 5,889.8900 | 5.8899 | 6.970 | 0 | 0 | 300 |
| 2020/09/17 | 2037 | 04/02/2021 | 9.65 | Put | Bond Future | 13,181.6900 | 13.1817 | 12,630.3700 | 12.6304 | (4.182) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 9.65 | Call | Bond Future | 561.2400 | 0.5612 | 635.5100 | 0.6355 | 13.233 | 0 | 0 | 72 |
| 2020/09/17 | 2037 | 04/02/2021 | 11.90 | Call | Bond Future | 5,260.8600 | 5.2609 | 5,635.3900 | 5.6354 | 7.119 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 13.73 | Put | Bond Future | 619.1200 | 0.6191 | 546.4400 | 0.5464 | (11.739) | 0 | 0 | 300 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.85 | Put | Bond Future | 6,486.3400 | 6.4863 | 6,080.1200 | 6.0801 | (6.263) | 0 | 0 | 72 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.35 | Put | Bond Future | 8,897.8100 | 8.8978 | 8,420.4900 | 8.4205 | (5.364) | 0 | 0 | 72 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.28 | Call | Bond Future | 1,216.2300 | 1.2162 | 1,355.7700 | 1.3558 | 11.473 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.27 | Put | Bond Future | 9,340.9400 | 9.3409 | 8,853.6700 | 8.8537 | (5.216) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 11.90 | Put | Bond Future | 3,089.2600 | 3.0893 | 2,838.2000 | 2.8382 | (8.127) | 0 | 0 | 240 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.48 | Put | Bond Future | 8,204.3800 | 8.2044 | 7,743.9700 | 7.7440 | (5.612) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.48 | Call | Bond Future | 1,509.6100 | 1.5096 | 1,674.7900 | 1.6748 | 10.942 | 0 | 0 | 240 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.29 | Call | Bond Future | 1,229.8300 | 1.2298 | 1,370.6100 | 1.3706 | 11.447 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 04/02/2021 | 10.29 | Put | Bond Future | 9,228.9900 | 9.2290 | 8,744.1800 | 8.7442 | (5.253) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 06/05/2021 | 12.42 | Call | Bond Future | 6,878.1900 | 6.8782 | 7,283.7500 | 7.2838 | 5.896 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 06/05/2021 | | | Bond Future | 11.7673 | 79.1516 | 11.6591 | 79.7837 | (0.919) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2037 | 06/05/2021 | 12.42 | Put | Bond Future | 3,226.9400 | 3.2269 | 3,000.4300 | 3.0004 | (7.019) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 06/05/2021 | 12.43 | Call | Bond Future | 6,913.6300 | 6.9136 | 7,320.2100 | 7.3202 | 5.881 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 06/05/2021 | 12.44 | Put | Bond Future | 3,190.2700 | 3.1903 | 2,965.7900 | 2.9658 | (7.036) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 06/05/2021 | 12.43 | Put | Bond Future | 3,208.5500 | 3.2086 | 2,983.0600 | 2.9831 | (7.028) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 06/05/2021 | 12.44 | Call | Bond Future | 6,949.1300 | 6.9491 | 7,356.7200 | 7.3567 | 5.865 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 4,758.8400 | 4.7588 | 4,484.3200 | 4.4843 | (5.769) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 6,098.2200 | 6.0982 | 6,463.5200 | 6.4635 | 5.990 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 6,129.4200 | 6.1294 | 6,495.7200 | 6.4957 | 5.976 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/08/2021 | | | Bond Future | 12.0239 | 75.7537 | 11.9109 | 76.3925 | (0.940) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 6,067.3600 | 6.0674 | 6,431.6400 | 6.4316 | 6.004 | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 4,711.6700 | 4.7117 | 4,439.1700 | 4.4392 | (5.784) | 0 | 0 | 0 |
| 2020/09/17 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 4,735.0500 | 4.7350 | 4,461.5500 | 4.4615 | (5.776) | 0 | 0 | 0 |
| 2020/09/17 | 2038 | 05/11/2020 | | | Bond Future | 106.8692 | 106.8692 | 106.7463 | 106.7463 | (0.115) | 0.0000 | 0.0000 | 11,137 |
| 2020/09/17 | 2038 | 04/02/2021 | | | Bond Future | 106.2809 | 106.2809 | 106.1564 | 106.1564 | (0.117) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2038 | 06/05/2021 | | | Bond Future | 107.4426 | 107.4426 | 107.3165 | 107.3165 | (0.117) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2038 | 05/08/2021 | | | Bond Future | 106.9094 | 106.9094 | 106.7817 | 106.7817 | (0.119) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.30 | Call | Bond Future | 314.3100 | 0.3143 | 367.0300 | 0.3670 | 16.773 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 11.00 | Put | Bond Future | 4,388.4900 | 4.3885 | 4,005.9100 | 4.0059 | (8.718) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.23 | Call | Bond Future | 266.1800 | 0.2662 | 311.7600 | 0.3118 | 17.124 | 0 | 0 | 2,000 |
| 2020/09/17 | 2040 | 05/11/2020 | 11.70 | Put | Bond Future | 1,944.4200 | 1.9444 | 1,712.1700 | 1.7122 | (11.944) | 0 | 0 | 2,000 |
| 2020/09/17 | 2040 | 05/11/2020 | 9.50 | Call | Bond Future | 33.3600 | 0.0334 | 40.2000 | 0.0402 | 20.504 | 0 | 0 | 2,000 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.00 | Call | Bond Future | 148.3100 | 0.1483 | 175.3700 | 0.1754 | 18.246 | 0 | 0 | 2,380 |
| 2020/09/17 | 2040 | 05/11/2020 | | | Bond Future | 11.4495 | 83.5860 | 11.3652 | 84.1386 | (0.736) | 0.0000 | 0.0000 | 72,504 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.30 | Put | Bond Future | 8,404.3000 | 8.4043 | 7,904.5100 | 7.9045 | (5.947) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 9.73 | Put | Bond Future | 12,656.4000 | 12.6564 | 12,117.3300 | 12.1173 | (4.259) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 9.73 | Call | Bond Future | 68.9100 | 0.0689 | 82.3500 | 0.0823 | 19.504 | 0 | 0 | 2,000 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.23 | Put | Bond Future | 8,889.9900 | 8.8900 | 8,383.0600 | 8.3831 | (5.702) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.31 | Call | Bond Future | 321.7200 | 0.3217 | 375.5200 | 0.3755 | 16.723 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.32 | Put | Bond Future | 8,267.6600 | 8.2677 | 7,770.0500 | 7.7700 | (6.019) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 11.00 | Call | Bond Future | 1,370.5500 | 1.3706 | 1,540.4800 | 1.5405 | 12.399 | 0 | 0 | 2,380 |
| 2020/09/17 | 2040 | 05/11/2020 | 11.70 | Call | Bond Future | 3,550.7500 | 3.5507 | 3,871.0100 | 3.8710 | 9.020 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 9.50 | Put | Bond Future | 14,536.8200 | 14.5368 | 13,991.1500 | 13.9912 | (3.754) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.00 | Put | Bond Future | 10,562.0500 | 10.5620 | 10,036.6000 | 10.0366 | (4.975) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.31 | Put | Bond Future | 8,335.8600 | 8.3359 | 7,837.1500 | 7.8372 | (5.983) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 10.32 | Call | Bond Future | 329.2700 | 0.3293 | 384.1700 | 0.3842 | 16.673 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 11.50 | Call | Bond Future | 2,823.4200 | 2.8234 | 3,101.8000 | 3.1018 | 9.860 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/11/2020 | 11.50 | Put | Bond Future | 2,495.4700 | 2.4955 | 2,221.3400 | 2.2213 | (10.985) | 0 | 0 | 2,000 |
| 2020/09/17 | 2040 | 04/02/2021 | 9.49 | Call | Bond Future | 372.4600 | 0.3725 | 415.9200 | 0.4159 | 11.668 | 0 | 0 | 500 |
| 2020/09/17 | 2040 | 04/02/2021 | 9.57 | Put | Bond Future | 15,764.2300 | 15.7642 | 15,254.5800 | 15.2546 | (3.233) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.07 | Put | Bond Future | 12,140.7700 | 12.1408 | 11,668.6100 | 11.6686 | (3.889) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.42 | Put | Bond Future | 9,905.2200 | 9.9052 | 9,467.7600 | 9.4678 | (4.416) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | | | Bond Future | 11.6810 | 79.9286 | 11.5930 | 80.4864 | (0.753) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.07 | Call | Bond Future | 829.3200 | 0.8293 | 914.9800 | 0.9150 | 10.329 | 0 | 0 | 800 |
| 2020/09/17 | 2040 | 04/02/2021 | 11.74 | Call | Bond Future | 4,469.4000 | 4.4694 | 4,761.4700 | 4.7615 | 6.535 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 11.74 | Put | Bond Future | 4,098.3400 | 4.0983 | 3,832.5900 | 3.8326 | (6.484) | 0 | 0 | 800 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.41 | Call | Bond Future | 1,245.7600 | 1.2458 | 1,365.0400 | 1.3650 | 9.575 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.41 | Put | Bond Future | 9,965.5000 | 9.9655 | 9,526.9600 | 9.5270 | (4.401) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 9.49 | Put | Bond Future | 16,388.3100 | 16.3883 | 15,873.9500 | 15.8739 | (3.139) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 9.57 | Call | Bond Future | 419.4700 | 0.4195 | 467.6400 | 0.4676 | 11.484 | 0 | 0 | 800 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.42 | Call | Bond Future | 1,259.9400 | 1.2599 | 1,380.3000 | 1.3803 | 9.553 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.24 | Put | Bond Future | 11,022.8400 | 11.0228 | 10,566.7000 | 10.5667 | (4.138) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | 2040 | 04/02/2021 | 10.24 | Call | Bond Future | 1,021.9800 | 1.0220 | 1,123.6600 | 1.1237 | 9.949 | 0 | 0 | 500 |
| 2020/09/17 | 2040 | 04/02/2021 | 11.57 | Call | Bond Future | 3,930.5600 | 3.9306 | 4,200.2900 | 4.2003 | 6.862 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 11.57 | Put | Bond Future | 4,635.6100 | 4.6356 | 4,347.5200 | 4.3475 | (6.215) | 0 | 0 | 500 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.40 | Call | Bond Future | 1,231.7000 | 1.2317 | 1,349.9000 | 1.3499 | 9.596 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 04/02/2021 | 10.40 | Put | Bond Future | 10,026.0000 | 10.0260 | 9,586.3800 | 9.5864 | (4.385) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 06/05/2021 | 12.44 | Put | Bond Future | 3,635.8400 | 3.6358 | 3,420.0700 | 3.4201 | (5.935) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 06/05/2021 | | | Bond Future | 11.9161 | 80.7842 | 11.8244 | 81.3478 | (0.769) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2040 | 06/05/2021 | 12.43 | Call | Bond Future | 6,698.1900 | 6.6982 | 7,045.0000 | 7.0450 | 5.178 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 06/05/2021 | 12.43 | Put | Bond Future | 3,657.5800 | 3.6576 | 3,440.8500 | 3.4408 | (5.926) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 06/05/2021 | 12.44 | Call | Bond Future | 6,733.6900 | 6.7337 | 7,081.4600 | 7.0815 | 5.165 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 06/05/2021 | 12.42 | Call | Bond Future | 6,662.5000 | 6.6625 | 7,008.3400 | 7.0083 | 5.191 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 06/05/2021 | 12.42 | Put | Bond Future | 3,679.1900 | 3.6792 | 3,461.4900 | 3.4615 | (5.917) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 6,532.9300 | 6.5329 | 6,862.1700 | 6.8622 | 5.040 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/08/2021 | | | Bond Future | 12.1698 | 77.1536 | 12.0739 | 77.7232 | (0.788) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 4,793.3900 | 4.7934 | 4,553.0700 | 4.5531 | (5.014) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 6,564.9200 | 6.5649 | 6,895.0500 | 6.8950 | 5.029 | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 4,743.5400 | 4.7435 | 4,505.0200 | 4.5050 | (5.028) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 4,768.5500 | 4.7686 | 4,529.1200 | 4.5291 | (5.021) | 0 | 0 | 0 |
| 2020/09/17 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 6,596.6700 | 6.5967 | 6,927.7100 | 6.9277 | 5.018 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.36 | Call | Bond Future | 317.5300 | 0.3175 | 378.8400 | 0.3788 | 19.308 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.06 | Put | Bond Future | 4,423.3900 | 4.4234 | 3,999.6400 | 3.9996 | (9.580) | 0 | 0 | 525 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.43 | Call | Bond Future | 2,415.3700 | 2.4154 | 2,700.1900 | 2.7002 | 11.792 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.72 | Put | Bond Future | 13,382.0800 | 13.3821 | 12,775.9400 | 12.7759 | (4.529) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.97 | Call | Bond Future | 116.5200 | 0.1165 | 141.8000 | 0.1418 | 21.696 | 0 | 0 | 300 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.29 | Put | Bond Future | 17,111.4700 | 17.1115 | 16,495.7100 | 16.4957 | (3.599) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.96 | Put | Bond Future | 11,440.1000 | 11.4401 | 10,845.7500 | 10.8458 | (5.195) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | | | Bond Future | 11.5106 | 80.1948 | 11.4162 | 80.8138 | (0.821) | 0.0000 | 0.0000 | 47,319 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.34 | Call | Bond Future | 302.9300 | 0.3029 | 361.7900 | 0.3618 | 19.430 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.34 | Put | Bond Future | 8,608.3900 | 8.6084 | 8,048.2500 | 8.0483 | (6.507) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.72 | Call | Bond Future | 55.4900 | 0.0555 | 68.3500 | 0.0684 | 23.175 | 0 | 0 | 1,815 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.97 | Put | Bond Future | 11,361.5800 | 11.3616 | 10,767.8600 | 10.7679 | (5.226) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.96 | Call | Bond Future | 113.2900 | 0.1133 | 137.9400 | 0.1379 | 21.758 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.38 | Call | Bond Future | 2,260.7400 | 2.2607 | 2,533.4000 | 2.5334 | 12.061 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.38 | Put | Bond Future | 3,118.8100 | 3.1188 | 2,772.4700 | 2.7725 | (11.105) | 0 | 0 | 300 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.36 | Put | Bond Future | 8,468.7100 | 8.4687 | 7,911.0200 | 7.9110 | (6.585) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.06 | Call | Bond Future | 1,393.5700 | 1.3936 | 1,588.8200 | 1.5888 | 14.011 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.04 | Put | Bond Future | 10,817.6500 | 10.8177 | 10,228.7200 | 10.2287 | (5.444) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.17 | Put | Bond Future | 3,939.2600 | 3.9393 | 3,541.8300 | 3.5418 | (10.089) | 0 | 0 | 1,815 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.43 | Put | Bond Future | 2,943.1000 | 2.9431 | 2,608.9200 | 2.6089 | (11.355) | 0 | 0 | 1,815 |
| 2020/09/17 | 2044 | 05/11/2020 | 8.87 | Put | Bond Future | 21,036.7100 | 21.0367 | 20,418.3400 | 20.4183 | (2.939) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.29 | Call | Bond Future | 12.6800 | 0.0127 | 15.9200 | 0.0159 | 25.552 | 0 | 0 | 300 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.35 | Call | Bond Future | 310.1600 | 0.3102 | 370.2400 | 0.3702 | 19.371 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.35 | Put | Bond Future | 8,538.4200 | 8.5384 | 7,979.5000 | 7.9795 | (6.546) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.04 | Call | Bond Future | 141.3900 | 0.1414 | 171.4600 | 0.1715 | 21.267 | 0 | 0 | 525 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.34 | Put | Bond Future | 16,662.4600 | 16.6625 | 16,047.3100 | 16.0473 | (3.692) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 9.34 | Call | Bond Future | 15.2700 | 0.0153 | 19.1200 | 0.0191 | 25.213 | 0 | 0 | 525 |
| 2020/09/17 | 2044 | 05/11/2020 | 11.17 | Call | Bond Future | 1,667.3900 | 1.6674 | 1,888.9600 | 1.8890 | 13.288 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | 2044 | 05/11/2020 | 8.87 | Call | Bond Future | 2.3000 | 0.0023 | 2.9300 | 0.0029 | 27.391 | 0 | 0 | 1,815 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.02 | Put | Bond Future | 10,972.0300 | 10.9720 | 10,381.6700 | 10.3817 | (5.381) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/11/2020 | 10.02 | Call | Bond Future | 133.8700 | 0.1339 | 162.5100 | 0.1625 | 21.394 | 0 | 0 | 1,815 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.04 | Put | Bond Future | 12,836.3100 | 12.8363 | 12,300.6600 | 12.3007 | (4.173) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.37 | Call | Bond Future | 1,125.1800 | 1.1252 | 1,249.9600 | 1.2500 | 11.090 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.35 | Put | Bond Future | 10,745.8600 | 10.7459 | 10,243.3100 | 10.2433 | (4.677) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | | | Bond Future | 11.7348 | 76.6281 | 11.6362 | 77.2531 | (0.840) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.37 | Put | Bond Future | 10,618.3700 | 10.6184 | 10,118.1500 | 10.1182 | (4.711) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.35 | Call | Bond Future | 1,098.9600 | 1.0990 | 1,221.4100 | 1.2214 | 11.142 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.04 | Call | Bond Future | 747.1800 | 0.7472 | 836.5300 | 0.8365 | 11.958 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.84 | Call | Bond Future | 1,897.3100 | 1.8973 | 2,084.0800 | 2.0841 | 9.844 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.36 | Put | Bond Future | 10,682.0000 | 10.6820 | 10,180.6100 | 10.1806 | (4.694) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.84 | Put | Bond Future | 7,906.1800 | 7.9062 | 7,467.9500 | 7.4679 | (5.543) | 0 | 0 | 265 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.29 | Call | Bond Future | 1,022.9700 | 1.0230 | 1,138.5400 | 1.1385 | 11.297 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.29 | Put | Bond Future | 11,133.7700 | 11.1338 | 10,624.3400 | 10.6243 | (4.576) | 0 | 0 | 265 |
| 2020/09/17 | 2044 | 04/02/2021 | 9.66 | Put | Bond Future | 15,683.0800 | 15.6831 | 15,115.3400 | 15.1153 | (3.620) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 04/02/2021 | 9.66 | Call | Bond Future | 440.4600 | 0.4405 | 497.7200 | 0.4977 | 13.000 | 0 | 0 | 265 |
| 2020/09/17 | 2044 | 04/02/2021 | 10.36 | Call | Bond Future | 1,112.0100 | 1.1120 | 1,235.6200 | 1.2356 | 11.116 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 06/05/2021 | 12.43 | Put | Bond Future | 3,790.1600 | 3.7902 | 3,544.4400 | 3.5444 | (6.483) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 06/05/2021 | 12.44 | Call | Bond Future | 6,583.6300 | 6.5836 | 6,970.4400 | 6.9704 | 5.875 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 06/05/2021 | | | Bond Future | 11.9623 | 77.4484 | 11.8594 | 78.0798 | (0.860) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2044 | 06/05/2021 | 12.45 | Call | Bond Future | 6,618.8300 | 6.6188 | 7,006.7100 | 7.0067 | 5.860 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 06/05/2021 | 12.45 | Put | Bond Future | 3,746.2600 | 3.7463 | 3,502.6900 | 3.5027 | (6.502) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 06/05/2021 | 12.43 | Call | Bond Future | 6,548.7100 | 6.5487 | 6,934.4400 | 6.9344 | 5.890 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 06/05/2021 | 12.44 | Put | Bond Future | 3,768.0300 | 3.7680 | 3,523.3900 | 3.5234 | (6.493) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 4,598.5000 | 4.5985 | 4,340.6800 | 4.3407 | (5.607) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 4,575.5400 | 4.5755 | 4,318.6800 | 4.3187 | (5.614) | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/08/2021 | | | Bond Future | 12.2076 | 73.9068 | 12.0999 | 74.5450 | (0.882) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 6,844.8700 | 6.8449 | 7,225.2200 | 7.2252 | 5.557 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 6,877.6000 | 6.8776 | 7,258.9100 | 7.2589 | 5.544 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 6,812.1900 | 6.8122 | 7,191.5600 | 7.1916 | 5.569 | 0 | 0 | 0 |
| 2020/09/17 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 4,621.5900 | 4.6216 | 4,362.7900 | 4.3628 | (5.600) | 0 | 0 | 0 |
| 2020/09/17 | 2046 | 05/11/2020 | | | Bond Future | 95.0535 | 95.0535 | 95.1526 | 95.1526 | 0.104 | 0.0000 | 0.0000 | 16,197 |
| 2020/09/17 | 2046 | 04/02/2021 | | | Bond Future | 96.0401 | 96.0401 | 96.1399 | 96.1399 | 0.104 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2046 | 06/05/2021 | | | Bond Future | 95.2989 | 95.2989 | 95.3995 | 95.3995 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2046 | 05/08/2021 | | | Bond Future | 96.3536 | 96.3536 | 96.4553 | 96.4553 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2050 | 05/11/2020 | | | Bond Future | 97.3295 | 97.3295 | 97.2591 | 97.2591 | (0.072) | 0.0000 | 0.0000 | 13,890 |
| 2020/09/17 | 2050 | 04/02/2021 | | | Bond Future | 96.4491 | 96.4491 | 96.3775 | 96.3775 | (0.074) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2050 | 06/05/2021 | | | Bond Future | 97.5034 | 97.5034 | 97.4308 | 97.4308 | (0.075) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 2050 | 05/08/2021 | | | Bond Future | 96.6539 | 96.6539 | 96.5805 | 96.5805 | (0.076) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | AL37 | 05/11/2020 | | | Index Future | 759.3200 | 759.3200 | 758.9460 | 758.9460 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | AL37 | 04/02/2021 | | | Index Future | 767.0150 | 767.0150 | 766.6340 | 766.6340 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | AL37 | 06/05/2021 | | | Index Future | 775.2100 | 775.2100 | 774.8230 | 774.8230 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | AL37 | 05/08/2021 | | | Index Future | 783.5150 | 783.5150 | 783.1230 | 783.1230 | (0.050) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | AL7T | 05/11/2020 | | | Index Future | 822.2370 | 822.2370 | 825.4560 | 825.4560 | 0.391 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | AL7T | 04/02/2021 | | | Index Future | 830.5690 | 830.5690 | 833.8170 | 833.8170 | 0.391 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | AL7T | 06/05/2021 | | | Index Future | 839.4440 | 839.4440 | 842.7240 | 842.7240 | 0.391 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | AL7T | 05/08/2021 | | | Index Future | 848.4370 | 848.4370 | 851.7520 | 851.7520 | 0.391 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ALBI | 05/11/2020 | | | Index Future | 721.5000 | 721.5000 | 724.3140 | 724.3140 | 0.390 | 0.0000 | 0.0000 | 226 |
| 2020/09/17 | ALBI | 04/02/2021 | | | Index Future | 728.8120 | 728.8120 | 731.6510 | 731.6510 | 0.390 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ALBI | 06/05/2021 | | | Index Future | 736.5990 | 736.5990 | 739.4670 | 739.4670 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ALBI | 05/08/2021 | | | Index Future | 744.4900 | 744.4900 | 747.3880 | 747.3880 | 0.389 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ES33 | 05/11/2020 | | | Bond Future | 11.8992 | 72.5426 | 11.8042 | 73.0310 | (0.799) | 0.0000 | 0.0000 | 350 |
| 2020/09/17 | ES33 | 04/02/2021 | | | Bond Future | 12.1790 | 73.2777 | 12.0798 | 73.7708 | (0.815) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ES33 | 06/05/2021 | | | Bond Future | 12.4591 | 70.2864 | 12.3556 | 70.7846 | (0.831) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ES33 | 05/08/2021 | | | Bond Future | 12.7561 | 71.0479 | 12.6479 | 71.5515 | (0.849) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ES42 | 05/11/2020 | | | Bond Future | 12.3292 | 71.6897 | 12.2340 | 72.2305 | (0.772) | 0.0000 | 0.0000 | 4,789 |
| 2020/09/17 | ES42 | 04/02/2021 | | | Bond Future | 12.5907 | 72.4166 | 12.4911 | 72.9627 | (0.791) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ES42 | 06/05/2021 | | | Bond Future | 12.8625 | 68.9330 | 12.7581 | 69.4847 | (0.811) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | ES42 | 05/08/2021 | | | Bond Future | 13.1431 | 69.6802 | 13.0337 | 70.2379 | (0.832) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | GOVI | 05/11/2020 | 737.84 | Put | GOVI | 250,840.0000 | 25.0840 | 223,980.0000 | 22.3980 | (10.708) | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/11/2020 | 737.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/11/2020 | | | GOVI | 712.7560 | 712.7560 | 715.4420 | 715.4420 | 0.377 | 0.0000 | 0.0000 | 1,008 |
| 2020/09/17 | GOVI | 05/11/2020 | 737.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/11/2020 | 737.83 | Put | GOVI | 250,740.0000 | 25.0740 | 223,880.0000 | 22.3880 | (10.712) | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/11/2020 | 737.85 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | GOVI | 05/11/2020 | 737.85 | Put | GOVI | 250,940.0000 | 25.0940 | 224,080.0000 | 22.4080 | (10.704) | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 04/02/2021 | 750.96 | Put | GOVI | 309,820.0000 | 30.9820 | 282,710.0000 | 28.2710 | (8.750) | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 04/02/2021 | | | GOVI | 719.9780 | 719.9780 | 722.6890 | 722.6890 | 0.377 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | GOVI | 04/02/2021 | 750.95 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 04/02/2021 | 750.95 | Put | GOVI | 309,720.0000 | 30.9720 | 282,610.0000 | 28.2610 | (8.753) | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 04/02/2021 | 750.96 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 04/02/2021 | 750.94 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 04/02/2021 | 750.94 | Put | GOVI | 309,620.0000 | 30.9620 | 282,510.0000 | 28.2510 | (8.756) | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 06/05/2021 | 678.67 | Call | GOVI | 490,010.0000 | 49.0010 | 517,390.0000 | 51.7390 | 5.588 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 06/05/2021 | | | GOVI | 727.6710 | 727.6710 | 730.4090 | 730.4090 | 0.376 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | GOVI | 06/05/2021 | 678.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 06/05/2021 | 678.68 | Call | GOVI | 489,910.0000 | 48.9910 | 517,290.0000 | 51.7290 | 5.589 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 06/05/2021 | 678.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 06/05/2021 | 678.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 06/05/2021 | 678.69 | Call | GOVI | 489,810.0000 | 48.9810 | 517,190.0000 | 51.7190 | 5.590 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 163,270.0000 | 16.3270 | 190,930.0000 | 19.0930 | 16.941 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/08/2021 | | | GOVI | 735.4670 | 735.4670 | 738.2330 | 738.2330 | 0.376 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 163,170.0000 | 16.3170 | 190,830.0000 | 19.0830 | 16.952 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 163,370.0000 | 16.3370 | 191,030.0000 | 19.1030 | 16.931 | 0 | 0 | 0 |
| 2020/09/17 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IGOV | 05/11/2020 | | | Index Future | 259.2530 | 259.2530 | 259.1510 | 259.1510 | (0.039) | 0.0000 | 0.0000 | 1,203 |
| 2020/09/17 | IGOV | 04/02/2021 | | | Index Future | 261.9440 | 261.9440 | 261.8400 | 261.8400 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IGOV | 06/05/2021 | | | Index Future | 264.8060 | 264.8060 | 264.7000 | 264.7000 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IGOV | 05/08/2021 | | | Index Future | 267.7060 | 267.7060 | 267.5980 | 267.5980 | (0.040) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7600 | 98.7600 | 98.7600 | 98.7600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 17/12/2020 | | | Interest Rate Swap | 93.9700 | 93.9700 | 93.9700 | 93.9700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 16/03/2021 | | | Interest Rate Swap | 92.1500 | 92.1500 | 92.1700 | 92.1700 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.2600 | 90.2600 | 90.2900 | 90.2900 | 0.033 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.1600 | 89.1600 | 89.2100 | 89.2100 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.3700 | 90.3700 | 90.4500 | 90.4500 | 0.089 | 0.0000 | 0.0000 | 51 |
| 2020/09/17 | IS05 | 15/03/2022 | | | Interest Rate Swap | 89.7500 | 89.7500 | 89.8400 | 89.8400 | 0.100 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 21/06/2022 | | | Interest Rate Swap | 89.8000 | 89.8000 | 89.9000 | 89.9000 | 0.111 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 20/09/2022 | | | Interest Rate Swap | 92.9000 | 92.9000 | 93.0000 | 93.0000 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 20/12/2022 | | | Interest Rate Swap | 93.3500 | 93.3500 | 93.4600 | 93.4600 | 0.118 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 22/03/2023 | | | Interest Rate Swap | 85.6900 | 85.6900 | 85.8100 | 85.8100 | 0.140 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 20/06/2023 | | | Interest Rate Swap | 91.1900 | 91.1900 | 91.3000 | 91.3000 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 17/12/2025 | | | Interest Rate Swap | 79.2300 | 79.2300 | 79.1000 | 79.1000 | (0.164) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 16/03/2026 | | | Interest Rate Swap | 75.8300 | 75.8300 | 75.6800 | 75.6800 | (0.198) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 15/06/2026 | | | Interest Rate Swap | 74.3200 | 74.3200 | 74.1500 | 74.1500 | (0.229) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | IS10 | 21/09/2026 | | | Interest Rate Swap | 76.4400 | 76.4400 | 76.2500 | 76.2500 | (0.249) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 21/12/2026 | | | Interest Rate Swap | 80.5600 | 80.5600 | 80.3500 | 80.3500 | (0.261) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.1500 | 79.1500 | 78.9100 | 78.9100 | (0.303) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.3300 | 81.3300 | 81.0800 | 81.0800 | (0.307) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.2600 | 87.2600 | 86.9900 | 86.9900 | (0.309) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.7600 | 87.7600 | 87.4800 | 87.4800 | (0.319) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8700 | 80.8700 | 80.5700 | 80.5700 | (0.371) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.8400 | 88.8400 | 88.5200 | 88.5200 | (0.360) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 21/10/2020 | | | Jibar Tradeable Future | 3.2750 | 96.7250 | 3.3850 | 96.6150 | 3.359 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 18/11/2020 | | | Jibar Tradeable Future | 3.2600 | 96.7400 | 3.3800 | 96.6200 | 3.681 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 15/12/2020 | | | Jibar Tradeable Future | 3.2400 | 96.7600 | 3.3450 | 96.6550 | 3.241 | 0.0000 | 0.0000 | 30,010 |
| 2020/09/17 | JBAF | 20/01/2021 | | | Jibar Tradeable Future | 3.2500 | 96.7500 | 3.3700 | 96.6300 | 3.692 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 17/02/2021 | | | Jibar Tradeable Future | 3.2800 | 96.7200 | 3.3900 | 96.6100 | 3.354 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 17/03/2021 | | | Jibar Tradeable Future | 3.3050 | 96.6950 | 3.4100 | 96.5900 | 3.177 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.3950 | 96.6050 | 3.5050 | 96.4950 | 3.240 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.5100 | 96.4900 | 3.6350 | 96.3650 | 3.561 | 0.0000 | 0.0000 | 30,000 |
| 2020/09/17 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.7100 | 96.2900 | 3.7800 | 96.2200 | 1.887 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 3.8650 | 96.1350 | 3.9400 | 96.0600 | 1.940 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.1000 | 95.9000 | 4.1500 | 95.8500 | 1.220 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.4000 | 95.6000 | 4.4300 | 95.5700 | 0.682 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R023 | 05/11/2020 | 7.46 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/11/2020 | 7.47 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/11/2020 | | | Bond Future | 4.4750 | 108.6041 | 4.6071 | 108.3053 | 2.953 | 0.0000 | 0.0000 | 34,442 |
| 2020/09/17 | R023 | 05/11/2020 | 7.46 | Call | Bond Future | 6,497.3400 | 6.4973 | 6,198.6100 | 6.1986 | (4.598) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/11/2020 | 7.47 | Call | Bond Future | 6,518.2600 | 6.5183 | 6,219.5300 | 6.2195 | (4.583) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/11/2020 | 7.45 | Call | Bond Future | 6,476.4300 | 6.4764 | 6,177.7000 | 6.1777 | (4.613) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/11/2020 | 7.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 04/02/2021 | 6.34 | Call | Bond Future | 3,575.2300 | 3.5752 | 3,277.7200 | 3.2777 | (8.321) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 04/02/2021 | 6.32 | Put | Bond Future | 7.8000 | 0.0078 | 12.7400 | 0.0127 | 63.333 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 04/02/2021 | | | Bond Future | 4.5317 | 109.7046 | 4.6818 | 109.4025 | 3.312 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R023 | 04/02/2021 | 6.34 | Put | Bond Future | 7.2800 | 0.0073 | 11.9100 | 0.0119 | 63.599 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 04/02/2021 | 6.32 | Call | Bond Future | 3,537.1400 | 3.5371 | 3,239.9400 | 3.2399 | (8.402) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 04/02/2021 | 6.33 | Put | Bond Future | 7.5400 | 0.0075 | 12.3200 | 0.0123 | 63.395 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 04/02/2021 | 6.33 | Call | Bond Future | 3,556.1900 | 3.5562 | 3,258.8300 | 3.2588 | (8.362) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 06/05/2021 | 7.58 | Call | Bond Future | 5,190.0400 | 5.1900 | 4,884.9800 | 4.8850 | (5.878) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 06/05/2021 | | | Bond Future | 4.5609 | 106.9702 | 4.7333 | 106.6645 | 3.779 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R023 | 06/05/2021 | 7.56 | Call | Bond Future | 5,156.8400 | 5.1568 | 4,851.8100 | 4.8518 | (5.915) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 06/05/2021 | 7.56 | Put | Bond Future | 0.8400 | 0.0008 | 1.4600 | 0.0015 | 73.810 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 06/05/2021 | 7.58 | Put | Bond Future | 0.7800 | 0.0008 | 1.3700 | 0.0014 | 75.641 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 06/05/2021 | 7.57 | Call | Bond Future | 5,173.4400 | 5.1734 | 4,868.3900 | 4.8684 | (5.896) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 06/05/2021 | 7.57 | Put | Bond Future | 0.8100 | 0.0008 | 1.4100 | 0.0014 | 74.074 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 1,364.1200 | 1.3641 | 1,146.5000 | 1.1465 | (15.953) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 297.5600 | 0.2976 | 389.8500 | 0.3898 | 31.016 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | R023 | 05/08/2021 | | | Bond Future | 4.5963 | 108.1288 | 4.7986 | 107.8197 | 4.400 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 1,375.7600 | 1.3758 | 1,157.2800 | 1.1573 | (15.881) | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 290.6000 | 0.2906 | 381.1800 | 0.3812 | 31.170 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 294.0600 | 0.2941 | 385.5000 | 0.3855 | 31.096 | 0 | 0 | 0 |
| 2020/09/17 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 1,352.5100 | 1.3525 | 1,135.7400 | 1.1357 | (16.027) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/11/2020 | 10.34 | Put | Bond Future | 5,294.5500 | 5.2946 | 4,829.7900 | 4.8298 | (8.778) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/11/2020 | | | Bond Future | 11.0240 | 86.4190 | 10.9294 | 87.0181 | (0.858) | 0.0000 | 0.0000 | 106,261 |
| 2020/09/17 | R035 | 05/11/2020 | 10.33 | Call | Bond Future | 801.1000 | 0.8011 | 933.4200 | 0.9334 | 16.517 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/11/2020 | 10.33 | Put | Bond Future | 5,345.8700 | 5.3459 | 4,879.0400 | 4.8790 | (8.733) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/11/2020 | 10.34 | Call | Bond Future | 817.7800 | 0.8178 | 952.1700 | 0.9522 | 16.434 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/11/2020 | 10.32 | Call | Bond Future | 784.7500 | 0.7847 | 915.0200 | 0.9150 | 16.600 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/11/2020 | 10.32 | Put | Bond Future | 5,397.6000 | 5.3976 | 4,928.7200 | 4.9287 | (8.687) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 10.14 | Put | Bond Future | 8,632.4900 | 8.6325 | 8,172.5500 | 8.1725 | (5.328) | 0 | 0 | 650 |
| 2020/09/17 | R035 | 04/02/2021 | 11.14 | Put | Bond Future | 4,411.4900 | 4.4115 | 4,097.5600 | 4.0976 | (7.116) | 0 | 0 | 650 |
| 2020/09/17 | R035 | 04/02/2021 | 10.05 | Call | Bond Future | 1,205.2400 | 1.2052 | 1,339.0800 | 1.3391 | 11.105 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 10.04 | Put | Bond Future | 9,183.8100 | 9.1838 | 8,711.5600 | 8.7116 | (5.142) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | | | Bond Future | 11.2646 | 87.2947 | 11.1660 | 87.8996 | (0.875) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 10.14 | Call | Bond Future | 1,333.8500 | 1.3338 | 1,478.7900 | 1.4788 | 10.866 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 10.06 | Call | Bond Future | 1,219.0600 | 1.2191 | 1,354.1100 | 1.3541 | 11.078 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 10.06 | Put | Bond Future | 9,072.0000 | 9.0720 | 8,602.1700 | 8.6022 | (5.179) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 11.14 | Call | Bond Future | 3,646.2500 | 3.6463 | 3,937.2000 | 3.9372 | 7.979 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 10.05 | Put | Bond Future | 9,127.8100 | 9.1278 | 8,656.7700 | 8.6568 | (5.160) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 04/02/2021 | 10.04 | Call | Bond Future | 1,191.5300 | 1.1915 | 1,324.1600 | 1.3242 | 11.131 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 11.55 | Call | Bond Future | 4,854.4300 | 4.8544 | 5,179.2900 | 5.1793 | 6.692 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 12.77 | Call | Bond Future | 9,145.1600 | 9.1452 | 9,595.6500 | 9.5957 | 4.926 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 10.24 | Put | Bond Future | 9,695.8700 | 9.6959 | 9,246.1500 | 9.2462 | (4.638) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 12.37 | Call | Bond Future | 7,697.9500 | 7.6979 | 8,111.6900 | 8.1117 | 5.375 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 12.35 | Put | Bond Future | 2,816.6000 | 2.8166 | 2,617.3500 | 2.6174 | (7.074) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | | | Bond Future | 11.5006 | 83.7537 | 11.3978 | 84.3648 | (0.893) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 12.37 | Put | Bond Future | 2,784.1900 | 2.7842 | 2,586.8000 | 2.5868 | (7.090) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 12.35 | Call | Bond Future | 7,622.3100 | 7.6223 | 8,034.1900 | 8.0342 | 5.404 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 11.55 | Put | Bond Future | 4,562.7800 | 4.5628 | 4,276.5100 | 4.2765 | (6.274) | 0 | 0 | 1,650 |
| 2020/09/17 | R035 | 06/05/2021 | 12.77 | Put | Bond Future | 2,117.2000 | 2.1172 | 1,956.5600 | 1.9566 | (7.587) | 0 | 0 | 1,650 |
| 2020/09/17 | R035 | 06/05/2021 | 10.24 | Call | Bond Future | 1,711.1800 | 1.7112 | 1,872.5900 | 1.8726 | 9.433 | 0 | 0 | 793 |
| 2020/09/17 | R035 | 06/05/2021 | 12.36 | Put | Bond Future | 2,800.4700 | 2.8005 | 2,602.1500 | 2.6021 | (7.082) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 10.81 | Put | Bond Future | 7,066.1500 | 7.0662 | 6,686.1100 | 6.6861 | (5.378) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 10.81 | Call | Bond Future | 2,826.3500 | 2.8263 | 3,057.4400 | 3.0574 | 8.176 | 0 | 0 | 1,650 |
| 2020/09/17 | R035 | 06/05/2021 | 11.32 | Call | Bond Future | 4,169.4200 | 4.1694 | 4,465.8800 | 4.4659 | 7.110 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 11.32 | Put | Bond Future | 5,247.9900 | 5.2480 | 4,933.3200 | 4.9333 | (5.996) | 0 | 0 | 793 |
| 2020/09/17 | R035 | 06/05/2021 | 12.02 | Call | Bond Future | 6,410.4700 | 6.4105 | 6,789.2700 | 6.7893 | 5.909 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 06/05/2021 | 12.02 | Put | Bond Future | 3,420.7400 | 3.4207 | 3,188.4100 | 3.1884 | (6.792) | 0 | 0 | 793 |
| 2020/09/17 | R035 | 06/05/2021 | 12.36 | Call | Bond Future | 7,660.2300 | 7.6602 | 8,073.0400 | 8.0730 | 5.389 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 2.3300 | 0.0023 | 2.7500 | 0.0028 | 18.026 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/08/2021 | | | Bond Future | 11.7534 | 84.6610 | 11.6461 | 85.2787 | (0.913) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 2.2300 | 0.0022 | 2.6400 | 0.0026 | 18.386 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 53,665.1700 | 53.6652 | 53,047.9400 | 53.0479 | (1.150) | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 53,431.9800 | 53.4320 | 52,814.7600 | 52.8148 | (1.155) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 2.2800 | 0.0023 | 2.6900 | 0.0027 | 17.982 | 0 | 0 | 0 |
| 2020/09/17 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 53,548.5100 | 53.5485 | 52,931.2800 | 52.9313 | (1.153) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 8.65 | Call | Bond Future | 7,311.2700 | 7.3113 | 7,238.6700 | 7.2387 | (0.993) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 8.64 | Put | Bond Future | 37.2900 | 0.0373 | 36.8400 | 0.0368 | (1.207) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 7.50 | Call | Bond Future | 2,241.6500 | 2.2416 | 2,180.9900 | 2.1810 | (2.706) | 0 | 0 | 80 |
| 2020/09/17 | R186 | 05/11/2020 | 8.00 | Put | Bond Future | 259.2400 | 0.2592 | 260.8300 | 0.2608 | 0.613 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | | | Bond Future | 7.2326 | 119.9709 | 7.2461 | 119.8988 | 0.187 | 0.0000 | 0.0000 | 90,986 |
| 2020/09/17 | R186 | 05/11/2020 | 8.66 | Call | Bond Future | 7,359.2300 | 7.3592 | 7,286.6300 | 7.2866 | (0.987) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 8.66 | Put | Bond Future | 34.6900 | 0.0347 | 34.2400 | 0.0342 | (1.297) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 7.00 | Put | Bond Future | 2,113.7400 | 2.1137 | 2,146.6700 | 2.1467 | 1.558 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 7.00 | Call | Bond Future | 861.7500 | 0.8617 | 822.5300 | 0.8225 | (4.551) | 0 | 0 | 1,200 |
| 2020/09/17 | R186 | 05/11/2020 | 8.65 | Put | Bond Future | 35.9700 | 0.0360 | 35.5200 | 0.0355 | (1.251) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 8.64 | Call | Bond Future | 7,263.3200 | 7.2633 | 7,190.7200 | 7.1907 | (1.000) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 6.50 | Put | Bond Future | 4,211.4200 | 4.2114 | 4,267.8200 | 4.2678 | 1.339 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 7.50 | Put | Bond Future | 822.9100 | 0.8229 | 834.4000 | 0.8344 | 1.396 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 8.00 | Call | Bond Future | 4,272.2500 | 4.2723 | 4,201.6900 | 4.2017 | (1.652) | 0 | 0 | 1,200 |
| 2020/09/17 | R186 | 05/11/2020 | 7.84 | Put | Bond Future | 382.3200 | 0.3823 | 385.8800 | 0.3859 | 0.931 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 9.26 | Put | Bond Future | 2.9900 | 0.0030 | 2.8700 | 0.0029 | (4.013) | 0 | 0 | 3,500 |
| 2020/09/17 | R186 | 05/11/2020 | 6.50 | Call | Bond Future | 209.7200 | 0.2097 | 193.9700 | 0.1940 | (7.510) | 0 | 0 | 80 |
| 2020/09/17 | R186 | 05/11/2020 | 7.84 | Call | Bond Future | 3,573.3300 | 3.5733 | 3,504.7400 | 3.5047 | (1.919) | 0 | 0 | 3,500 |
| 2020/09/17 | R186 | 05/11/2020 | 8.34 | Put | Bond Future | 103.0900 | 0.1031 | 102.8300 | 0.1028 | (0.252) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/11/2020 | 8.34 | Call | Bond Future | 5,837.7900 | 5.8378 | 5,765.3800 | 5.7654 | (1.240) | 0 | 0 | 3,500 |
| 2020/09/17 | R186 | 05/11/2020 | 9.26 | Call | Bond Future | 10,230.6900 | 10.2307 | 10,158.4200 | 10.1584 | (0.706) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | 8.15 | Call | Bond Future | 4,644.9400 | 4.6449 | 4,583.6500 | 4.5837 | (1.320) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | | | Bond Future | 7.4092 | 115.9079 | 7.4236 | 115.8346 | 0.194 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | 8.15 | Put | Bond Future | 941.1500 | 0.9411 | 953.1800 | 0.9532 | 1.278 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | 8.00 | Put | Bond Future | 1,132.7400 | 1.1327 | 1,147.3400 | 1.1473 | 1.289 | 0 | 0 | 15,177 |
| 2020/09/17 | R186 | 04/02/2021 | 8.16 | Call | Bond Future | 4,682.2300 | 4.6822 | 4,620.7900 | 4.6208 | (1.312) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | 8.17 | Put | Bond Future | 917.9600 | 0.9180 | 929.6800 | 0.9297 | 1.277 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | 8.00 | Call | Bond Future | 4,098.8900 | 4.0989 | 4,040.1700 | 4.0402 | (1.433) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | 8.16 | Put | Bond Future | 929.4900 | 0.9295 | 941.3700 | 0.9414 | 1.278 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 04/02/2021 | 8.17 | Call | Bond Future | 4,719.6300 | 4.7196 | 4,658.0300 | 4.6580 | (1.305) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 06/05/2021 | 10.77 | Call | Bond Future | 14,262.6400 | 14.2626 | 14,188.8100 | 14.1888 | (0.518) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 06/05/2021 | 10.76 | Put | Bond Future | 43.4100 | 0.0434 | 44.0100 | 0.0440 | 1.382 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 06/05/2021 | | | Bond Future | 7.5908 | 117.1476 | 7.6061 | 117.0732 | 0.202 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R186 | 06/05/2021 | 10.78 | Call | Bond Future | 14,302.9000 | 14.3029 | 14,229.0600 | 14.2291 | (0.516) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 06/05/2021 | 10.78 | Put | Bond Future | 41.8600 | 0.0419 | 42.4300 | 0.0424 | 1.362 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 06/05/2021 | 10.77 | Put | Bond Future | 42.6300 | 0.0426 | 43.2100 | 0.0432 | 1.361 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 06/05/2021 | 10.76 | Call | Bond Future | 14,222.3700 | 14.2224 | 14,148.5600 | 14.1486 | (0.519) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,391.8000 | 5.3918 | 5,335.4200 | 5.3354 | (1.046) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 1,666.1900 | 1.6662 | 1,684.9700 | 1.6850 | 1.127 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/08/2021 | | | Bond Future | 7.7902 | 113.1354 | 7.8065 | 113.0601 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 1,678.3700 | 1.6784 | 1,697.2800 | 1.6973 | 1.127 | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,423.9600 | 5.4240 | 5,367.4500 | 5.3675 | (1.042) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,455.8000 | 5.4558 | 5,399.1600 | 5.3992 | (1.038) | 0 | 0 | 0 |
| 2020/09/17 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 1,653.7300 | 1.6537 | 1,672.3800 | 1.6724 | 1.128 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | R197 | 05/11/2020 | | | Bond Future | 314.8693 | 314.8693 | 314.9998 | 314.9998 | 0.041 | 0.0000 | 0.0000 | 2,902 |
| 2020/09/17 | R197 | 04/02/2021 | | | Bond Future | 310.2824 | 310.2824 | 310.4131 | 310.4131 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R197 | 06/05/2021 | | | Bond Future | 313.6740 | 313.6740 | 313.8054 | 313.8054 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R197 | 05/08/2021 | | | Bond Future | 309.1387 | 309.1387 | 309.2713 | 309.2713 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R202 | 05/11/2020 | | | Bond Future | 214.5950 | 214.5950 | 214.5263 | 214.5263 | (0.032) | 0.0000 | 0.0000 | 7,870 |
| 2020/09/17 | R202 | 04/02/2021 | | | Bond Future | 212.6501 | 212.6501 | 212.5799 | 212.5799 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R202 | 06/05/2021 | | | Bond Future | 214.9745 | 214.9745 | 214.9029 | 214.9029 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R202 | 05/08/2021 | | | Bond Future | 213.1005 | 213.1005 | 213.0280 | 213.0280 | (0.034) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R208 | 05/11/2020 | 4.78 | Call | Bond Future | 462.6400 | 0.4626 | 506.5100 | 0.5065 | 9.483 | 0 | 0 | 0 |
| 2020/09/17 | R208 | 05/11/2020 | 4.77 | Put | Bond Future | 0.0400 | 0.0000 | 0.0100 | 0.0000 | (75.000) | 0 | 0 | 0 |
| 2020/09/17 | R208 | 05/11/2020 | | | Bond Future | 3.5838 | 101.9634 | 3.4709 | 102.0073 | (3.150) | 0.0000 | 0.0000 | 7,525 |
| 2020/09/17 | R208 | 05/11/2020 | 4.79 | Call | Bond Future | 466.4900 | 0.4665 | 510.3600 | 0.5104 | 9.404 | 0 | 0 | 0 |
| 2020/09/17 | R208 | 05/11/2020 | 4.79 | Put | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 0 |
| 2020/09/17 | R208 | 05/11/2020 | 4.78 | Put | Bond Future | 0.0300 | 0.0000 | 0.0100 | 0.0000 | (66.667) | 0 | 0 | 0 |
| 2020/09/17 | R208 | 05/11/2020 | 4.77 | Call | Bond Future | 458.8000 | 0.4588 | 502.6600 | 0.5027 | 9.560 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/11/2020 | 10.02 | Call | Bond Future | 541.4100 | 0.5414 | 633.8100 | 0.6338 | 17.067 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/11/2020 | | | Bond Future | 10.8609 | 66.5750 | 10.7669 | 67.0926 | (0.865) | 0.0000 | 0.0000 | 28,041 |
| 2020/09/17 | R209 | 05/11/2020 | 10.00 | Call | Bond Future | 518.8800 | 0.5189 | 608.2100 | 0.6082 | 17.216 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/11/2020 | 10.00 | Put | Bond Future | 5,489.4200 | 5.4894 | 5,061.1600 | 5.0612 | (7.802) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/11/2020 | 10.02 | Put | Bond Future | 5,390.4400 | 5.3904 | 4,965.2500 | 4.9652 | (7.888) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/11/2020 | 10.01 | Call | Bond Future | 530.0600 | 0.5301 | 620.9200 | 0.6209 | 17.141 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/11/2020 | 10.01 | Put | Bond Future | 5,439.8100 | 5.4398 | 5,013.0800 | 5.0131 | (7.845) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 04/02/2021 | 10.12 | Put | Bond Future | 6,822.0500 | 6.8221 | 6,448.0600 | 6.4481 | (5.482) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 04/02/2021 | | | Bond Future | 11.0665 | 67.2496 | 10.9690 | 67.7722 | (0.881) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R209 | 04/02/2021 | 10.11 | Call | Bond Future | 1,465.0500 | 1.4650 | 1,612.4800 | 1.6125 | 10.063 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 04/02/2021 | 10.11 | Put | Bond Future | 6,865.7800 | 6.8658 | 6,490.5900 | 6.4906 | (5.465) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 04/02/2021 | 10.12 | Call | Bond Future | 1,481.0700 | 1.4811 | 1,629.7000 | 1.6297 | 10.035 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 04/02/2021 | 10.10 | Call | Bond Future | 1,449.1400 | 1.4491 | 1,595.3900 | 1.5954 | 10.092 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 04/02/2021 | 10.10 | Put | Bond Future | 6,909.6900 | 6.9097 | 6,533.3200 | 6.5333 | (5.447) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 12.25 | Put | Bond Future | 2,323.4600 | 2.3235 | 2,162.0800 | 2.1621 | (6.946) | 0 | 0 | 5,000 |
| 2020/09/17 | R209 | 06/05/2021 | 12.23 | Put | Bond Future | 2,350.0000 | 2.3500 | 2,187.1000 | 2.1871 | (6.932) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 12.22 | Call | Bond Future | 7,006.6200 | 7.0066 | 7,370.9600 | 7.3710 | 5.200 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | | | Bond Future | 11.2740 | 64.8286 | 11.1728 | 65.3566 | (0.898) | 0.0000 | 0.0000 | 2,175 |
| 2020/09/17 | R209 | 06/05/2021 | 10.25 | Put | Bond Future | 7,528.4400 | 7.5284 | 7,165.7900 | 7.1658 | (4.817) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 10.25 | Call | Bond Future | 1,883.9800 | 1.8840 | 2,049.3300 | 2.0493 | 8.777 | 0 | 0 | 4,250 |
| 2020/09/17 | R209 | 06/05/2021 | 11.25 | Call | Bond Future | 4,090.2200 | 4.0902 | 4,364.9300 | 4.3649 | 6.716 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 11.25 | Put | Bond Future | 4,214.9300 | 4.2149 | 3,961.6400 | 3.9616 | (6.009) | 0 | 0 | 5,000 |
| 2020/09/17 | R209 | 06/05/2021 | 12.25 | Call | Bond Future | 7,105.6500 | 7.1057 | 7,472.2700 | 7.4723 | 5.160 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 12.23 | Call | Bond Future | 7,039.5400 | 7.0395 | 7,404.6400 | 7.4046 | 5.186 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 12.22 | Put | Bond Future | 2,363.4800 | 2.3635 | 2,199.8200 | 2.1998 | (6.925) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 12.24 | Call | Bond Future | 7,072.6800 | 7.0727 | 7,438.5400 | 7.4385 | 5.173 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 06/05/2021 | 12.24 | Put | Bond Future | 2,336.7800 | 2.3368 | 2,174.6400 | 2.1746 | (6.939) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 4,052.8900 | 4.0529 | 3,830.5100 | 3.8305 | (5.487) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/08/2021 | | | Bond Future | 11.4913 | 65.5310 | 11.3862 | 66.0647 | (0.915) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 5,602.3000 | 5.6023 | 5,912.7900 | 5.9128 | 5.542 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 4,073.3900 | 4.0734 | 3,850.1700 | 3.8502 | (5.480) | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 5,630.4300 | 5.6304 | 5,941.7600 | 5.9418 | 5.529 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 5,574.4600 | 5.5745 | 5,884.1100 | 5.8841 | 5.555 | 0 | 0 | 0 |
| 2020/09/17 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 4,094.2400 | 4.0942 | 3,870.1800 | 3.8702 | (5.473) | 0 | 0 | 0 |
| 2020/09/17 | R210 | 05/11/2020 | | | Bond Future | 189.8234 | 189.8234 | 189.7401 | 189.7401 | (0.044) | 0.0000 | 0.0000 | 2,243 |
| 2020/09/17 | R210 | 04/02/2021 | | | Bond Future | 191.7938 | 191.7938 | 191.7088 | 191.7088 | (0.044) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R210 | 06/05/2021 | | | Bond Future | 191.1750 | 191.1750 | 191.0887 | 191.0887 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R210 | 05/08/2021 | | | Bond Future | 193.2907 | 193.2907 | 193.2033 | 193.2033 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R212 | 05/11/2020 | | | Bond Future | 169.5816 | 169.5816 | 169.5290 | 169.5290 | (0.031) | 0.0000 | 0.0000 | 6,967 |
| 2020/09/17 | R212 | 04/02/2021 | | | Bond Future | 169.0427 | 169.0427 | 168.9890 | 168.9890 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R212 | 06/05/2021 | | | Bond Future | 170.8904 | 170.8904 | 170.8357 | 170.8357 | (0.032) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R212 | 05/08/2021 | | | Bond Future | 170.4488 | 170.4488 | 170.3933 | 170.3933 | (0.033) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R213 | 05/11/2020 | 9.60 | Put | Bond Future | 2,621.7000 | 2.6217 | 2,383.6400 | 2.3836 | (9.080) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/11/2020 | 9.59 | Call | Bond Future | 1,457.0400 | 1.4570 | 1,604.6800 | 1.6047 | 10.133 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/11/2020 | | | Bond Future | 9.8013 | 83.4355 | 9.7325 | 83.8229 | (0.701) | 0.0000 | 0.0000 | 16,453 |
| 2020/09/17 | R213 | 05/11/2020 | 9.60 | Call | Bond Future | 1,480.8000 | 1.4808 | 1,630.1500 | 1.6301 | 10.086 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/11/2020 | 9.59 | Put | Bond Future | 2,655.1700 | 2.6552 | 2,415.4000 | 2.4154 | (9.030) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/11/2020 | 9.61 | Call | Bond Future | 1,504.6800 | 1.5047 | 1,655.7300 | 1.6557 | 10.039 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/11/2020 | 9.61 | Put | Bond Future | 2,588.4000 | 2.5884 | 2,352.0400 | 2.3520 | (9.132) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 04/02/2021 | 9.40 | Call | Bond Future | 1,784.9600 | 1.7850 | 1,915.4500 | 1.9154 | 7.311 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 04/02/2021 | 9.39 | Put | Bond Future | 5,275.5000 | 5.2755 | 5,013.9500 | 5.0139 | (4.958) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 04/02/2021 | | | Bond Future | 10.0170 | 84.2809 | 9.9454 | 84.6719 | (0.715) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R213 | 04/02/2021 | 9.41 | Call | Bond Future | 1,804.6400 | 1.8046 | 1,936.1600 | 1.9362 | 7.288 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 04/02/2021 | 9.41 | Put | Bond Future | 5,199.7400 | 5.1997 | 4,940.2400 | 4.9402 | (4.991) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 04/02/2021 | 9.40 | Put | Bond Future | 5,237.5300 | 5.2375 | 4,977.0000 | 4.9770 | (4.974) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 04/02/2021 | 9.39 | Call | Bond Future | 1,765.4000 | 1.7654 | 1,894.8700 | 1.8949 | 7.334 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 06/05/2021 | 11.91 | Put | Bond Future | 1,083.4400 | 1.0834 | 1,007.9100 | 1.0079 | (6.971) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 06/05/2021 | | | Bond Future | 10.2288 | 81.6529 | 10.1543 | 82.0479 | (0.728) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R213 | 06/05/2021 | 11.90 | Call | Bond Future | 9,320.0900 | 9.3201 | 9,638.9700 | 9.6390 | 3.421 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 06/05/2021 | 11.90 | Put | Bond Future | 1,093.4200 | 1.0934 | 1,017.3500 | 1.0173 | (6.957) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 06/05/2021 | 11.91 | Call | Bond Future | 9,355.8900 | 9.3559 | 9,675.3100 | 9.6753 | 3.414 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 06/05/2021 | 11.89 | Call | Bond Future | 9,284.3100 | 9.2843 | 9,602.6600 | 9.6027 | 3.429 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 06/05/2021 | 11.89 | Put | Bond Future | 1,103.4600 | 1.1035 | 1,026.8600 | 1.0269 | (6.942) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 5,488.8600 | 5.4889 | 5,723.3100 | 5.7233 | 4.271 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 3,528.4100 | 3.5284 | 3,362.9900 | 3.3630 | (4.688) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/08/2021 | | | Bond Future | 10.4567 | 82.5374 | 10.3789 | 82.9366 | (0.743) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 5,518.5300 | 5.5185 | 5,753.6700 | 5.7537 | 4.261 | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 3,488.6400 | 3.4886 | 3,324.6000 | 3.3246 | (4.702) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 3,508.4700 | 3.5085 | 3,343.7400 | 3.3437 | (4.695) | 0 | 0 | 0 |
| 2020/09/17 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 5,459.2600 | 5.4593 | 5,693.0200 | 5.6930 | 4.282 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/11/2020 | 10.26 | Put | Bond Future | 5,748.4900 | 5.7485 | 5,311.2900 | 5.3113 | (7.605) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/11/2020 | | | Bond Future | 11.1460 | 64.1792 | 11.0518 | 64.7042 | (0.844) | 0.0000 | 0.0000 | 19,028 |
| 2020/09/17 | R214 | 05/11/2020 | 10.25 | Call | Bond Future | 502.7400 | 0.5027 | 589.0900 | 0.5891 | 17.176 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/11/2020 | 10.25 | Put | Bond Future | 5,800.7200 | 5.8007 | 5,362.0300 | 5.3620 | (7.563) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/09/17 | R214 | 05/11/2020 | 10.26 | Call | Bond Future | 513.5000 | 0.5135 | 601.3400 | 0.6013 | 17.106 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/11/2020 | 10.24 | Call | Bond Future | 492.7600 | 0.4928 | 577.6800 | 0.5777 | 17.234 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/11/2020 | 10.24 | Put | Bond Future | 5,853.8300 | 5.8538 | 5,413.7100 | 5.4137 | (7.518) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 04/02/2021 | 10.33 | Call | Bond Future | 1,434.0400 | 1.4340 | 1,577.9300 | 1.5779 | 10.034 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 04/02/2021 | | | Bond Future | 11.3518 | 64.8296 | 11.2539 | 65.3597 | (0.862) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R214 | 04/02/2021 | 10.31 | Call | Bond Future | 1,402.4700 | 1.4025 | 1,544.0000 | 1.5440 | 10.091 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 04/02/2021 | 10.31 | Put | Bond Future | 7,442.0100 | 7.4420 | 7,053.4300 | 7.0534 | (5.221) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 04/02/2021 | 10.33 | Put | Bond Future | 7,348.9600 | 7.3490 | 6,962.7400 | 6.9627 | (5.255) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 04/02/2021 | 10.32 | Call | Bond Future | 1,418.1900 | 1.4182 | 1,560.9000 | 1.5609 | 10.063 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 04/02/2021 | 10.32 | Put | Bond Future | 7,395.3800 | 7.3954 | 7,007.9800 | 7.0080 | (5.238) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 06/05/2021 | 12.26 | Call | Bond Future | 6,365.0300 | 6.3650 | 6,714.1700 | 6.7142 | 5.485 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 06/05/2021 | 12.25 | Put | Bond Future | 2,853.2100 | 2.8532 | 2,665.9500 | 2.6660 | (6.563) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 06/05/2021 | | | Bond Future | 11.5523 | 62.2458 | 11.4507 | 62.7813 | (0.880) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R214 | 06/05/2021 | 12.27 | Call | Bond Future | 6,396.9200 | 6.3969 | 6,746.8900 | 6.7469 | 5.471 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 06/05/2021 | 12.27 | Put | Bond Future | 2,822.0200 | 2.8220 | 2,636.4200 | 2.6364 | (6.577) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 06/05/2021 | 12.26 | Put | Bond Future | 2,837.5700 | 2.8376 | 2,651.1400 | 2.6511 | (6.570) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 06/05/2021 | 12.25 | Call | Bond Future | 6,333.1600 | 6.3332 | 6,681.4700 | 6.6815 | 5.500 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 5,566.1700 | 5.5662 | 5,876.3000 | 5.8763 | 5.572 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/08/2021 | | | Bond Future | 11.7654 | 62.9201 | 11.6596 | 63.4614 | (0.900) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 4,344.6600 | 4.3447 | 4,113.4600 | 4.1135 | (5.321) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 4,302.2100 | 4.3022 | 4,072.6900 | 4.0727 | (5.335) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 5,593.9700 | 5.5940 | 5,904.9400 | 5.9049 | 5.559 | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 4,323.3800 | 4.3234 | 4,093.0200 | 4.0930 | (5.328) | 0 | 0 | 0 |
| 2020/09/17 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 5,621.8200 | 5.6218 | 5,933.6300 | 5.9336 | 5.546 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | 10.03 | Call | Bond Future | 146.1400 | 0.1461 | 173.0600 | 0.1731 | 18.421 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | 10.02 | Put | Bond Future | 10,928.9500 | 10.9289 | 10,392.9300 | 10.3929 | (4.905) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | | | Bond Future | 11.4691 | 79.1074 | 11.3848 | 79.6697 | (0.735) | 0.0000 | 0.0000 | 112,159 |
| 2020/09/17 | R248 | 05/11/2020 | 10.04 | Call | Bond Future | 150.2300 | 0.1502 | 177.8200 | 0.1778 | 18.365 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | 10.04 | Put | Bond Future | 10,770.4700 | 10.7705 | 10,235.7800 | 10.2358 | (4.964) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | 11.00 | Put | Bond Future | 4,574.1800 | 4.5742 | 4,180.9300 | 4.1809 | (8.597) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | 11.00 | Call | Bond Future | 1,348.7800 | 1.3488 | 1,517.8100 | 1.5178 | 12.532 | 0 | 0 | 950 |
| 2020/09/17 | R248 | 05/11/2020 | 10.00 | Put | Bond Future | 11,088.3500 | 11.0884 | 10,551.0300 | 10.5510 | (4.846) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | 10.00 | Call | Bond Future | 134.4300 | 0.1344 | 159.3900 | 0.1594 | 18.567 | 0 | 0 | 950 |
| 2020/09/17 | R248 | 05/11/2020 | 10.03 | Put | Bond Future | 10,849.5900 | 10.8496 | 10,314.2300 | 10.3142 | (4.934) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/11/2020 | 10.02 | Call | Bond Future | 142.1400 | 0.1421 | 168.4000 | 0.1684 | 18.475 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 10.75 | Call | Bond Future | 1,781.8500 | 1.7819 | 1,941.0400 | 1.9410 | 8.934 | 0 | 0 | 2,590 |
| 2020/09/17 | R248 | 04/02/2021 | 10.47 | Put | Bond Future | 9,917.5200 | 9.9175 | 9,475.0100 | 9.4750 | (4.462) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 10.46 | Call | Bond Future | 1,295.2800 | 1.2953 | 1,419.2600 | 1.4193 | 9.572 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | | | Bond Future | 11.6913 | 79.9091 | 11.6033 | 80.4767 | (0.753) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 10.75 | Put | Bond Future | 8,268.0100 | 8.2680 | 7,859.5700 | 7.8596 | (4.940) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 11.50 | Put | Bond Future | 4,987.6600 | 4.9877 | 4,683.8100 | 4.6838 | (6.092) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 11.50 | Call | Bond Future | 3,744.3100 | 3.7443 | 4,008.0900 | 4.0081 | 7.045 | 0 | 0 | 2,590 |
| 2020/09/17 | R248 | 04/02/2021 | 10.47 | Call | Bond Future | 1,310.3300 | 1.3103 | 1,435.4500 | 1.4354 | 9.549 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 10.46 | Put | Bond Future | 9,979.9900 | 9.9800 | 9,536.3400 | 9.5363 | (4.445) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 10.48 | Call | Bond Future | 1,325.5000 | 1.3255 | 1,451.7700 | 1.4518 | 9.526 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 04/02/2021 | 10.48 | Put | Bond Future | 9,855.3000 | 9.8553 | 9,413.9400 | 9.4139 | (4.478) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 06/05/2021 | 12.36 | Call | Bond Future | 6,539.7100 | 6.5397 | 6,887.7000 | 6.8877 | 5.321 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2020/09/17 | R248 | 06/05/2021 | | | Bond Future | 11.9086 | 76.3522 | 11.8167 | 76.9257 | (0.772) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R248 | 06/05/2021 | 12.34 | Call | Bond Future | 6,468.9900 | 6.4690 | 6,814.9900 | 6.8150 | 5.349 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 06/05/2021 | 12.34 | Put | Bond Future | 3,879.7200 | 3.8797 | 3,652.2400 | 3.6522 | (5.863) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 06/05/2021 | 12.36 | Put | Bond Future | 3,834.3500 | 3.8344 | 3,608.8600 | 3.6089 | (5.881) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 06/05/2021 | 12.35 | Call | Bond Future | 6,504.3200 | 6.5043 | 6,851.3300 | 6.8513 | 5.335 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 06/05/2021 | 12.35 | Put | Bond Future | 3,856.9600 | 3.8570 | 3,630.4900 | 3.6305 | (5.872) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 4,653.9700 | 4.6540 | 4,416.0400 | 4.4160 | (5.112) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/08/2021 | | | Bond Future | 12.1407 | 77.1794 | 12.0446 | 77.7590 | (0.792) | 0.0000 | 0.0000 | 0 |
| 2020/09/17 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 6,804.6200 | 6.8046 | 7,146.2900 | 7.1463 | 5.021 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 6,837.6600 | 6.8377 | 7,180.2300 | 7.1802 | 5.010 | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 4,677.4100 | 4.6774 | 4,438.5900 | 4.4386 | (5.106) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 4,630.3700 | 4.6304 | 4,393.3400 | 4.3933 | (5.119) | 0 | 0 | 0 |
| 2020/09/17 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 6,771.3300 | 6.7713 | 7,112.1100 | 7.1121 | 5.033 | 0 | 0 | 0 |

Total

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