



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2020 TO 27/10/2020

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing Price | % Movement<br>in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2020/10/27 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000                 | 0.000                | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2025             | 05/11/2020 |     | Bond Future        | 144.7579                       | 144.7579                       | 144.6690                 | 144.6690                 | (0.061)              | 0.0000       | 0.0000      | 2,483         |
| 2020/10/27 | 2025             | 04/02/2021 |     | Bond Future        | 144.7010                       | 144.7010                       | 144.6131                 | 144.6131                 | (0.061)              | 0.0000       | 0.0000      | 3,115         |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2025             | 06/05/2021 |        |      | Bond Future | 146.2843                    | 146.2843                    | 146.1873              | 146.1873              | (0.066)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2025             | 05/08/2021 |        |      | Bond Future | 146.3828                    | 146.3828                    | 146.2739              | 146.2739              | (0.074)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2025             | 04/11/2021 |        |      | Bond Future | 147.8850                    | 147.8850                    | 147.7703              | 147.7703              | (0.078)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2029             | 05/11/2020 |        |      | Bond Future | 100.3431                    | 100.3431                    | 100.4998              | 100.4998              | 0.156             | 0.0000       | 0.0000      | 1,106         |
| 2020/10/27 | 2029             | 04/02/2021 |        |      | Bond Future | 101.3486                    | 101.3486                    | 101.5082              | 101.5082              | 0.157             | 0.0000       | 0.0000      | 4,910         |
| 2020/10/27 | 2029             | 06/05/2021 |        |      | Bond Future | 101.3188                    | 101.3188                    | 101.4744              | 101.4744              | 0.154             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2029             | 05/08/2021 |        |      | Bond Future | 102.4464                    | 102.4464                    | 102.5962              | 102.5962              | 0.146             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2029             | 04/11/2021 |        |      | Bond Future | 102.3487                    | 102.3487                    | 102.4968              | 102.4968              | 0.145             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.39   | Put  | Bond Future | 522.9900                    | 0.5230                      | 418.2300              | 0.4182                | (20.031)          | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.38   | Call | Bond Future | 1,074.6700                  | 1.0747                      | 1,155.5800            | 1.1556                | 7.529             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.66   | Put  | Bond Future | 147.6800                    | 0.1477                      | 102.6500              | 0.1027                | (30.492)          | 0            | 0           | 5,500         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.60   | Put  | Bond Future | 200.5500                    | 0.2005                      | 144.3100              | 0.1443                | (28.043)          | 0            | 0           | 3,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.99   | Put  | Bond Future | 21.5300                     | 0.0215                      | 11.9800               | 0.0120                | (44.357)          | 0            | 0           | 2,500         |
| 2020/10/27 | 2030             | 05/11/2020 | 8.10   | Put  | Bond Future | 7,227.4500                  | 7.2275                      | 7,039.2800            | 7.0393                | (2.604)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 8.73   | Call | Bond Future | 30.9400                     | 0.0309                      | 30.2600               | 0.0303                | (2.198)           | 0            | 0           | 3,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 10.06  | Put  | Bond Future | 13.6100                     | 0.0136                      | 7.1800                | 0.0072                | (47.245)          | 0            | 0           | 1,000         |
| 2020/10/27 | 2030             | 05/11/2020 |        |      | Bond Future | 9.2882                      | 94.3293                     | 9.2557                | 94.5175               | (0.349)           | 0.0000       | 0.0000      | 93,858        |
| 2020/10/27 | 2030             | 05/11/2020 | 9.99   | Call | Bond Future | 3,971.2800                  | 3.9713                      | 4,149.8900            | 4.1499                | 4.498             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 8.85   | Put  | Bond Future | 2,660.7800                  | 2.6608                      | 2,473.9700            | 2.4740                | (7.021)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 8.85   | Call | Bond Future | 77.3600                     | 0.0774                      | 78.7100               | 0.0787                | 1.745             | 0            | 0           | 3,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.61   | Call | Bond Future | 2,030.0700                  | 2.0301                      | 2,163.9600            | 2.1640                | 6.595             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.61   | Put  | Bond Future | 190.7800                    | 0.1908                      | 136.5100              | 0.1365                | (28.446)          | 0            | 0           | 3,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 8.34   | Put  | Bond Future | 5,710.5700                  | 5.7106                      | 5,522.2700            | 5.5223                | (3.297)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 8.34   | Call | Bond Future | 0.6300                      | 0.0006                      | 0.4900                | 0.0005                | (22.222)          | 0            | 0           | 1,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.04   | Put  | Bond Future | 1,703.8600                  | 1.7039                      | 1,530.0900            | 1.5301                | (10.199)          | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.04   | Call | Bond Future | 252.0800                    | 0.2521                      | 266.4700              | 0.2665                | 5.709             | 0            | 0           | 1,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.39   | Call | Bond Future | 1,110.2000                  | 1.1102                      | 1,193.6000            | 1.1936                | 7.512             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.38   | Put  | Bond Future | 544.9100                    | 0.5449                      | 437.6600              | 0.4377                | (19.682)          | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.66   | Call | Bond Future | 2,268.4100                  | 2.2684                      | 2,411.5400            | 2.4115                | 6.310             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.60   | Call | Bond Future | 1,983.4100                  | 1.9834                      | 2,115.3300            | 2.1153                | 6.651             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.49   | Call | Bond Future | 1,497.4400                  | 1.4974                      | 1,605.3100            | 1.6053                | 7.204             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 8.36   | Put  | Bond Future | 5,585.6400                  | 5.5856                      | 5,397.3100            | 5.3973                | (3.372)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.86   | Put  | Bond Future | 48.1500                     | 0.0482                      | 29.4200               | 0.0294                | (38.899)          | 0            | 0           | 14,160        |
| 2020/10/27 | 2030             | 05/11/2020 | 8.10   | Call | Bond Future | 0.0300                      | 0.0000                      | 0.0200                | 0.0000                | (33.333)          | 0            | 0           | 3,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 8.73   | Put  | Bond Future | 3,338.2400                  | 3.3382                      | 3,149.4000            | 3.1494                | (5.657)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.23   | Put  | Bond Future | 956.2400                    | 0.9562                      | 813.8300              | 0.8138                | (14.893)          | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 10.06  | Call | Bond Future | 4,345.0600                  | 4.3451                      | 4,526.7900            | 4.5268                | 4.182             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 10.37  | Put  | Bond Future | 1.2900                      | 0.0013                      | 0.5100                | 0.0005                | (60.465)          | 0            | 0           | 2,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.40   | Call | Bond Future | 1,146.3500                  | 1.1464                      | 1,232.2200            | 1.2322                | 7.491             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.40   | Put  | Bond Future | 501.7400                    | 0.5017                      | 399.4500              | 0.3995                | (20.387)          | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.49   | Put  | Bond Future | 338.3100                    | 0.3383                      | 258.0200              | 0.2580                | (23.733)          | 0            | 0           | 2,500         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.65   | Call | Bond Future | 2,220.0900                  | 2.2201                      | 2,361.4600            | 2.3615                | 6.368             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.65   | Put  | Bond Future | 155.5600                    | 0.1556                      | 108.7700              | 0.1088                | (30.078)          | 0            | 0           | 2,500         |
| 2020/10/27 | 2030             | 05/11/2020 | 8.36   | Call | Bond Future | 0.8000                      | 0.0008                      | 0.6300                | 0.0006                | (21.250)          | 0            | 0           | 14,160        |
| 2020/10/27 | 2030             | 05/11/2020 | 8.86   | Put  | Bond Future | 2,606.4200                  | 2.6064                      | 2,419.9400            | 2.4199                | (7.155)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 8.86   | Call | Bond Future | 83.0000                     | 0.0830                      | 84.6800               | 0.0847                | 2.024             | 0            | 0           | 14,160        |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2030             | 05/11/2020 | 9.86   | Call | Bond Future | 3,283.2400                  | 3.2832                      | 3,452.6700            | 3.4527                | 5.160             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.23   | Call | Bond Future | 618.5900                    | 0.6186                      | 664.3400              | 0.6643                | 7.396             | 0            | 0           | 3,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 10.47  | Call | Bond Future | 6,524.6100                  | 6.5246                      | 6,712.4400            | 6.7124                | 2.879             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 10.47  | Put  | Bond Future | 0.5100                      | 0.0005                      | 0.1800                | 0.0002                | (64.706)          | 0            | 0           | 3,000         |
| 2020/10/27 | 2030             | 05/11/2020 | 8.53   | Put  | Bond Future | 4,534.7200                  | 4.5347                      | 4,346.0000            | 4.3460                | (4.162)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 8.53   | Call | Bond Future | 4.9500                      | 0.0050                      | 4.3900                | 0.0044                | (11.313)          | 0            | 0           | 9,414         |
| 2020/10/27 | 2030             | 05/11/2020 | 9.03   | Put  | Bond Future | 1,749.6500                  | 1.7497                      | 1,574.7800            | 1.5748                | (9.995)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/11/2020 | 9.03   | Call | Bond Future | 238.7500                    | 0.2388                      | 252.0400              | 0.2520                | 5.566             | 0            | 0           | 9,414         |
| 2020/10/27 | 2030             | 05/11/2020 | 10.37  | Call | Bond Future | 5,997.3000                  | 5.9973                      | 6,184.6800            | 6.1847                | 3.124             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 9.20   | Put  | Bond Future | 3,597.2300                  | 3.5972                      | 3,472.9800            | 3.4730                | (3.454)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 8.20   | Put  | Bond Future | 8,091.0600                  | 8.0911                      | 7,918.2600            | 7.9183                | (2.136)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 9.12   | Call | Bond Future | 1,692.6600                  | 1.6927                      | 1,754.7300            | 1.7547                | 3.667             | 0            | 0           | 1,000         |
| 2020/10/27 | 2030             | 04/02/2021 | 8.36   | Call | Bond Future | 524.8400                    | 0.5248                      | 548.5800              | 0.5486                | 4.523             | 0            | 0           | 800           |
| 2020/10/27 | 2030             | 04/02/2021 | 9.16   | Call | Bond Future | 1,782.4600                  | 1.7825                      | 1,846.9800            | 1.8470                | 3.620             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 9.15   | Put  | Bond Future | 3,769.2300                  | 3.7692                      | 3,641.8900            | 3.6419                | (3.378)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 |        |      | Bond Future | 9.5039                      | 91.2473                     | 9.4698                | 91.4386               | (0.359)           | 0.0000       | 0.0000      | 91,551        |
| 2020/10/27 | 2030             | 04/02/2021 | 8.20   | Call | Bond Future | 396.6000                    | 0.3966                      | 415.0500              | 0.4151                | 4.652             | 0            | 0           | 1,600         |
| 2020/10/27 | 2030             | 04/02/2021 | 8.37   | Put  | Bond Future | 7,178.7200                  | 7.1787                      | 7,011.5700            | 7.0116                | (2.328)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 8.37   | Call | Bond Future | 533.8300                    | 0.5338                      | 557.9300              | 0.5579                | 4.515             | 0            | 0           | 1,000         |
| 2020/10/27 | 2030             | 04/02/2021 | 9.17   | Call | Bond Future | 1,805.3500                  | 1.8053                      | 1,870.4900            | 1.8705                | 3.608             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 9.17   | Put  | Bond Future | 3,699.7700                  | 3.6998                      | 3,573.6600            | 3.5737                | (3.409)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 9.20   | Call | Bond Future | 1,875.0800                  | 1.8751                      | 1,942.0800            | 1.9421                | 3.573             | 0            | 0           | 1,600         |
| 2020/10/27 | 2030             | 04/02/2021 | 9.12   | Put  | Bond Future | 3,875.1100                  | 3.8751                      | 3,745.9300            | 3.7459                | (3.334)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 8.36   | Put  | Bond Future | 7,231.0700                  | 7.2311                      | 7,063.5600            | 7.0636                | (2.317)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 9.16   | Put  | Bond Future | 3,734.3900                  | 3.7344                      | 3,607.6600            | 3.6077                | (3.394)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 9.15   | Call | Bond Future | 1,759.7400                  | 1.7597                      | 1,823.6500            | 1.8237                | 3.632             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 8.86   | Put  | Bond Future | 4,877.4600                  | 4.8775                      | 4,733.1000            | 4.7331                | (2.960)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 8.86   | Call | Bond Future | 1,178.4400                  | 1.1784                      | 1,225.3300            | 1.2253                | 3.979             | 0            | 0           | 800           |
| 2020/10/27 | 2030             | 04/02/2021 | 10.20  | Call | Bond Future | 5,051.9900                  | 5.0520                      | 5,179.3200            | 5.1793                | 2.520             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/02/2021 | 10.20  | Put  | Bond Future | 1,262.0400                  | 1.2620                      | 1,198.1200            | 1.1981                | (5.065)           | 0            | 0           | 1,800         |
| 2020/10/27 | 2030             | 06/05/2021 | 10.04  | Put  | Bond Future | 2,581.9300                  | 2.5819                      | 2,498.6300            | 2.4986                | (3.226)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 9.15   | Call | Bond Future | 1,957.3100                  | 1.9573                      | 2,019.2500            | 2.0193                | 3.165             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 11.69  | Call | Bond Future | 10,424.2000                 | 10.4242                     | 10,586.5200           | 10.5865               | 1.557             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 11.70  | Put  | Bond Future | 525.4500                    | 0.5255                      | 499.9500              | 0.4999                | (4.853)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 |        |      | Bond Future | 9.7196                      | 92.2248                     | 9.6849                | 92.4128               | (0.357)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 10.74  | Call | Bond Future | 6,791.0000                  | 6.7910                      | 6,923.7300            | 6.9237                | 1.954             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 10.74  | Put  | Bond Future | 1,480.3200                  | 1.4803                      | 1,425.0000            | 1.4250                | (3.737)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 7.97   | Call | Bond Future | 460.6700                    | 0.4607                      | 479.6900              | 0.4797                | 4.129             | 0            | 0           | 700           |
| 2020/10/27 | 2030             | 06/05/2021 | 10.04  | Call | Bond Future | 4,294.9900                  | 4.2950                      | 4,399.7400            | 4.3997                | 2.439             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 9.15   | Put  | Bond Future | 5,110.5100                  | 5.1105                      | 4,984.4000            | 4.9844                | (2.468)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 9.92   | Call | Bond Future | 3,921.9500                  | 3.9219                      | 4,021.1100            | 4.0211                | 2.528             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 11.69  | Put  | Bond Future | 531.7000                    | 0.5317                      | 505.9700              | 0.5060                | (4.839)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 11.70  | Call | Bond Future | 10,464.4300                 | 10.4644                     | 10,626.9800           | 10.6270               | 1.553             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 9.22   | Call | Bond Future | 2,105.4600                  | 2.1055                      | 2,170.7300            | 2.1707                | 3.100             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 9.22   | Put  | Bond Future | 4,863.5400                  | 4.8635                      | 4,740.7600            | 4.7408                | (2.524)           | 0            | 0           | 700           |
| 2020/10/27 | 2030             | 06/05/2021 | 7.97   | Put  | Bond Future | 10,612.5400                 | 10.6125                     | 10,443.5100           | 10.4435               | (1.593)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 06/05/2021 | 9.92   | Put  | Bond Future | 2,845.4900                  | 2.8455                      | 2,756.6000            | 2.7566                | (3.124)           | 0            | 0           | 700           |
| 2020/10/27 | 2030             | 06/05/2021 | 11.71  | Call | Bond Future | 10,504.6700                 | 10.5047                     | 10,667.4600           | 10.6675               | 1.550             | 0            | 0           | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2030             | 06/05/2021 | 11.71  | Put  | Bond Future | 519.2500                    | 0.5192                      | 493.9900              | 0.4940                | (4.865)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 12.10  | Call | Bond Future | 10,815.5200                 | 10.8155                     | 10,977.3100           | 10.9773               | 1.496             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 10.42  | Put  | Bond Future | 2,316.5500                  | 2.3166                      | 2,243.7000            | 2.2437                | (3.145)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 10.41  | Call | Bond Future | 4,675.2700                  | 4.6753                      | 4,785.2000            | 4.7852                | 2.351             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 |        |      | Bond Future | 9.9541                      | 89.2243                     | 9.9191                | 89.4075               | (0.352)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 9.45   | Call | Bond Future | 2,089.2400                  | 2.0892                      | 2,155.6800            | 2.1557                | 3.180             | 0            | 0           | 600           |
| 2020/10/27 | 2030             | 05/08/2021 | 12.10  | Put  | Bond Future | 466.3500                    | 0.4663                      | 444.9500              | 0.4449                | (4.589)           | 0            | 0           | 600           |
| 2020/10/27 | 2030             | 05/08/2021 | 10.42  | Call | Bond Future | 4,707.7800                  | 4.7078                      | 4,818.1200            | 4.8181                | 2.344             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 10.41  | Put  | Bond Future | 2,334.4900                  | 2.3345                      | 2,261.2300            | 2.2612                | (3.138)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 9.45   | Put  | Bond Future | 4,774.0400                  | 4.7740                      | 4,657.2900            | 4.6573                | (2.446)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 8.95   | Put  | Bond Future | 6,634.3800                  | 6.6344                      | 6,495.3600            | 6.4954                | (2.095)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 8.95   | Call | Bond Future | 1,182.7500                  | 1.1828                      | 1,226.9200            | 1.2269                | 3.735             | 0            | 0           | 600           |
| 2020/10/27 | 2030             | 05/08/2021 | 10.43  | Call | Bond Future | 4,740.0800                  | 4.7401                      | 4,850.8300            | 4.8508                | 2.336             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 05/08/2021 | 10.43  | Put  | Bond Future | 2,298.4400                  | 2.2984                      | 2,226.0000            | 2.2260                | (3.152)           | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/11/2021 | 10.60  | Call | Bond Future | 1,988.1900                  | 1.9882                      | 2,170.3700            | 2.1704                | 9.163             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/11/2021 | 10.59  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/11/2021 |        |      | Bond Future | 10.2000                     | 90.1180                     | 10.1639               | 90.3002               | (0.354)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2030             | 04/11/2021 | 10.61  | Call | Bond Future | 2,037.1500                  | 2.0372                      | 2,219.3300            | 2.2193                | 8.943             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/11/2021 | 10.61  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/11/2021 | 10.59  | Call | Bond Future | 1,939.2000                  | 1.9392                      | 2,121.3800            | 2.1214                | 9.395             | 0            | 0           | 0             |
| 2020/10/27 | 2030             | 04/11/2021 | 10.60  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 9.77   | Put  | Bond Future | 3,202.4100                  | 3.2024                      | 3,118.1800            | 3.1182                | (2.630)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 9.61   | Put  | Bond Future | 4,172.3700                  | 4.1724                      | 4,092.9200            | 4.0929                | (1.904)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 10.99  | Call | Bond Future | 4,149.3300                  | 4.1493                      | 4,214.1000            | 4.2141                | 1.561             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 9.44   | Put  | Bond Future | 5,252.6700                  | 5.2527                      | 5,176.0800            | 5.1761                | (1.458)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 11.08  | Call | Bond Future | 4,638.8400                  | 4.6388                      | 4,707.1900            | 4.7072                | 1.473             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 |        |      | Bond Future | 10.2802                     | 87.4687                     | 10.2677               | 87.5439               | (0.122)           | 0.0000       | 0.0000      | 123,535       |
| 2020/10/27 | 2032             | 05/11/2020 | 9.76   | Call | Bond Future | 61.7900                     | 0.0618                      | 53.0700               | 0.0531                | (14.112)          | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 9.76   | Put  | Bond Future | 3,260.9700                  | 3.2610                      | 3,177.1000            | 3.1771                | (2.572)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 10.99  | Put  | Bond Future | 32.0800                     | 0.0321                      | 21.7000               | 0.0217                | (32.357)          | 0            | 0           | 3,000         |
| 2020/10/27 | 2032             | 05/11/2020 | 9.77   | Call | Bond Future | 66.2300                     | 0.0662                      | 57.1500               | 0.0571                | (13.710)          | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 9.11   | Call | Bond Future | 0.1700                      | 0.0002                      | 0.0900                | 0.0001                | (47.059)          | 0            | 0           | 3,000         |
| 2020/10/27 | 2032             | 05/11/2020 | 9.61   | Call | Bond Future | 20.7700                     | 0.0208                      | 16.4700               | 0.0165                | (20.703)          | 0            | 0           | 3,000         |
| 2020/10/27 | 2032             | 05/11/2020 | 9.44   | Call | Bond Future | 4.9500                      | 0.0050                      | 3.5100                | 0.0035                | (29.091)          | 0            | 0           | 1,000         |
| 2020/10/27 | 2032             | 05/11/2020 | 11.08  | Put  | Bond Future | 19.0000                     | 0.0190                      | 12.2000               | 0.0122                | (35.789)          | 0            | 0           | 1,000         |
| 2020/10/27 | 2032             | 05/11/2020 | 9.75   | Call | Bond Future | 57.6200                     | 0.0576                      | 49.2500               | 0.0492                | (14.526)          | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 9.75   | Put  | Bond Future | 3,319.8700                  | 3.3199                      | 3,236.3500            | 3.2363                | (2.516)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 9.11   | Put  | Bond Future | 7,427.5500                  | 7.4275                      | 7,352.3200            | 7.3523                | (1.013)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 8.94   | Put  | Bond Future | 8,577.6500                  | 8.5776                      | 8,502.4900            | 8.5025                | (0.876)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/11/2020 | 8.94   | Call | Bond Future | 0.0200                      | 0.0000                      | 0.0100                | 0.0000                | (50.000)          | 0            | 0           | 1,000         |
| 2020/10/27 | 2032             | 04/02/2021 | 9.29   | Call | Bond Future | 621.1500                    | 0.6212                      | 625.1500              | 0.6252                | 0.644             | 0            | 0           | 800           |
| 2020/10/27 | 2032             | 04/02/2021 | 10.82  | Put  | Bond Future | 2,227.2300                  | 2.2272                      | 2,182.6100            | 2.1826                | (2.003)           | 0            | 0           | 800           |
| 2020/10/27 | 2032             | 04/02/2021 | 9.63   | Call | Bond Future | 1,022.4300                  | 1.0224                      | 1,030.3000            | 1.0303                | 0.770             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/02/2021 |        |      | Bond Future | 10.5127                     | 88.3234                     | 10.4994               | 88.4005               | (0.126)           | 0.0000       | 0.0000      | 77,494        |
| 2020/10/27 | 2032             | 04/02/2021 | 8.79   | Put  | Bond Future | 11,129.9500                 | 11.1299                     | 11,053.8100           | 11.0538               | (0.684)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/02/2021 | 8.79   | Call | Bond Future | 265.9400                    | 0.2659                      | 266.8900              | 0.2669                | 0.357             | 0            | 0           | 800           |
| 2020/10/27 | 2032             | 04/02/2021 | 9.61   | Call | Bond Future | 994.5400                    | 0.9945                      | 1,002.1400            | 1.0021                | 0.764             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2032             | 04/02/2021 | 9.61   | Put  | Bond Future | 6,466.7800                  | 6.4668                      | 6,397.2900            | 6.3973                | (1.075)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/02/2021 | 9.29   | Put  | Bond Future | 8,147.7700                  | 8.1478                      | 8,074.6800            | 8.0747                | (0.897)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/02/2021 | 10.82  | Call | Bond Future | 3,987.5000                  | 3.9875                      | 4,019.9700            | 4.0200                | 0.814             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/02/2021 | 9.63   | Put  | Bond Future | 6,368.3300                  | 6.3683                      | 6,299.1100            | 6.2991                | (1.087)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/02/2021 | 9.62   | Call | Bond Future | 1,008.4100                  | 1.0084                      | 1,016.1500            | 1.0161                | 0.768             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/02/2021 | 9.62   | Put  | Bond Future | 6,417.4500                  | 6.4175                      | 6,348.1000            | 6.3481                | (1.081)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 12.57  | Call | Bond Future | 10,355.0400                 | 10.3550                     | 10,410.5000           | 10.4105               | 0.536             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 12.12  | Put  | Bond Future | 1,355.3100                  | 1.3553                      | 1,331.8300            | 1.3318                | (1.732)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 |        |      | Bond Future | 10.7434                     | 85.1240                     | 10.7304               | 85.1970               | (0.121)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 12.57  | Put  | Bond Future | 879.6600                    | 0.8797                      | 862.1700              | 0.8622                | (1.988)           | 0            | 0           | 736           |
| 2020/10/27 | 2032             | 06/05/2021 | 10.33  | Put  | Bond Future | 5,106.6800                  | 5.1067                      | 5,055.1000            | 5.0551                | (1.010)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 10.33  | Call | Bond Future | 2,734.9500                  | 2.7350                      | 2,756.3200            | 2.7563                | 0.781             | 0            | 0           | 736           |
| 2020/10/27 | 2032             | 06/05/2021 | 12.11  | Call | Bond Future | 8,602.2600                  | 8.6023                      | 8,651.5900            | 8.6516                | 0.573             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 12.11  | Put  | Bond Future | 1,367.8800                  | 1.3679                      | 1,344.2600            | 1.3443                | (1.727)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 12.12  | Call | Bond Future | 8,639.3900                  | 8.6394                      | 8,688.8600            | 8.6889                | 0.573             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 12.10  | Call | Bond Future | 8,565.1700                  | 8.5652                      | 8,614.3500            | 8.6143                | 0.574             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 06/05/2021 | 12.10  | Put  | Bond Future | 1,380.5500                  | 1.3806                      | 1,356.7800            | 1.3568                | (1.722)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/08/2021 | 11.37  | Put  | Bond Future | 2,900.5400                  | 2.9005                      | 2,867.4900            | 2.8675                | (1.139)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/08/2021 |        |      | Bond Future | 10.9868                     | 86.0517                     | 10.9744               | 86.1190               | (0.112)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2032             | 05/08/2021 | 11.36  | Call | Bond Future | 4,921.2800                  | 4.9213                      | 4,955.4500            | 4.9555                | 0.694             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/08/2021 | 11.36  | Put  | Bond Future | 2,920.4500                  | 2.9205                      | 2,887.2600            | 2.8873                | (1.136)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/08/2021 | 11.37  | Call | Bond Future | 4,954.0600                  | 4.9541                      | 4,988.3700            | 4.9884                | 0.693             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/08/2021 | 11.35  | Call | Bond Future | 4,888.8700                  | 4.8889                      | 4,922.9000            | 4.9229                | 0.696             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 05/08/2021 | 11.35  | Put  | Bond Future | 2,940.7800                  | 2.9408                      | 2,907.4500            | 2.9075                | (1.133)           | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/11/2021 | 11.69  | Call | Bond Future | 2,272.4600                  | 2.2725                      | 2,337.7500            | 2.3378                | 2.873             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/11/2021 |        |      | Bond Future | 11.2505                     | 82.7706                     | 11.2381               | 82.8358               | (0.110)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2032             | 04/11/2021 | 11.69  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/11/2021 | 11.71  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/11/2021 | 11.70  | Call | Bond Future | 2,323.1500                  | 2.3231                      | 2,388.4400            | 2.3884                | 2.810             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/11/2021 | 11.71  | Call | Bond Future | 2,373.8000                  | 2.3738                      | 2,439.0900            | 2.4391                | 2.750             | 0            | 0           | 0             |
| 2020/10/27 | 2032             | 04/11/2021 | 11.70  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2033             | 05/11/2020 |        |      | Bond Future | 94.5493                     | 94.5493                     | 94.5906               | 94.5906               | 0.044             | 0.0000       | 0.0000      | 1,713         |
| 2020/10/27 | 2033             | 04/02/2021 |        |      | Bond Future | 95.4968                     | 95.4968                     | 95.5399               | 95.5399               | 0.045             | 0.0000       | 0.0000      | 7,576         |
| 2020/10/27 | 2033             | 06/05/2021 |        |      | Bond Future | 95.3266                     | 95.3266                     | 95.3648               | 95.3648               | 0.040             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2033             | 05/08/2021 |        |      | Bond Future | 96.3876                     | 96.3876                     | 96.4192               | 96.4192               | 0.033             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2033             | 04/11/2021 |        |      | Bond Future | 96.1536                     | 96.1536                     | 96.1824               | 96.1824               | 0.030             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2037             | 05/11/2020 | 10.18  | Call | Bond Future | 0.9600                      | 0.0010                      | 0.4700                | 0.0005                | (51.042)          | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/11/2020 | 10.17  | Put  | Bond Future | 7,363.6400                  | 7.3636                      | 7,409.6300            | 7.4096                | 0.625             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/11/2020 |        |      | Bond Future | 11.2810                     | 81.8310                     | 11.2885               | 81.7845               | 0.066             | 0.0000       | 0.0000      | 70,202        |
| 2020/10/27 | 2037             | 05/11/2020 | 10.19  | Call | Bond Future | 1.0600                      | 0.0011                      | 0.5200                | 0.0005                | (50.943)          | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/11/2020 | 10.19  | Put  | Bond Future | 7,222.3200                  | 7.2223                      | 7,268.2200            | 7.2682                | 0.636             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/11/2020 | 10.17  | Call | Bond Future | 0.8700                      | 0.0009                      | 0.4200                | 0.0004                | (51.724)          | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/11/2020 | 10.18  | Put  | Bond Future | 7,292.9300                  | 7.2929                      | 7,338.8800            | 7.3389                | 0.630             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 13.73  | Call | Bond Future | 12,049.9500                 | 12.0499                     | 12,000.8600           | 12.0009               | (0.407)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 10.85  | Call | Bond Future | 1,645.4500                  | 1.6454                      | 1,616.0300            | 1.6160                | (1.788)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 10.35  | Call | Bond Future | 864.3100                    | 0.8643                      | 843.9700              | 0.8440                | (2.353)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2037             | 04/02/2021 | 10.28  | Put  | Bond Future | 8,789.1100                  | 8.7891                      | 8,815.8300            | 8.8158                | 0.304             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 10.27  | Call | Bond Future | 772.6100                    | 0.7726                      | 753.6400              | 0.7536                | (2.455)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 |        |      | Bond Future | 11.5190                     | 78.3766                     | 11.5266               | 78.3307               | 0.066             | 0.0000       | 0.0000      | 101,258       |
| 2020/10/27 | 2037             | 04/02/2021 | 11.97  | Put  | Bond Future | 2,257.0300                  | 2.2570                      | 2,257.3400            | 2.2573                | 0.014             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 11.97  | Call | Bond Future | 4,891.6700                  | 4.8917                      | 4,846.1200            | 4.8461                | (0.931)           | 0            | 0           | 300           |
| 2020/10/27 | 2037             | 04/02/2021 | 9.65   | Put  | Bond Future | 12,846.9400                 | 12.8469                     | 12,883.0600           | 12.8831               | 0.281             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 9.65   | Call | Bond Future | 289.6700                    | 0.2897                      | 279.9300              | 0.2799                | (3.362)           | 0            | 0           | 72            |
| 2020/10/27 | 2037             | 04/02/2021 | 11.90  | Call | Bond Future | 4,642.0000                  | 4.6420                      | 4,597.0700            | 4.5971                | (0.968)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 13.73  | Put  | Bond Future | 352.2700                    | 0.3523                      | 349.0400              | 0.3490                | (0.917)           | 0            | 0           | 300           |
| 2020/10/27 | 2037             | 04/02/2021 | 10.85  | Put  | Bond Future | 5,820.7800                  | 5.8208                      | 5,837.2200            | 5.8372                | 0.282             | 0            | 0           | 72            |
| 2020/10/27 | 2037             | 04/02/2021 | 10.35  | Put  | Bond Future | 8,385.1400                  | 8.3851                      | 8,410.6600            | 8.4107                | 0.304             | 0            | 0           | 72            |
| 2020/10/27 | 2037             | 04/02/2021 | 10.28  | Call | Bond Future | 783.6500                    | 0.7836                      | 764.5100              | 0.7645                | (2.442)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 10.27  | Put  | Bond Future | 8,847.6400                  | 8.8476                      | 8,874.5300            | 8.8745                | 0.304             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 11.90  | Put  | Bond Future | 2,407.2200                  | 2.4072                      | 2,408.1500            | 2.4081                | 0.039             | 0            | 0           | 240           |
| 2020/10/27 | 2037             | 04/02/2021 | 10.48  | Put  | Bond Future | 7,661.8800                  | 7.6619                      | 7,685.1100            | 7.6851                | 0.303             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 10.48  | Call | Bond Future | 1,030.2900                  | 1.0303                      | 1,007.6600            | 1.0077                | (2.196)           | 0            | 0           | 240           |
| 2020/10/27 | 2037             | 04/02/2021 | 10.29  | Call | Bond Future | 794.8100                    | 0.7948                      | 775.5000              | 0.7755                | (2.430)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/02/2021 | 10.29  | Put  | Bond Future | 8,730.7900                  | 8.7308                      | 8,757.3400            | 8.7573                | 0.304             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 06/05/2021 | 12.42  | Call | Bond Future | 6,448.5900                  | 6.4486                      | 6,404.3800            | 6.4044                | (0.686)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 06/05/2021 |        |      | Bond Future | 11.7561                     | 79.2165                     | 11.7649               | 79.1656               | 0.075             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2037             | 06/05/2021 | 12.42  | Put  | Bond Future | 2,732.4300                  | 2.7324                      | 2,739.1300            | 2.7391                | 0.245             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 06/05/2021 | 12.43  | Call | Bond Future | 6,484.4600                  | 6.4845                      | 6,440.1700            | 6.4402                | (0.683)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 06/05/2021 | 12.44  | Put  | Bond Future | 2,696.6200                  | 2.6966                      | 2,703.1600            | 2.7032                | 0.243             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 06/05/2021 | 12.43  | Put  | Bond Future | 2,714.4700                  | 2.7145                      | 2,721.0900            | 2.7211                | 0.244             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 06/05/2021 | 12.44  | Call | Bond Future | 6,520.3900                  | 6.5204                      | 6,476.0200            | 6.4760                | (0.680)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/08/2021 | 12.26  | Put  | Bond Future | 3,557.8300                  | 3.5578                      | 3,574.6400            | 3.5746                | 0.472             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/08/2021 | 12.27  | Call | Bond Future | 4,967.8700                  | 4.9679                      | 4,927.1800            | 4.9272                | (0.819)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/08/2021 | 12.28  | Call | Bond Future | 4,999.2400                  | 4.9992                      | 4,958.4400            | 4.9584                | (0.816)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/08/2021 |        |      | Bond Future | 12.0113                     | 75.8242                     | 12.0215               | 75.7668               | 0.085             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2037             | 05/08/2021 | 12.26  | Call | Bond Future | 4,936.8300                  | 4.9368                      | 4,896.2500            | 4.8963                | (0.822)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/08/2021 | 12.28  | Put  | Bond Future | 3,511.0100                  | 3.5110                      | 3,527.6000            | 3.5276                | 0.473             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 05/08/2021 | 12.27  | Put  | Bond Future | 3,534.2200                  | 3.5342                      | 3,550.9200            | 3.5509                | 0.473             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/11/2021 | 12.82  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/11/2021 |        |      | Bond Future | 12.2710                     | 76.5833                     | 12.2821               | 76.5229               | 0.090             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2037             | 04/11/2021 | 12.82  | Call | Bond Future | 2,899.4500                  | 2.8994                      | 2,839.1000            | 2.8391                | (2.081)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/11/2021 | 12.83  | Call | Bond Future | 2,950.6400                  | 2.9506                      | 2,890.2900            | 2.8903                | (2.045)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/11/2021 | 12.81  | Call | Bond Future | 2,848.2100                  | 2.8482                      | 2,787.8600            | 2.7879                | (2.119)           | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/11/2021 | 12.81  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2037             | 04/11/2021 | 12.83  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2038             | 05/11/2020 |        |      | Bond Future | 105.4033                    | 105.4033                    | 105.1705              | 105.1705              | (0.221)           | 0.0000       | 0.0000      | 5,279         |
| 2020/10/27 | 2038             | 04/02/2021 |        |      | Bond Future | 104.7635                    | 104.7635                    | 104.5298              | 104.5298              | (0.223)           | 0.0000       | 0.0000      | 8,468         |
| 2020/10/27 | 2038             | 06/05/2021 |        |      | Bond Future | 105.9101                    | 105.9101                    | 105.6679              | 105.6679              | (0.229)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2038             | 05/08/2021 |        |      | Bond Future | 105.3682                    | 105.3682                    | 105.1154              | 105.1154              | (0.240)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2038             | 04/11/2021 |        |      | Bond Future | 106.4492                    | 106.4492                    | 106.1905              | 106.1905              | (0.243)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 10.30  | Call | Bond Future | 0.5200                      | 0.0005                      | 0.2000                | 0.0002                | (61.538)          | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 11.00  | Put  | Bond Future | 3,162.0900                  | 3.1621                      | 3,271.3300            | 3.2713                | 3.455             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2040             | 05/11/2020 | 10.23  | Call | Bond Future | 0.2500                      | 0.0003                      | 0.0900                | 0.0001                | (64.000)          | 0            | 0           | 2,000         |
| 2020/10/27 | 2040             | 05/11/2020 | 11.70  | Put  | Bond Future | 429.6200                    | 0.4296                      | 424.6700              | 0.4247                | (1.152)           | 0            | 0           | 2,000         |
| 2020/10/27 | 2040             | 05/11/2020 | 9.50   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 2,000         |
| 2020/10/27 | 2040             | 05/11/2020 | 10.00  | Call | Bond Future | 0.0200                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 2,380         |
| 2020/10/27 | 2040             | 05/11/2020 |        |      | Bond Future | 11.4508                     | 83.5780                     | 11.4734               | 83.4310               | 0.197             | 0.0000       | 0.0000      | 63,447        |
| 2020/10/27 | 2040             | 05/11/2020 | 10.30  | Put  | Bond Future | 8,098.5200                  | 8.0985                      | 8,245.2700            | 8.2453                | 1.812             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 9.73   | Put  | Bond Future | 12,595.5000                 | 12.5955                     | 12,742.5700           | 12.7426               | 1.168             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 9.73   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 2,000         |
| 2020/10/27 | 2040             | 05/11/2020 | 10.23  | Put  | Bond Future | 8,632.0700                  | 8.6321                      | 8,778.9800            | 8.7790                | 1.702             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 10.31  | Call | Bond Future | 0.5800                      | 0.0006                      | 0.2300                | 0.0002                | (60.345)          | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 10.32  | Put  | Bond Future | 7,947.0400                  | 7.9470                      | 8,093.7300            | 8.0937                | 1.846             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 11.00  | Call | Bond Future | 136.1400                    | 0.1361                      | 98.3100               | 0.0983                | (27.788)          | 0            | 0           | 2,380         |
| 2020/10/27 | 2040             | 05/11/2020 | 11.70  | Call | Bond Future | 2,027.9400                  | 2.0279                      | 1,875.9200            | 1.8759                | (7.496)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 9.50   | Put  | Bond Future | 14,511.4700                 | 14.5115                     | 14,658.5400           | 14.6585               | 1.013             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 10.00  | Put  | Bond Future | 10,421.7700                 | 10.4218                     | 10,568.8200           | 10.5688               | 1.411             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 10.31  | Put  | Bond Future | 8,022.7300                  | 8.0227                      | 8,169.4500            | 8.1695                | 1.829             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 10.32  | Call | Bond Future | 0.6400                      | 0.0006                      | 0.2600                | 0.0003                | (59.375)          | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 11.50  | Call | Bond Future | 1,197.3400                  | 1.1973                      | 1,064.6600            | 1.0647                | (11.081)          | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/11/2020 | 11.50  | Put  | Bond Future | 877.4000                    | 0.8774                      | 891.7900              | 0.8918                | 1.640             | 0            | 0           | 2,000         |
| 2020/10/27 | 2040             | 04/02/2021 | 9.49   | Call | Bond Future | 149.1500                    | 0.1491                      | 138.8500              | 0.1388                | (6.906)           | 0            | 0           | 500           |
| 2020/10/27 | 2040             | 04/02/2021 | 9.57   | Put  | Bond Future | 15,558.0200                 | 15.5580                     | 15,693.7000           | 15.6937               | 0.872             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 10.07  | Put  | Bond Future | 11,785.2800                 | 11.7853                     | 11,908.7000           | 11.9087               | 1.047             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 10.42  | Put  | Bond Future | 9,438.8400                  | 9.4388                      | 9,550.1900            | 9.5502                | 1.180             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 |        |      | Bond Future | 11.6870                     | 79.8905                     | 11.7104               | 79.7431               | 0.200             | 0.0000       | 0.0000      | 32,495        |
| 2020/10/27 | 2040             | 04/02/2021 | 10.07  | Call | Bond Future | 435.6800                    | 0.4357                      | 411.6900              | 0.4117                | (5.506)           | 0            | 0           | 800           |
| 2020/10/27 | 2040             | 04/02/2021 | 11.74  | Call | Bond Future | 3,697.9900                  | 3.6980                      | 3,601.8300            | 3.6018                | (2.600)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 11.74  | Put  | Bond Future | 3,365.0800                  | 3.3651                      | 3,416.3300            | 3.4163                | 1.523             | 0            | 0           | 800           |
| 2020/10/27 | 2040             | 04/02/2021 | 10.41  | Call | Bond Future | 744.3300                    | 0.7443                      | 708.6500              | 0.7086                | (4.794)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 10.41  | Put  | Bond Future | 9,502.2200                  | 9.5022                      | 9,613.9500            | 9.6139                | 1.176             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 9.49   | Put  | Bond Future | 16,203.1500                 | 16.2032                     | 16,340.2600           | 16.3403               | 0.846             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 9.57   | Call | Bond Future | 175.1100                    | 0.1751                      | 163.3800              | 0.1634                | (6.699)           | 0            | 0           | 800           |
| 2020/10/27 | 2040             | 04/02/2021 | 10.42  | Call | Bond Future | 755.4100                    | 0.7554                      | 719.3500              | 0.7194                | (4.774)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 10.24  | Put  | Bond Future | 10,613.0900                 | 10.6131                     | 10,731.0000           | 10.7310               | 1.111             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 10.24  | Call | Bond Future | 574.0800                    | 0.5741                      | 544.5800              | 0.5446                | (5.139)           | 0            | 0           | 500           |
| 2020/10/27 | 2040             | 04/02/2021 | 11.57  | Call | Bond Future | 3,149.1700                  | 3.1492                      | 3,060.4200            | 3.0604                | (2.818)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 11.57  | Put  | Bond Future | 3,892.3700                  | 3.8924                      | 3,951.0300            | 3.9510                | 1.507             | 0            | 0           | 500           |
| 2020/10/27 | 2040             | 04/02/2021 | 10.40  | Call | Bond Future | 733.3600                    | 0.7334                      | 698.0600              | 0.6981                | (4.813)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/02/2021 | 10.40  | Put  | Bond Future | 9,565.8100                  | 9.5658                      | 9,677.9200            | 9.6779                | 1.172             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 06/05/2021 | 12.44  | Put  | Bond Future | 3,158.9500                  | 3.1589                      | 3,204.2400            | 3.2042                | 1.434             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 06/05/2021 |        |      | Bond Future | 11.9222                     | 80.7467                     | 11.9474               | 80.5931               | 0.211             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2040             | 06/05/2021 | 12.43  | Call | Bond Future | 6,183.7600                  | 6.1838                      | 6,075.7100            | 6.0757                | (1.747)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 06/05/2021 | 12.43  | Put  | Bond Future | 3,180.7100                  | 3.1807                      | 3,226.2800            | 3.2263                | 1.433             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 06/05/2021 | 12.44  | Call | Bond Future | 6,219.2400                  | 6.2192                      | 6,110.9100            | 6.1109                | (1.742)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 06/05/2021 | 12.42  | Call | Bond Future | 6,148.1300                  | 6.1481                      | 6,040.3600            | 6.0404                | (1.753)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 06/05/2021 | 12.42  | Put  | Bond Future | 3,202.3800                  | 3.2024                      | 3,248.2300            | 3.2482                | 1.432             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 12.47  | Call | Bond Future | 5,290.7700                  | 5.2908                      | 5,188.4200            | 5.1884                | (1.935)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 11.05  | Put  | Bond Future | 8,805.2800                  | 8.8053                      | 8,916.0400            | 8.9160                | 1.258             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 |        |      | Bond Future | 12.1754                     | 77.1207                     | 12.2028               | 76.9594               | 0.225             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2040             | 05/08/2021 | 14.80  | Call | Bond Future | 13,861.8700                 | 13.8619                     | 13,713.1500           | 13.7132               | (1.073)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 14.80  | Put  | Bond Future | 616.6200                    | 0.6166                      | 629.2000              | 0.6292                | 2.040             | 0            | 0           | 900           |
| 2020/10/27 | 2040             | 05/08/2021 | 12.47  | Put  | Bond Future | 3,584.1600                  | 3.5842                      | 3,643.1100            | 3.6431                | 1.645             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 11.55  | Put  | Bond Future | 6,456.7000                  | 6.4567                      | 6,549.2800            | 6.5493                | 1.434             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 11.55  | Call | Bond Future | 2,618.4500                  | 2.6185                      | 2,549.7300            | 2.5497                | (2.624)           | 0            | 0           | 900           |
| 2020/10/27 | 2040             | 05/08/2021 | 11.05  | Call | Bond Future | 1,671.0100                  | 1.6710                      | 1,620.4700            | 1.6205                | (3.025)           | 0            | 0           | 900           |
| 2020/10/27 | 2040             | 05/08/2021 | 12.48  | Call | Bond Future | 5,323.7600                  | 5.3238                      | 5,221.0900            | 5.2211                | (1.929)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 12.49  | Put  | Bond Future | 3,536.3600                  | 3.5364                      | 3,594.6700            | 3.5947                | 1.649             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 12.48  | Put  | Bond Future | 3,560.3200                  | 3.5603                      | 3,618.9500            | 3.6189                | 1.647             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 05/08/2021 | 12.49  | Call | Bond Future | 5,356.5600                  | 5.3566                      | 5,253.5700            | 5.2536                | (1.923)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/11/2021 | 12.89  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/11/2021 | 12.90  | Call | Bond Future | 2,592.7600                  | 2.5928                      | 2,427.3300            | 2.4273                | (6.380)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/11/2021 |        |      | Bond Future | 12.4323                     | 77.8928                     | 12.4614               | 77.7273               | 0.234             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2040             | 04/11/2021 | 12.91  | Call | Bond Future | 2,646.6000                  | 2.6466                      | 2,481.1700            | 2.4812                | (6.251)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/11/2021 | 12.91  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/11/2021 | 12.89  | Call | Bond Future | 2,538.8500                  | 2.5388                      | 2,373.4200            | 2.3734                | (6.516)           | 0            | 0           | 0             |
| 2020/10/27 | 2040             | 04/11/2021 | 12.90  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 10.36  | Call | Bond Future | 0.3300                      | 0.0003                      | 0.1300                | 0.0001                | (60.606)          | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 11.06  | Put  | Bond Future | 3,427.4500                  | 3.4275                      | 3,511.5800            | 3.5116                | 2.455             | 0            | 0           | 525           |
| 2020/10/27 | 2044             | 05/11/2020 | 11.43  | Call | Bond Future | 670.6900                    | 0.6707                      | 579.0000              | 0.5790                | (13.671)          | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 9.72   | Put  | Bond Future | 13,614.5800                 | 13.6146                     | 13,728.4300           | 13.7284               | 0.836             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 9.97   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 300           |
| 2020/10/27 | 2044             | 05/11/2020 | 9.29   | Put  | Bond Future | 17,386.7800                 | 17.3868                     | 17,500.6300           | 17.5006               | 0.655             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 9.96   | Put  | Bond Future | 11,614.8000                 | 11.6148                     | 11,728.6500           | 11.7287               | 0.980             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 |        |      | Bond Future | 11.5550                     | 79.9068                     | 11.5727               | 79.7930               | 0.153             | 0.0000       | 0.0000      | 42,924        |
| 2020/10/27 | 2044             | 05/11/2020 | 10.34  | Call | Bond Future | 0.2700                      | 0.0003                      | 0.1000                | 0.0001                | (62.963)          | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 10.34  | Put  | Bond Future | 8,593.7200                  | 8.5937                      | 8,707.4000            | 8.7074                | 1.323             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 9.72   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 1,815         |
| 2020/10/27 | 2044             | 05/11/2020 | 9.97   | Put  | Bond Future | 11,533.0500                 | 11.5331                     | 11,646.9000           | 11.6469               | 0.987             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 9.96   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 11.38  | Call | Bond Future | 551.0100                    | 0.5510                      | 467.7600              | 0.4678                | (15.109)          | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 11.38  | Put  | Bond Future | 1,697.0700                  | 1.6971                      | 1,727.6700            | 1.7277                | 1.803             | 0            | 0           | 300           |
| 2020/10/27 | 2044             | 05/11/2020 | 10.36  | Put  | Bond Future | 8,439.5000                  | 8.4395                      | 8,553.1500            | 8.5532                | 1.347             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 11.06  | Call | Bond Future | 109.6400                    | 0.1096                      | 79.9200               | 0.0799                | (27.107)          | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 10.04  | Put  | Bond Future | 10,964.2600                 | 10.9643                     | 11,078.1000           | 11.0781               | 1.038             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 11.17  | Put  | Bond Future | 2,765.7500                  | 2.7657                      | 2,833.3700            | 2.8334                | 2.445             | 0            | 0           | 1,815         |
| 2020/10/27 | 2044             | 05/11/2020 | 11.43  | Put  | Bond Future | 1,486.4100                  | 1.4864                      | 1,508.5700            | 1.5086                | 1.491             | 0            | 0           | 1,815         |
| 2020/10/27 | 2044             | 05/11/2020 | 8.87   | Put  | Bond Future | 21,322.4000                 | 21.3224                     | 21,436.2500           | 21.4363               | 0.534             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 9.29   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 300           |
| 2020/10/27 | 2044             | 05/11/2020 | 10.35  | Call | Bond Future | 0.3000                      | 0.0003                      | 0.1100                | 0.0001                | (63.333)          | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 10.35  | Put  | Bond Future | 8,516.5500                  | 8.5165                      | 8,630.2100            | 8.6302                | 1.335             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 10.04  | Call | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 525           |
| 2020/10/27 | 2044             | 05/11/2020 | 9.34   | Put  | Bond Future | 16,935.1800                 | 16.9352                     | 17,049.0300           | 17.0490               | 0.672             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 9.34   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 525           |
| 2020/10/27 | 2044             | 05/11/2020 | 11.17  | Call | Bond Future | 205.8900                    | 0.2059                      | 159.6600              | 0.1597                | (22.454)          | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/11/2020 | 8.87   | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 1,815         |
| 2020/10/27 | 2044             | 05/11/2020 | 10.02  | Put  | Bond Future | 11,126.1600                 | 11.1262                     | 11,240.0000           | 11.2400               | 1.023             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2044             | 05/11/2020 | 10.02  | Call | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 1,815         |
| 2020/10/27 | 2044             | 04/02/2021 | 10.04  | Put  | Bond Future | 12,756.9000                 | 12.7569                     | 12,853.6100           | 12.8536               | 0.758             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.37  | Call | Bond Future | 603.1500                    | 0.6031                      | 577.2300              | 0.5772                | (4.297)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.35  | Put  | Bond Future | 10,551.0300                 | 10.5510                     | 10,639.6400           | 10.6396               | 0.840             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 |        |      | Bond Future | 11.7858                     | 76.3085                     | 11.8040               | 76.1945               | 0.155             | 0.0000       | 0.0000      | 22,272        |
| 2020/10/27 | 2044             | 04/02/2021 | 10.37  | Put  | Bond Future | 10,415.9900                 | 10.4160                     | 10,504.0200           | 10.5040               | 0.845             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.35  | Call | Bond Future | 584.4800                    | 0.5845                      | 559.1400              | 0.5591                | (4.335)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.04  | Call | Bond Future | 348.1200                    | 0.3481                      | 330.8800              | 0.3309                | (4.952)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.84  | Call | Bond Future | 1,184.8000                  | 1.1848                      | 1,143.4600            | 1.1435                | (3.489)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.36  | Put  | Bond Future | 10,483.4000                 | 10.4834                     | 10,571.7200           | 10.5717               | 0.842             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.84  | Put  | Bond Future | 7,513.3200                  | 7.5133                      | 7,585.9300            | 7.5859                | 0.966             | 0            | 0           | 265           |
| 2020/10/27 | 2044             | 04/02/2021 | 10.29  | Call | Bond Future | 531.1000                    | 0.5311                      | 507.4600              | 0.5075                | (4.451)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 10.29  | Put  | Bond Future | 10,961.5500                 | 10.9615                     | 11,051.8600           | 11.0519               | 0.824             | 0            | 0           | 265           |
| 2020/10/27 | 2044             | 04/02/2021 | 9.66   | Put  | Bond Future | 15,731.9800                 | 15.7320                     | 15,836.0700           | 15.8361               | 0.662             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/02/2021 | 9.66   | Call | Bond Future | 169.7100                    | 0.1697                      | 159.8500              | 0.1598                | (5.810)           | 0            | 0           | 265           |
| 2020/10/27 | 2044             | 04/02/2021 | 10.36  | Call | Bond Future | 593.7600                    | 0.5938                      | 568.1300              | 0.5681                | (4.317)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 12.50  | Put  | Bond Future | 3,244.5600                  | 3.2446                      | 3,277.9500            | 3.2780                | 1.029             | 0            | 0           | 3,100         |
| 2020/10/27 | 2044             | 06/05/2021 | 12.43  | Put  | Bond Future | 3,401.2600                  | 3.4013                      | 3,436.1700            | 3.4362                | 1.026             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 12.44  | Call | Bond Future | 5,871.8900                  | 5.8719                      | 5,786.9600            | 5.7870                | (1.446)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 |        |      | Bond Future | 12.0153                     | 77.1264                     | 12.0352               | 77.0067               | 0.165             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 12.45  | Call | Bond Future | 5,906.2800                  | 5.9063                      | 5,821.1400            | 5.8211                | (1.442)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 12.45  | Put  | Bond Future | 3,355.7500                  | 3.3557                      | 3,390.2300            | 3.3902                | 1.027             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 12.50  | Call | Bond Future | 6,078.7900                  | 6.0788                      | 5,992.5600            | 5.9926                | (1.419)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 12.43  | Call | Bond Future | 5,837.7700                  | 5.8378                      | 5,753.0600            | 5.7531                | (1.451)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 12.44  | Put  | Bond Future | 3,378.3300                  | 3.3783                      | 3,413.0200            | 3.4130                | 1.027             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 11.35  | Put  | Bond Future | 6,835.1600                  | 6.8352                      | 6,899.2300            | 6.8992                | 0.937             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 11.35  | Call | Bond Future | 2,617.5300                  | 2.6175                      | 2,561.9800            | 2.5620                | (2.122)           | 0            | 0           | 3,100         |
| 2020/10/27 | 2044             | 06/05/2021 | 11.90  | Call | Bond Future | 4,131.4700                  | 4.1315                      | 4,059.8400            | 4.0598                | (1.734)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 06/05/2021 | 11.90  | Put  | Bond Future | 4,834.5700                  | 4.8346                      | 4,882.5600            | 4.8826                | 0.993             | 0            | 0           | 3,100         |
| 2020/10/27 | 2044             | 05/08/2021 | 12.60  | Put  | Bond Future | 3,490.3400                  | 3.4903                      | 3,533.7700            | 3.5338                | 1.244             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/08/2021 | 12.61  | Put  | Bond Future | 3,467.2500                  | 3.4673                      | 3,510.4400            | 3.5104                | 1.246             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/08/2021 |        |      | Bond Future | 12.2624                     | 73.5861                     | 12.2841               | 73.4594               | 0.177             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2044             | 05/08/2021 | 12.60  | Call | Bond Future | 5,415.9400                  | 5.4159                      | 5,332.7300            | 5.3327                | (1.536)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/08/2021 | 12.61  | Call | Bond Future | 5,448.5400                  | 5.4485                      | 5,365.0900            | 5.3651                | (1.532)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/08/2021 | 12.59  | Call | Bond Future | 5,383.4000                  | 5.3834                      | 5,300.4300            | 5.3004                | (1.541)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 05/08/2021 | 12.59  | Put  | Bond Future | 3,513.5700                  | 3.5136                      | 3,557.2400            | 3.5572                | 1.243             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/11/2021 | 12.91  | Call | Bond Future | 2,180.1800                  | 2.1802                      | 2,049.9200            | 2.0499                | (5.975)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/11/2021 |        |      | Bond Future | 12.5129                     | 74.3227                     | 12.5360               | 74.1925               | 0.185             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2044             | 04/11/2021 | 12.89  | Call | Bond Future | 2,073.1500                  | 2.0731                      | 1,942.8900            | 1.9429                | (6.283)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/11/2021 | 12.89  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/11/2021 | 12.91  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/11/2021 | 12.90  | Call | Bond Future | 2,126.7000                  | 2.1267                      | 1,996.4400            | 1.9964                | (6.125)           | 0            | 0           | 0             |
| 2020/10/27 | 2044             | 04/11/2021 | 12.90  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | 2046             | 05/11/2020 |        |      | Bond Future | 92.8371                     | 92.8371                     | 92.8007               | 92.8007               | (0.039)           | 0.0000       | 0.0000      | 4,012         |
| 2020/10/27 | 2046             | 04/02/2021 |        |      | Bond Future | 93.7674                     | 93.7674                     | 93.7318               | 93.7318               | (0.038)           | 0.0000       | 0.0000      | 12,411        |
| 2020/10/27 | 2046             | 06/05/2021 |        |      | Bond Future | 93.0043                     | 93.0043                     | 92.9630               | 92.9630               | (0.044)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2046             | 05/08/2021 |        |      | Bond Future | 94.0395                     | 94.0395                     | 93.9910               | 93.9910               | (0.052)           | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | 2046             | 04/11/2021 |        |     | Bond Future        | 93.1988                     | 93.1988                     | 93.1468               | 93.1468               | (0.056)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2050             | 05/11/2020 |        |     | Bond Future        | 95.0310                     | 95.0310                     | 94.9022               | 94.9022               | (0.136)           | 0.0000       | 0.0000      | 5,045         |
| 2020/10/27 | 2050             | 04/02/2021 |        |     | Bond Future        | 94.0945                     | 94.0945                     | 93.9656               | 93.9656               | (0.137)           | 0.0000       | 0.0000      | 11,439        |
| 2020/10/27 | 2050             | 06/05/2021 |        |     | Bond Future        | 95.1241                     | 95.1241                     | 94.9885               | 94.9885               | (0.143)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2050             | 05/08/2021 |        |     | Bond Future        | 94.2562                     | 94.2562                     | 94.1121               | 94.1121               | (0.153)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 2050             | 04/11/2021 |        |     | Bond Future        | 95.2233                     | 95.2233                     | 95.0746               | 95.0746               | (0.156)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 8607             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 8608             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | 8657             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL37             | 05/11/2020 |        |     | Index Future       | 762.6990                    | 762.6990                    | 761.2360              | 761.2360              | (0.192)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL37             | 04/02/2021 |        |     | Index Future       | 770.1470                    | 770.1470                    | 768.6790              | 768.6790              | (0.191)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL37             | 06/05/2021 |        |     | Index Future       | 778.3760                    | 778.3760                    | 776.8500              | 776.8500              | (0.196)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL37             | 05/08/2021 |        |     | Index Future       | 786.7600                    | 786.7600                    | 785.1600              | 785.1600              | (0.203)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL37             | 04/11/2021 |        |     | Index Future       | 789.4300                    | 789.4300                    | 789.4300              | 789.4300              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL7T             | 05/11/2020 |        |     | Index Future       | 824.2730                    | 824.2730                    | 825.2510              | 825.2510              | 0.119             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL7T             | 04/02/2021 |        |     | Index Future       | 832.3210                    | 832.3210                    | 833.3190              | 833.3190              | 0.120             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL7T             | 06/05/2021 |        |     | Index Future       | 841.2150                    | 841.2150                    | 842.1770              | 842.1770              | 0.114             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL7T             | 05/08/2021 |        |     | Index Future       | 850.2760                    | 850.2760                    | 851.1870              | 851.1870              | 0.107             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | AL7T             | 04/11/2021 |        |     | Index Future       | 839.5500                    | 839.5500                    | 839.5500              | 839.5500              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ALBI             | 05/11/2020 |        |     | Index Future       | 722.5800                    | 722.5800                    | 722.1390              | 722.1390              | (0.061)           | 0.0000       | 0.0000      | 68            |
| 2020/10/27 | ALBI             | 04/02/2021 |        |     | Index Future       | 729.6360                    | 729.6360                    | 729.1990              | 729.1990              | (0.060)           | 0.0000       | 0.0000      | 181           |
| 2020/10/27 | ALBI             | 06/05/2021 |        |     | Index Future       | 737.4320                    | 737.4320                    | 736.9500              | 736.9500              | (0.065)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ALBI             | 05/08/2021 |        |     | Index Future       | 745.3750                    | 745.3750                    | 744.8340              | 744.8340              | (0.073)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ALBI             | 04/11/2021 |        |     | Index Future       | 737.2600                    | 737.2600                    | 737.2600              | 737.2600              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C040             | 06/10/2015 |        |     | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C208             | 31/03/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C209             | 31/03/2036 |        |     | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C210             | 31/03/2028 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C212             | 31/01/2022 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C213             | 28/02/2031 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C214             | 28/02/2041 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C223             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C226             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C303             | 14/08/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C303             | 28/02/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C333             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C442             | 25/04/2042 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | C446             | 31/03/2046 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | CS23             | 25/01/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | CS26             | 02/04/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | CS33             | 15/09/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000              | 0.000             | 0.0000       | 0.0000      | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | ES33             | 05/11/2020 |        |      | Bond Future | 11.7661                     | 73.2281                     | 11.7732               | 73.1914               | 0.060             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ES33             | 04/02/2021 |        |      | Bond Future | 12.0453                     | 73.9437                     | 12.0525               | 73.9076               | 0.060             | 0.0000       | 0.0000      | 350           |
| 2020/10/27 | ES33             | 06/05/2021 |        |      | Bond Future | 12.3193                     | 70.9604                     | 12.3276               | 70.9198               | 0.068             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ES33             | 05/08/2021 |        |      | Bond Future | 12.6090                     | 71.7337                     | 12.6189               | 71.6873               | 0.078             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ES33             | 04/11/2021 |        |      | Bond Future | 12.9206                     | 68.6793                     | 12.9314               | 68.6302               | 0.084             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ES42             | 05/11/2020 |        |      | Bond Future | 12.3847                     | 71.3774                     | 12.3969               | 71.3090               | 0.099             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ES42             | 04/02/2021 |        |      | Bond Future | 12.6536                     | 72.0749                     | 12.6663               | 72.0067               | 0.100             | 0.0000       | 0.0000      | 4,789         |
| 2020/10/27 | ES42             | 06/05/2021 |        |      | Bond Future | 12.9284                     | 68.5880                     | 12.9425               | 68.5151               | 0.108             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ES42             | 05/08/2021 |        |      | Bond Future | 13.2114                     | 69.3359                     | 13.2272               | 69.2569               | 0.119             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | ES42             | 04/11/2021 |        |      | Bond Future | 13.5181                     | 65.7735                     | 13.5351               | 65.6916               | 0.126             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | GOVI             | 05/11/2020 | 737.84 | Put  | GOVI        | 242,380.0000                | 24.2380                     | 246,420.0000          | 24.6420               | 1.667             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/11/2020 | 737.83 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/11/2020 |        |      | GOVI        | 713.6020                    | 713.6020                    | 713.1980              | 713.1980              | (0.057)           | 0.0000       | 0.0000      | 254           |
| 2020/10/27 | GOVI             | 05/11/2020 | 737.84 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/11/2020 | 737.83 | Put  | GOVI        | 242,280.0000                | 24.2280                     | 246,320.0000          | 24.6320               | 1.667             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/11/2020 | 737.85 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/11/2020 | 737.85 | Put  | GOVI        | 242,480.0000                | 24.2480                     | 246,520.0000          | 24.6520               | 1.666             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/02/2021 | 750.96 | Put  | GOVI        | 303,900.0000                | 30.3900                     | 307,900.0000          | 30.7900               | 1.316             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/02/2021 |        |      | GOVI        | 720.5700                    | 720.5700                    | 720.1700              | 720.1700              | (0.056)           | 0.0000       | 0.0000      | 941           |
| 2020/10/27 | GOVI             | 04/02/2021 | 750.95 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/02/2021 | 750.95 | Put  | GOVI        | 303,800.0000                | 30.3800                     | 307,800.0000          | 30.7800               | 1.317             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/02/2021 | 750.96 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/02/2021 | 750.94 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/02/2021 | 750.94 | Put  | GOVI        | 303,700.0000                | 30.3700                     | 307,700.0000          | 30.7700               | 1.317             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 06/05/2021 | 678.67 | Call | GOVI        | 496,000.0000                | 49.6000                     | 491,550.0000          | 49.1550               | (0.897)           | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 06/05/2021 |        |      | GOVI        | 728.2700                    | 728.2700                    | 727.8250              | 727.8250              | (0.061)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | GOVI             | 06/05/2021 | 678.67 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 06/05/2021 | 678.68 | Call | GOVI        | 495,900.0000                | 49.5900                     | 491,450.0000          | 49.1450               | (0.897)           | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 06/05/2021 | 678.69 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 06/05/2021 | 678.68 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 06/05/2021 | 678.69 | Call | GOVI        | 495,800.0000                | 49.5800                     | 491,350.0000          | 49.1350               | (0.898)           | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/08/2021 | 719.14 | Call | GOVI        | 169,740.0000                | 16.9740                     | 164,720.0000          | 16.4720               | (2.957)           | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/08/2021 | 719.13 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/08/2021 |        |      | GOVI        | 736.1140                    | 736.1140                    | 735.6120              | 735.6120              | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | GOVI             | 05/08/2021 | 719.15 | Call | GOVI        | 169,640.0000                | 16.9640                     | 164,620.0000          | 16.4620               | (2.959)           | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/08/2021 | 719.15 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/08/2021 | 719.14 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 05/08/2021 | 719.13 | Call | GOVI        | 169,840.0000                | 16.9840                     | 164,820.0000          | 16.4820               | (2.956)           | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/11/2021 | 728.41 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/11/2021 | 728.40 | Call | GOVI        | 100.0000                    | 0.0100                      | 100.0000              | 0.0100                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/11/2021 |        |      | GOVI        | 728.4100                    | 728.4100                    | 728.4100              | 728.4100              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | GOVI             | 04/11/2021 | 728.41 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/11/2021 | 728.40 | Put  | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/11/2021 | 728.42 | Call | GOVI        | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | GOVI             | 04/11/2021 | 728.42 | Put  | GOVI        | 100.0000                    | 0.0100                      | 100.0000              | 0.0100                | 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 |
|------------|------------------|------------|--------|-----|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | GVIX             | 01/01/2029 |        |     | LIVE INDEX             | 110.0000                    | 110.0000                    | 110.0000              | 110.0000              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IGOV             | 05/11/2020 |        |     | Index Future           | 257.4390                    | 257.4390                    | 257.3920              | 257.3920              | (0.018)           | 0.0000       | 0.0000      | 273           |
| 2020/10/27 | IGOV             | 04/02/2021 |        |     | Index Future           | 260.0170                    | 260.0170                    | 259.9730              | 259.9730              | (0.017)           | 0.0000       | 0.0000      | 737           |
| 2020/10/27 | IGOV             | 06/05/2021 |        |     | Index Future           | 262.8580                    | 262.8580                    | 262.8000              | 262.8000              | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IGOV             | 05/08/2021 |        |     | Index Future           | 265.7520                    | 265.7520                    | 265.6740              | 265.6740              | (0.029)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IGOV             | 04/11/2021 |        |     | Index Future           | 266.8300                    | 266.8300                    | 266.8300              | 266.8300              | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 17/12/2020 |        |     | Interest Rate Swap     | 93.9700                     | 93.9700                     | 93.9700               | 93.9700               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 16/03/2021 |        |     | Interest Rate Swap     | 92.1400                     | 92.1400                     | 92.1400               | 92.1400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 15/06/2021 |        |     | Interest Rate Swap     | 90.2100                     | 90.2100                     | 90.2100               | 90.2100               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 21/09/2021 |        |     | Interest Rate Swap     | 89.0500                     | 89.0500                     | 89.0600               | 89.0600               | 0.011             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 21/12/2021 |        |     | Interest Rate Swap     | 90.2100                     | 90.2100                     | 90.2200               | 90.2200               | 0.011             | 0.0000       | 0.0000      | 51            |
| 2020/10/27 | IS05             | 15/03/2022 |        |     | Interest Rate Swap     | 89.5200                     | 89.5200                     | 89.5400               | 89.5400               | 0.022             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 21/06/2022 |        |     | Interest Rate Swap     | 89.5200                     | 89.5200                     | 89.5400               | 89.5400               | 0.022             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 20/09/2022 |        |     | Interest Rate Swap     | 92.5600                     | 92.5600                     | 92.5800               | 92.5800               | 0.022             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 20/12/2022 |        |     | Interest Rate Swap     | 92.9900                     | 92.9900                     | 93.0100               | 93.0100               | 0.022             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 22/03/2023 |        |     | Interest Rate Swap     | 85.3400                     | 85.3400                     | 85.3700               | 85.3700               | 0.035             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 20/06/2023 |        |     | Interest Rate Swap     | 90.8900                     | 90.8900                     | 90.9300               | 90.9300               | 0.044             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS05             | 19/09/2023 |        |     | Interest Rate Swap     | 94.8800                     | 94.8800                     | 94.8800               | 94.8800               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 17/12/2025 |        |     | Interest Rate Swap     | 78.8900                     | 78.8900                     | 79.0000               | 79.0000               | 0.139             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 16/03/2026 |        |     | Interest Rate Swap     | 75.5100                     | 75.5100                     | 75.6000               | 75.6000               | 0.119             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 15/06/2026 |        |     | Interest Rate Swap     | 74.0200                     | 74.0200                     | 74.0900               | 74.0900               | 0.095             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 21/09/2026 |        |     | Interest Rate Swap     | 76.1700                     | 76.1700                     | 76.2200               | 76.2200               | 0.066             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 21/12/2026 |        |     | Interest Rate Swap     | 80.3100                     | 80.3100                     | 80.3600               | 80.3600               | 0.062             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 15/03/2027 |        |     | Interest Rate Swap     | 78.8800                     | 78.8800                     | 78.9500               | 78.9500               | 0.089             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 21/06/2027 |        |     | Interest Rate Swap     | 81.0700                     | 81.0700                     | 81.1600               | 81.1600               | 0.111             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 20/09/2027 |        |     | Interest Rate Swap     | 87.0100                     | 87.0100                     | 87.1100               | 87.1100               | 0.115             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 20/12/2027 |        |     | Interest Rate Swap     | 87.5500                     | 87.5500                     | 87.6600               | 87.6600               | 0.126             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 22/03/2028 |        |     | Interest Rate Swap     | 80.7100                     | 80.7100                     | 80.8100               | 80.8100               | 0.124             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 20/06/2028 |        |     | Interest Rate Swap     | 88.7500                     | 88.7500                     | 88.8400               | 88.8400               | 0.101             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | IS10             | 19/09/2028 |        |     | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | J186             | 21/12/2026 |        |     | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077                | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 18/11/2020 |        |     | Jibar Tradeable Future | 3.3350                      | 96.6650                     | 3.3350                | 96.6650               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 15/12/2020 |        |     | Jibar Tradeable Future | 3.2250                      | 96.7750                     | 3.2250                | 96.7750               | 0.000             | 0.0000       | 0.0000      | 30,010        |
| 2020/10/27 | JBAF             | 20/01/2021 |        |     | Jibar Tradeable Future | 3.2000                      | 96.8000                     | 3.2100                | 96.7900               | 0.313             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 17/02/2021 |        |     | Jibar Tradeable Future | 3.1600                      | 96.8400                     | 3.1600                | 96.8400               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 17/03/2021 |        |     | Jibar Tradeable Future | 3.1550                      | 96.8450                     | 3.1650                | 96.8350               | 0.317             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 21/04/2021 |        |     | Jibar Tradeable Future | 3.1400                      | 96.8600                     | 3.1300                | 96.8700               | (0.318)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 15/06/2021 |        |     | Jibar Tradeable Future | 3.1900                      | 96.8100                     | 3.1800                | 96.8200               | (0.313)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 15/09/2021 |        |     | Jibar Tradeable Future | 3.2850                      | 96.7150                     | 3.2950                | 96.7050               | 0.304             | 0.0000       | 0.0000      | 30,000        |
| 2020/10/27 | JBAF             | 15/12/2021 |        |     | Jibar Tradeable Future | 3.4700                      | 96.5300                     | 3.4700                | 96.5300               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 16/03/2022 |        |     | Jibar Tradeable Future | 3.5700                      | 96.4300                     | 3.5600                | 96.4400               | (0.280)           | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | JBAF             | 15/06/2022 |        |      | Jibar Tradeable Future | 3.9950                      | 96.0050                     | 3.9850                | 96.0150               | (0.250)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | JBAF             | 21/09/2022 |        |      | Jibar Tradeable Future | 4.3050                      | 95.6950                     | 4.3050                | 95.6950               | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R023             | 05/11/2020 | 7.46   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/11/2020 | 7.47   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/11/2020 |        |      | Bond Future            | 4.3649                      | 108.8537                    | 4.3541                | 108.8783              | (0.248)           | 0.0000       | 0.0000      | 31,267        |
| 2020/10/27 | R023             | 05/11/2020 | 7.46   | Call | Bond Future            | 6,746.9800                  | 6.7470                      | 6,771.5300            | 6.7715                | 0.364             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/11/2020 | 7.47   | Call | Bond Future            | 6,767.9000                  | 6.7679                      | 6,792.4500            | 6.7925                | 0.363             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/11/2020 | 7.45   | Call | Bond Future            | 6,726.0700                  | 6.7261                      | 6,750.6200            | 6.7506                | 0.365             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/11/2020 | 7.45   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/02/2021 | 6.34   | Call | Bond Future            | 3,781.3300                  | 3.7813                      | 3,807.5100            | 3.8075                | 0.692             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/02/2021 | 6.32   | Put  | Bond Future            | 0.6000                      | 0.0006                      | 0.5300                | 0.0005                | (11.667)          | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/02/2021 |        |      | Bond Future            | 4.4263                      | 109.9175                    | 4.4133                | 109.9437              | (0.293)           | 0.0000       | 0.0000      | 5,379         |
| 2020/10/27 | R023             | 04/02/2021 | 6.34   | Put  | Bond Future            | 0.5400                      | 0.0005                      | 0.4700                | 0.0005                | (12.963)          | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/02/2021 | 6.32   | Call | Bond Future            | 3,742.7800                  | 3.7428                      | 3,768.9600            | 3.7690                | 0.699             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/02/2021 | 6.33   | Put  | Bond Future            | 0.5700                      | 0.0006                      | 0.5000                | 0.0005                | (12.281)          | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/02/2021 | 6.33   | Call | Bond Future            | 3,762.0600                  | 3.7621                      | 3,788.2400            | 3.7882                | 0.696             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 06/05/2021 | 7.58   | Call | Bond Future            | 5,405.7700                  | 5.4058                      | 5,426.1600            | 5.4262                | 0.377             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 06/05/2021 |        |      | Bond Future            | 4.4393                      | 107.1866                    | 4.4278                | 107.2070              | (0.258)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R023             | 06/05/2021 | 7.56   | Call | Bond Future            | 5,372.5200                  | 5.3725                      | 5,392.9100            | 5.3929                | 0.380             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 06/05/2021 | 7.56   | Put  | Bond Future            | 0.1200                      | 0.0001                      | 0.1100                | 0.0001                | (8.333)           | 0            | 0           | 0             |
| 2020/10/27 | R023             | 06/05/2021 | 7.58   | Put  | Bond Future            | 0.1100                      | 0.0001                      | 0.1000                | 0.0001                | (9.091)           | 0            | 0           | 0             |
| 2020/10/27 | R023             | 06/05/2021 | 7.57   | Call | Bond Future            | 5,389.1500                  | 5.3891                      | 5,409.5400            | 5.4095                | 0.378             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 06/05/2021 | 7.57   | Put  | Bond Future            | 0.1200                      | 0.0001                      | 0.1100                | 0.0001                | (8.333)           | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/08/2021 | 5.30   | Call | Bond Future            | 1,487.5100                  | 1.4875                      | 1,496.6900            | 1.4967                | 0.617             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/08/2021 | 5.29   | Put  | Bond Future            | 194.7400                    | 0.1947                      | 191.2800              | 0.1913                | (1.777)           | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/08/2021 |        |      | Bond Future            | 4.4493                      | 108.3542                    | 4.4411                | 108.3668              | (0.185)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R023             | 05/08/2021 | 5.31   | Call | Bond Future            | 1,499.9600                  | 1.5000                      | 1,509.1700            | 1.5092                | 0.614             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/08/2021 | 5.31   | Put  | Bond Future            | 189.4100                    | 0.1894                      | 186.0100              | 0.1860                | (1.795)           | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/08/2021 | 5.30   | Put  | Bond Future            | 192.0600                    | 0.1921                      | 188.6300              | 0.1886                | (1.786)           | 0            | 0           | 0             |
| 2020/10/27 | R023             | 05/08/2021 | 5.29   | Call | Bond Future            | 1,475.0800                  | 1.4751                      | 1,484.2300            | 1.4842                | 0.620             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/11/2021 | 4.91   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/11/2021 | 4.90   | Call | Bond Future            | 482.2400                    | 0.4822                      | 491.6000              | 0.4916                | 1.941             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/11/2021 |        |      | Bond Future            | 4.5258                      | 105.5348                    | 4.5185                | 105.5442              | (0.160)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R023             | 04/11/2021 | 4.91   | Call | Bond Future            | 495.0800                    | 0.4951                      | 504.4400              | 0.5044                | 1.891             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/11/2021 | 4.90   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/11/2021 | 4.92   | Call | Bond Future            | 507.9200                    | 0.5079                      | 517.2800              | 0.5173                | 1.843             | 0            | 0           | 0             |
| 2020/10/27 | R023             | 04/11/2021 | 4.92   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/11/2020 | 10.34  | Put  | Bond Future            | 4,428.4700                  | 4.4285                      | 4,497.4500            | 4.4975                | 1.558             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/11/2020 |        |      | Bond Future            | 11.0118                     | 86.4958                     | 11.0243               | 86.4172               | 0.113             | 0.0000       | 0.0000      | 83,551        |
| 2020/10/27 | R035             | 05/11/2020 | 10.33  | Call | Bond Future            | 26.4900                     | 0.0265                      | 17.4000               | 0.0174                | (34.315)          | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/11/2020 | 10.33  | Put  | Bond Future            | 4,494.4600                  | 4.4945                      | 4,563.9900            | 4.5640                | 1.547             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/11/2020 | 10.34  | Call | Bond Future            | 28.5000                     | 0.0285                      | 18.8600               | 0.0189                | (33.825)          | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/11/2020 | 10.32  | Call | Bond Future            | 24.5900                     | 0.0246                      | 16.0300               | 0.0160                | (34.811)          | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/11/2020 | 10.32  | Put  | Bond Future            | 4,560.6400                  | 4.5606                      | 4,630.7000            | 4.6307                | 1.536             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 | 10.14  | Put  | Bond Future            | 8,109.8100                  | 8.1098                      | 8,161.4000            | 8.1614                | 0.636             | 0            | 0           | 650           |
| 2020/10/27 | R035             | 04/02/2021 | 11.14  | Put  | Bond Future            | 3,692.4200                  | 3.6924                      | 3,716.5000            | 3.7165                | 0.652             | 0            | 0           | 650           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | R035             | 04/02/2021 | 10.05  | Call | Bond Future | 752.5700                    | 0.7526                      | 728.1700              | 0.7282                | (3.242)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 | 10.04  | Put  | Bond Future | 8,687.5000                  | 8.6875                      | 8,741.5600            | 8.7416                | 0.622             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 |        |      | Bond Future | 11.2570                     | 87.3410                     | 11.2698               | 87.2628               | 0.114             | 0.0000       | 0.0000      | 37,234        |
| 2020/10/27 | R035             | 04/02/2021 | 10.14  | Call | Bond Future | 857.4900                    | 0.8575                      | 830.8600              | 0.8309                | (3.106)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 | 10.06  | Call | Bond Future | 763.7200                    | 0.7637                      | 739.0800              | 0.7391                | (3.226)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 | 10.06  | Put  | Bond Future | 8,570.3400                  | 8.5703                      | 8,623.9200            | 8.6239                | 0.625             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 | 11.14  | Call | Bond Future | 2,973.5000                  | 2.9735                      | 2,919.3600            | 2.9194                | (1.821)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 | 10.05  | Put  | Bond Future | 8,628.8200                  | 8.6288                      | 8,682.6400            | 8.6826                | 0.624             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/02/2021 | 10.04  | Call | Bond Future | 741.5400                    | 0.7415                      | 717.3800              | 0.7174                | (3.258)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 11.55  | Call | Bond Future | 4,405.7700                  | 4.4058                      | 4,349.7400            | 4.3497                | (1.272)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 12.77  | Call | Bond Future | 8,856.4800                  | 8.8565                      | 8,783.3800            | 8.7834                | (0.825)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 10.24  | Put  | Bond Future | 9,323.7900                  | 9.3238                      | 9,378.9900            | 9.3790                | 0.592             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 12.37  | Call | Bond Future | 7,275.5200                  | 7.2755                      | 7,206.7400            | 7.2067                | (0.945)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 12.35  | Put  | Bond Future | 2,344.5300                  | 2.3445                      | 2,359.9000            | 2.3599                | 0.656             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 |        |      | Bond Future | 11.4925                     | 83.8016                     | 11.5066               | 83.7177               | 0.123             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 12.37  | Put  | Bond Future | 2,313.8200                  | 2.3138                      | 2,328.9400            | 2.3289                | 0.653             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 12.35  | Call | Bond Future | 7,198.1800                  | 7.1982                      | 7,129.6500            | 7.1297                | (0.952)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 11.55  | Put  | Bond Future | 4,066.1800                  | 4.0662                      | 4,094.0500            | 4.0940                | 0.685             | 0            | 0           | 1,650         |
| 2020/10/27 | R035             | 06/05/2021 | 12.77  | Put  | Bond Future | 1,780.5800                  | 1.7806                      | 1,791.3800            | 1.7914                | 0.607             | 0            | 0           | 1,650         |
| 2020/10/27 | R035             | 06/05/2021 | 10.24  | Call | Bond Future | 1,387.0400                  | 1.3870                      | 1,358.3400            | 1.3583                | (2.069)           | 0            | 0           | 793           |
| 2020/10/27 | R035             | 06/05/2021 | 12.36  | Put  | Bond Future | 2,329.1300                  | 2.3291                      | 2,344.3700            | 2.3444                | 0.654             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 10.81  | Put  | Bond Future | 6,577.4500                  | 6.5775                      | 6,620.8500            | 6.6209                | 0.660             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 10.81  | Call | Bond Future | 2,385.5900                  | 2.3856                      | 2,345.0900            | 2.3451                | (1.698)           | 0            | 0           | 1,650         |
| 2020/10/27 | R035             | 06/05/2021 | 11.32  | Call | Bond Future | 3,715.9500                  | 3.7160                      | 3,664.4000            | 3.6644                | (1.387)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 11.32  | Put  | Bond Future | 4,746.5800                  | 4.7466                      | 4,778.9300            | 4.7789                | 0.682             | 0            | 0           | 793           |
| 2020/10/27 | R035             | 06/05/2021 | 12.02  | Call | Bond Future | 5,966.0800                  | 5.9661                      | 5,902.1100            | 5.9021                | (1.072)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 06/05/2021 | 12.02  | Put  | Bond Future | 2,928.4100                  | 2.9284                      | 2,948.3400            | 2.9483                | 0.681             | 0            | 0           | 793           |
| 2020/10/27 | R035             | 06/05/2021 | 12.36  | Call | Bond Future | 7,236.8300                  | 7.2368                      | 7,168.1700            | 7.1682                | (0.949)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/08/2021 | 5.31   | Call | Bond Future | 0.0300                      | 0.0000                      | 0.0300                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/08/2021 |        |      | Bond Future | 11.7440                     | 84.7147                     | 11.7599               | 84.6236               | 0.135             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R035             | 05/08/2021 | 5.29   | Call | Bond Future | 0.0300                      | 0.0000                      | 0.0300                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/08/2021 | 5.29   | Put  | Bond Future | 53,609.2900                 | 53.6093                     | 53,700.4000           | 53.7004               | 0.170             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/08/2021 | 5.31   | Put  | Bond Future | 53,376.0000                 | 53.3760                     | 53,467.1100           | 53.4671               | 0.171             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/08/2021 | 5.30   | Call | Bond Future | 0.0300                      | 0.0000                      | 0.0300                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 05/08/2021 | 5.30   | Put  | Bond Future | 53,492.5800                 | 53.4926                     | 53,583.6900           | 53.5837               | 0.170             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/11/2021 | 12.53  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/11/2021 |        |      | Bond Future | 12.0137                     | 81.0911                     | 12.0308               | 80.9964               | 0.142             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R035             | 04/11/2021 | 12.52  | Call | Bond Future | 2,735.1600                  | 2.7352                      | 2,640.5000            | 2.6405                | (3.461)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/11/2021 | 12.52  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/11/2021 | 12.53  | Call | Bond Future | 2,787.7700                  | 2.7878                      | 2,693.1100            | 2.6931                | (3.396)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/11/2021 | 12.51  | Call | Bond Future | 2,682.4900                  | 2.6825                      | 2,587.8300            | 2.5878                | (3.529)           | 0            | 0           | 0             |
| 2020/10/27 | R035             | 04/11/2021 | 12.51  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 8.65   | Call | Bond Future | 7,750.0300                  | 7.7500                      | 7,517.2400            | 7.5172                | (3.004)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 8.64   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 7.50   | Call | Bond Future | 1,957.9700                  | 1.9580                      | 1,735.7000            | 1.7357                | (11.352)          | 0            | 0           | 80            |
| 2020/10/27 | R186             | 05/11/2020 | 8.00   | Put  | Bond Future | 0.6600                      | 0.0007                      | 0.6200                | 0.0006                | (6.061)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 |        |      | Bond Future | 7.1440                      | 120.4457                    | 7.1874                | 120.2129              | 0.607             | 0.0000       | 0.0000      | 82,430        |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | R186             | 05/11/2020 | 8.66   | Call | Bond Future | 7,799.2700                  | 7.7993                      | 7,566.4800            | 7.5665                | (2.985)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 8.66   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 7.00   | Put  | Bond Future | 1,029.7300                  | 1.0297                      | 1,179.6200            | 1.1796                | 14.556            | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 7.00   | Call | Bond Future | 252.4700                    | 0.2525                      | 169.5700              | 0.1696                | (32.836)          | 0            | 0           | 1,200         |
| 2020/10/27 | R186             | 05/11/2020 | 8.65   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 8.64   | Call | Bond Future | 7,700.7600                  | 7.7008                      | 7,467.9700            | 7.4680                | (3.023)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 6.50   | Put  | Bond Future | 3,529.0200                  | 3.5290                      | 3,760.4300            | 3.7604                | 6.557             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 7.50   | Put  | Bond Future | 64.5000                     | 0.0645                      | 75.0200               | 0.0750                | 16.310            | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 8.00   | Call | Bond Future | 4,488.4000                  | 4.4884                      | 4,255.5700            | 4.2556                | (5.187)           | 0            | 0           | 1,200         |
| 2020/10/27 | R186             | 05/11/2020 | 7.84   | Put  | Bond Future | 3.4400                      | 0.0034                      | 3.5600                | 0.0036                | 3.488             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 9.26   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 6.50   | Call | Bond Future | 2.0500                      | 0.0021                      | 0.6700                | 0.0007                | (67.317)          | 0            | 0           | 80            |
| 2020/10/27 | R186             | 05/11/2020 | 7.84   | Call | Bond Future | 3,669.1800                  | 3.6692                      | 3,436.5100            | 3.4365                | (6.341)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 8.34   | Put  | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 8.34   | Call | Bond Future | 6,209.4400                  | 6.2094                      | 5,976.6400            | 5.9766                | (3.749)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/11/2020 | 9.26   | Call | Bond Future | 10,702.4300                 | 10.7024                     | 10,469.6400           | 10.4696               | (2.175)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/02/2021 | 8.15   | Call | Bond Future | 4,715.8500                  | 4.7158                      | 4,522.8300            | 4.5228                | (4.093)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/02/2021 |        |      | Bond Future | 7.3239                      | 116.3446                    | 7.3695                | 116.1111              | 0.622             | 0.0000       | 0.0000      | 15,820        |
| 2020/10/27 | R186             | 04/02/2021 | 8.15   | Put  | Bond Future | 575.3500                    | 0.5753                      | 615.8600              | 0.6159                | 7.041             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/02/2021 | 8.00   | Put  | Bond Future | 724.4400                    | 0.7244                      | 774.0800              | 0.7741                | 6.852             | 0            | 0           | 15,177        |
| 2020/10/27 | R186             | 04/02/2021 | 8.16   | Call | Bond Future | 4,755.9100                  | 4.7559                      | 4,562.3300            | 4.5623                | (4.070)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/02/2021 | 8.17   | Put  | Bond Future | 557.6900                    | 0.5577                      | 597.0900              | 0.5971                | 7.065             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/02/2021 | 8.00   | Call | Bond Future | 4,127.3000                  | 4.1273                      | 3,943.4100            | 3.9434                | (4.455)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/02/2021 | 8.16   | Put  | Bond Future | 566.4600                    | 0.5665                      | 606.4100              | 0.6064                | 7.053             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/02/2021 | 8.17   | Call | Bond Future | 4,796.0700                  | 4.7961                      | 4,601.9400            | 4.6019                | (4.048)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 06/05/2021 | 10.77  | Call | Bond Future | 14,675.9200                 | 14.6759                     | 14,434.5600           | 14.4346               | (1.645)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 06/05/2021 | 10.76  | Put  | Bond Future | 13.7400                     | 0.0137                      | 15.0800               | 0.0151                | 9.753             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 06/05/2021 |        |      | Bond Future | 7.5001                      | 117.5901                    | 7.5498                | 117.3474              | 0.663             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R186             | 06/05/2021 | 10.78  | Call | Bond Future | 14,716.6500                 | 14.7166                     | 14,475.2600           | 14.4753               | (1.640)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 06/05/2021 | 10.78  | Put  | Bond Future | 13.1300                     | 0.0131                      | 14.4200               | 0.0144                | 9.825             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 06/05/2021 | 10.77  | Put  | Bond Future | 13.4300                     | 0.0134                      | 14.7500               | 0.0148                | 9.829             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 06/05/2021 | 10.76  | Call | Bond Future | 14,635.1800                 | 14.6352                     | 14,393.8400           | 14.3938               | (1.649)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/08/2021 | 8.61   | Call | Bond Future | 5,134.9700                  | 5.1350                      | 4,941.3900            | 4.9414                | (3.770)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/08/2021 | 8.62   | Put  | Bond Future | 955.4400                    | 0.9554                      | 1,015.2300            | 1.0152                | 6.258             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/08/2021 |        |      | Bond Future | 7.6922                      | 113.5898                    | 7.7469                | 113.3359              | 0.711             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R186             | 05/08/2021 | 8.61   | Put  | Bond Future | 967.1000                    | 0.9671                      | 1,027.4400            | 1.0274                | 6.239             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/08/2021 | 8.62   | Call | Bond Future | 5,167.6500                  | 5.1676                      | 4,973.5200            | 4.9735                | (3.757)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/08/2021 | 8.63   | Call | Bond Future | 5,200.4100                  | 5.2004                      | 5,005.7200            | 5.0057                | (3.744)           | 0            | 0           | 0             |
| 2020/10/27 | R186             | 05/08/2021 | 8.63   | Put  | Bond Future | 943.9000                    | 0.9439                      | 1,003.1300            | 1.0031                | 6.275             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/11/2021 | 8.09   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/11/2021 | 8.10   | Call | Bond Future | 811.8700                    | 0.8119                      | 551.7800              | 0.5518                | (32.036)          | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/11/2021 |        |      | Bond Future | 7.9152                      | 114.7280                    | 7.9742                | 114.4680              | 0.746             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R186             | 04/11/2021 | 8.11   | Call | Bond Future | 855.6000                    | 0.8556                      | 595.5100              | 0.5955                | (30.399)          | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/11/2021 | 8.11   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/11/2021 | 8.09   | Call | Bond Future | 768.1300                    | 0.7681                      | 508.0400              | 0.5080                | (33.860)          | 0            | 0           | 0             |
| 2020/10/27 | R186             | 04/11/2021 | 8.10   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R197             | 05/11/2020 |        |      | Bond Future | 316.8716                    | 316.8716                    | 316.9881              | 316.9881              | 0.037             | 0.0000       | 0.0000      | 1,942         |



| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | R197             | 04/02/2021 |        |      | Bond Future | 312.2002                    | 312.2002                    | 312.3221              | 312.3221              | 0.039             | 0.0000       | 0.0000      | 2,405         |
| 2020/10/27 | R197             | 06/05/2021 |        |      | Bond Future | 315.6163                    | 315.6163                    | 315.7218              | 315.7218              | 0.033             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R197             | 05/08/2021 |        |      | Bond Future | 311.1299                    | 311.1299                    | 311.2134              | 311.2134              | 0.027             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R197             | 04/11/2021 |        |      | Bond Future | 314.3217                    | 314.3217                    | 314.3961              | 314.3961              | 0.024             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R202             | 05/11/2020 |        |      | Bond Future | 213.1691                    | 213.1691                    | 213.2620              | 213.2620              | 0.044             | 0.0000       | 0.0000      | 3,471         |
| 2020/10/27 | R202             | 04/02/2021 |        |      | Bond Future | 211.1375                    | 211.1375                    | 211.2342              | 211.2342              | 0.046             | 0.0000       | 0.0000      | 7,827         |
| 2020/10/27 | R202             | 06/05/2021 |        |      | Bond Future | 213.4476                    | 213.4476                    | 213.5335              | 213.5335              | 0.040             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R202             | 05/08/2021 |        |      | Bond Future | 211.5744                    | 211.5744                    | 211.6455              | 211.6455              | 0.034             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R202             | 04/11/2021 |        |      | Bond Future | 213.7453                    | 213.7453                    | 213.8103              | 213.8103              | 0.030             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R208             | 05/11/2020 | 4.78   | Call | Bond Future | 480.9200                    | 0.4809                      | 503.0400              | 0.5030                | 4.600             | 0            | 0           | 0             |
| 2020/10/27 | R208             | 05/11/2020 | 4.77   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R208             | 05/11/2020 |        |      | Bond Future | 3.5367                      | 101.9817                    | 3.4798                | 102.0038              | (1.608)           | 0.0000       | 0.0000      | 7,525         |
| 2020/10/27 | R208             | 05/11/2020 | 4.79   | Call | Bond Future | 484.7700                    | 0.4848                      | 506.8900              | 0.5069                | 4.563             | 0            | 0           | 0             |
| 2020/10/27 | R208             | 05/11/2020 | 4.79   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R208             | 05/11/2020 | 4.78   | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R208             | 05/11/2020 | 4.77   | Call | Bond Future | 477.0700                    | 0.4771                      | 499.1900              | 0.4992                | 4.637             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/11/2020 | 10.02  | Call | Bond Future | 19.0600                     | 0.0191                      | 12.7200               | 0.0127                | (33.263)          | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/11/2020 |        |      | Bond Future | 10.7569                     | 67.1482                     | 10.7647               | 67.1047               | 0.073             | 0.0000       | 0.0000      | 12,198        |
| 2020/10/27 | R209             | 05/11/2020 | 10.00  | Call | Bond Future | 16.4500                     | 0.0165                      | 10.8200               | 0.0108                | (34.225)          | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/11/2020 | 10.00  | Put  | Bond Future | 4,413.8200                  | 4.4138                      | 4,451.6400            | 4.4516                | 0.857             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/11/2020 | 10.02  | Put  | Bond Future | 4,294.9200                  | 4.2949                      | 4,332.0300            | 4.3320                | 0.864             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/11/2020 | 10.01  | Call | Bond Future | 17.7200                     | 0.0177                      | 11.7400               | 0.0117                | (33.747)          | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/11/2020 | 10.01  | Put  | Bond Future | 4,354.3000                  | 4.3543                      | 4,391.7700            | 4.3918                | 0.861             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/02/2021 | 10.12  | Put  | Bond Future | 5,986.7900                  | 5.9868                      | 6,005.6600            | 6.0057                | 0.315             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/02/2021 |        |      | Bond Future | 10.9631                     | 67.8044                     | 10.9711               | 67.7613               | 0.073             | 0.0000       | 0.0000      | 15,888        |
| 2020/10/27 | R209             | 04/02/2021 | 10.11  | Call | Bond Future | 1,185.9700                  | 1.1860                      | 1,161.9800            | 1.1620                | (2.023)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/02/2021 | 10.11  | Put  | Bond Future | 6,031.9400                  | 6.0319                      | 6,050.9700            | 6.0510                | 0.315             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/02/2021 | 10.12  | Call | Bond Future | 1,200.5700                  | 1.2006                      | 1,176.4200            | 1.1764                | (2.012)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/02/2021 | 10.10  | Call | Bond Future | 1,171.4900                  | 1.1715                      | 1,147.6700            | 1.1477                | (2.033)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/02/2021 | 10.10  | Put  | Bond Future | 6,077.2800                  | 6.0773                      | 6,096.4800            | 6.0965                | 0.316             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 12.25  | Put  | Bond Future | 1,825.4500                  | 1.8254                      | 1,829.2800            | 1.8293                | 0.210             | 0            | 0           | 8,150         |
| 2020/10/27 | R209             | 06/05/2021 | 12.23  | Put  | Bond Future | 1,848.8400                  | 1.8488                      | 1,852.7700            | 1.8528                | 0.213             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 12.22  | Call | Bond Future | 7,065.2300                  | 7.0652                      | 7,021.9700            | 7.0220                | (0.612)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 |        |      | Bond Future | 11.1664                     | 65.3901                     | 11.1754               | 65.3428               | 0.081             | 0.0000       | 0.0000      | 2,975         |
| 2020/10/27 | R209             | 06/05/2021 | 10.25  | Put  | Bond Future | 6,836.5200                  | 6.8365                      | 6,860.2700            | 6.8603                | 0.347             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 10.25  | Call | Bond Future | 1,753.5000                  | 1.7535                      | 1,730.0100            | 1.7300                | (1.340)           | 0            | 0           | 5,825         |
| 2020/10/27 | R209             | 06/05/2021 | 11.25  | Call | Bond Future | 4,001.7600                  | 4.0018                      | 3,966.1300            | 3.9661                | (0.890)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 11.25  | Put  | Bond Future | 3,565.0300                  | 3.5650                      | 3,576.6400            | 3.5766                | 0.326             | 0            | 0           | 8,150         |
| 2020/10/27 | R209             | 06/05/2021 | 12.25  | Call | Bond Future | 7,169.0800                  | 7.1691                      | 7,125.6700            | 7.1257                | (0.606)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 12.23  | Call | Bond Future | 7,099.8200                  | 7.0998                      | 7,056.5100            | 7.0565                | (0.610)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 12.22  | Put  | Bond Future | 1,860.6500                  | 1.8606                      | 1,864.6300            | 1.8646                | 0.214             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 12.24  | Call | Bond Future | 7,134.4400                  | 7.1344                      | 7,091.0800            | 7.0911                | (0.608)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 06/05/2021 | 12.24  | Put  | Bond Future | 1,837.1000                  | 1.8371                      | 1,840.9800            | 1.8410                | 0.211             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/08/2021 | 11.81  | Put  | Bond Future | 2,846.2500                  | 2.8463                      | 2,859.8800            | 2.8599                | 0.479             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/08/2021 |        |      | Bond Future | 11.3787                     | 66.1026                     | 11.3890               | 66.0500               | 0.091             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | R209             | 05/08/2021 | 11.80  | Call | Bond Future | 4,965.1600                  | 4.9652                      | 4,926.2400            | 4.9262                | (0.784)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/08/2021 | 11.80  | Put  | Bond Future | 2,864.6000                  | 2.8646                      | 2,878.3200            | 2.8783                | 0.479             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/08/2021 | 11.81  | Call | Bond Future | 4,995.4400                  | 4.9954                      | 4,956.4300            | 4.9564                | (0.781)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/08/2021 | 11.79  | Call | Bond Future | 4,935.1600                  | 4.9352                      | 4,896.3300            | 4.8963                | (0.787)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 05/08/2021 | 11.79  | Put  | Bond Future | 2,883.2900                  | 2.8833                      | 2,897.1000            | 2.8971                | 0.479             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/11/2021 | 12.19  | Call | Bond Future | 2,806.3100                  | 2.8063                      | 2,751.0400            | 2.7510                | (1.969)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/11/2021 | 12.17  | Call | Bond Future | 2,713.3000                  | 2.7133                      | 2,658.0300            | 2.6580                | (2.037)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/11/2021 |        |      | Bond Future | 11.6057                     | 63.6261                     | 11.6168               | 63.5709               | 0.096             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R209             | 04/11/2021 | 12.17  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/11/2021 | 12.19  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/11/2021 | 12.18  | Call | Bond Future | 2,759.8300                  | 2.7598                      | 2,704.5600            | 2.7046                | (2.003)           | 0            | 0           | 0             |
| 2020/10/27 | R209             | 04/11/2021 | 12.18  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R210             | 05/11/2020 |        |      | Bond Future | 187.9403                    | 187.9403                    | 188.0189              | 188.0189              | 0.042             | 0.0000       | 0.0000      | 1,087         |
| 2020/10/27 | R210             | 04/02/2021 |        |      | Bond Future | 189.8237                    | 189.8237                    | 189.9055              | 189.9055              | 0.043             | 0.0000       | 0.0000      | 1,215         |
| 2020/10/27 | R210             | 06/05/2021 |        |      | Bond Future | 189.1882                    | 189.1882                    | 189.2603              | 189.2603              | 0.038             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R210             | 05/08/2021 |        |      | Bond Future | 191.2940                    | 191.2940                    | 191.3528              | 191.3528              | 0.031             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R210             | 04/11/2021 |        |      | Bond Future | 190.5199                    | 190.5199                    | 190.5731              | 190.5731              | 0.028             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R212             | 05/11/2020 |        |      | Bond Future | 171.1275                    | 171.1275                    | 171.1739              | 171.1739              | 0.027             | 0.0000       | 0.0000      | 2,801         |
| 2020/10/27 | R212             | 04/02/2021 |        |      | Bond Future | 170.5454                    | 170.5454                    | 170.5945              | 170.5945              | 0.029             | 0.0000       | 0.0000      | 6,750         |
| 2020/10/27 | R212             | 06/05/2021 |        |      | Bond Future | 172.4117                    | 172.4117                    | 172.4517              | 172.4517              | 0.023             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R212             | 05/08/2021 |        |      | Bond Future | 172.0001                    | 172.0001                    | 172.0278              | 172.0278              | 0.016             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R212             | 04/11/2021 |        |      | Bond Future | 173.7649                    | 173.7649                    | 173.7874              | 173.7874              | 0.013             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R213             | 05/11/2020 | 9.60   | Put  | Bond Future | 1,327.9600                  | 1.3280                      | 1,282.2200            | 1.2822                | (3.444)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/11/2020 | 9.59   | Call | Bond Future | 408.5900                    | 0.4086                      | 376.4300              | 0.3764                | (7.871)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/11/2020 |        |      | Bond Future | 9.7586                      | 83.6756                     | 9.7563                | 83.6888               | (0.024)           | 0.0000       | 0.0000      | 8,284         |
| 2020/10/27 | R213             | 05/11/2020 | 9.60   | Call | Bond Future | 427.2200                    | 0.4272                      | 394.6800              | 0.3947                | (7.617)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/11/2020 | 9.59   | Put  | Bond Future | 1,366.5600                  | 1.3666                      | 1,321.2000            | 1.3212                | (3.319)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/11/2020 | 9.61   | Call | Bond Future | 446.3800                    | 0.4464                      | 413.4900              | 0.4135                | (7.368)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/11/2020 | 9.61   | Put  | Bond Future | 1,289.9400                  | 1.2899                      | 1,243.8500            | 1.2439                | (3.573)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/02/2021 | 9.40   | Call | Bond Future | 1,409.9600                  | 1.4100                      | 1,402.6500            | 1.4026                | (0.518)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/02/2021 | 9.39   | Put  | Bond Future | 4,689.0000                  | 4.6890                      | 4,667.2600            | 4.6673                | (0.464)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/02/2021 |        |      | Bond Future | 9.9780                      | 84.4933                     | 9.9754                | 84.5077               | (0.026)           | 0.0000       | 0.0000      | 802           |
| 2020/10/27 | R213             | 04/02/2021 | 9.41   | Call | Bond Future | 1,428.8100                  | 1.4288                      | 1,421.4900            | 1.4215                | (0.512)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/02/2021 | 9.41   | Put  | Bond Future | 4,611.5300                  | 4.6115                      | 4,589.7800            | 4.5898                | (0.472)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/02/2021 | 9.40   | Put  | Bond Future | 4,650.1500                  | 4.6501                      | 4,628.4100            | 4.6284                | (0.468)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/02/2021 | 9.39   | Call | Bond Future | 1,391.2800                  | 1.3913                      | 1,383.9700            | 1.3840                | (0.525)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 06/05/2021 | 11.91  | Put  | Bond Future | 810.2200                    | 0.8102                      | 802.8200              | 0.8028                | (0.913)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 06/05/2021 |        |      | Bond Future | 10.1881                     | 81.8686                     | 10.1862               | 81.8784               | (0.018)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R213             | 06/05/2021 | 11.90  | Call | Bond Future | 9,261.0300                  | 9.2610                      | 9,263.4500            | 9.2635                | 0.026             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 06/05/2021 | 11.90  | Put  | Bond Future | 818.7300                    | 0.8187                      | 811.2900              | 0.8113                | (0.909)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 06/05/2021 | 11.91  | Call | Bond Future | 9,298.3000                  | 9.2983                      | 9,300.7600            | 9.3008                | 0.026             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 06/05/2021 | 11.89  | Call | Bond Future | 9,223.8100                  | 9.2238                      | 9,226.1800            | 9.2262                | 0.026             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 06/05/2021 | 11.89  | Put  | Bond Future | 827.3300                    | 0.8273                      | 819.8400              | 0.8198                | (0.905)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.14  | Put  | Bond Future | 0.0000                      | 0.0000                      | 4,163.5900            | 4.1636                | 100.000           | 0            | 0           | 200           |
| 2020/10/27 | R213             | 05/08/2021 | 9.34   | Call | Bond Future | 0.0000                      | 0.0000                      | 1,214.2500            | 1.2142                | 100.000           | 0            | 0           | 200           |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | R213             | 05/08/2021 | 10.85  | Call | Bond Future | 4,711.0200                  | 4.7110                      | 4,707.3900            | 4.7074                | (0.077)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.84  | Put  | Bond Future | 2,525.9600                  | 2.5260                      | 2,518.5100            | 2.5185                | (0.295)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 |        |      | Bond Future | 10.4132                     | 82.7605                     | 10.4124               | 82.7643               | (0.007)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.78  | Call | Bond Future | 0.0000                      | 0.0000                      | 4,490.2000            | 4.4902                | 100.000           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.78  | Put  | Bond Future | 0.0000                      | 0.0000                      | 2,630.5400            | 2.6305                | 100.000           | 0            | 0           | 200           |
| 2020/10/27 | R213             | 05/08/2021 | 10.14  | Call | Bond Future | 0.0000                      | 0.0000                      | 2,747.8100            | 2.7478                | 100.000           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.86  | Call | Bond Future | 4,742.4700                  | 4.7425                      | 4,738.8500            | 4.7388                | (0.076)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.86  | Put  | Bond Future | 2,489.4600                  | 2.4895                      | 2,482.0300            | 2.4820                | (0.298)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 9.34   | Put  | Bond Future | 0.0000                      | 0.0000                      | 6,981.7100            | 6.9817                | 100.000           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.85  | Put  | Bond Future | 2,507.5100                  | 2.5075                      | 2,500.0700            | 2.5001                | (0.297)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 05/08/2021 | 10.84  | Call | Bond Future | 4,679.9300                  | 4.6799                      | 4,676.2900            | 4.6763                | (0.078)           | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/11/2021 | 11.10  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/11/2021 |        |      | Bond Future | 10.6592                     | 80.0623                     | 10.6590               | 80.0636               | (0.002)           | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R213             | 04/11/2021 | 11.10  | Call | Bond Future | 2,152.7200                  | 2.1527                      | 2,154.0200            | 2.1540                | 0.060             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/11/2021 | 11.11  | Call | Bond Future | 2,200.6700                  | 2.2007                      | 2,201.9700            | 2.2020                | 0.059             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/11/2021 | 11.09  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/11/2021 | 11.11  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R213             | 04/11/2021 | 11.09  | Call | Bond Future | 2,104.7400                  | 2.1047                      | 2,106.0400            | 2.1060                | 0.062             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/11/2020 | 10.26  | Put  | Bond Future | 5,799.2400                  | 5.7992                      | 5,867.4000            | 5.8674                | 1.175             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/11/2020 |        |      | Bond Future | 11.2479                     | 63.6184                     | 11.2607               | 63.5486               | 0.114             | 0.0000       | 0.0000      | 16,310        |
| 2020/10/27 | R214             | 05/11/2020 | 10.25  | Call | Bond Future | 3.1600                      | 0.0032                      | 1.6900                | 0.0017                | (46.519)          | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/11/2020 | 10.25  | Put  | Bond Future | 5,861.9400                  | 5.8619                      | 5,930.2200            | 5.9302                | 1.165             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/11/2020 | 10.26  | Call | Bond Future | 3.4500                      | 0.0035                      | 1.8600                | 0.0019                | (46.087)          | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/11/2020 | 10.24  | Call | Bond Future | 2.9000                      | 0.0029                      | 1.5400                | 0.0015                | (46.897)          | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/11/2020 | 10.24  | Put  | Bond Future | 5,924.7700                  | 5.9248                      | 5,993.1600            | 5.9932                | 1.154             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/02/2021 | 10.33  | Call | Bond Future | 895.9700                    | 0.8960                      | 869.8200              | 0.8698                | (2.919)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/02/2021 |        |      | Bond Future | 11.4622                     | 64.2401                     | 11.4754               | 64.1705               | 0.115             | 0.0000       | 0.0000      | 5,714         |
| 2020/10/27 | R214             | 04/02/2021 | 10.31  | Call | Bond Future | 872.8400                    | 0.8728                      | 847.1300              | 0.8471                | (2.946)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/02/2021 | 10.31  | Put  | Bond Future | 7,501.9000                  | 7.5019                      | 7,545.7800            | 7.5458                | 0.585             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/02/2021 | 10.33  | Put  | Bond Future | 7,400.4100                  | 7.4004                      | 7,443.8500            | 7.4438                | 0.587             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/02/2021 | 10.32  | Call | Bond Future | 884.3500                    | 0.8844                      | 858.4200              | 0.8584                | (2.932)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/02/2021 | 10.32  | Put  | Bond Future | 7,451.0600                  | 7.4511                      | 7,494.7200            | 7.4947                | 0.586             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 06/05/2021 | 12.26  | Call | Bond Future | 5,544.3800                  | 5.5444                      | 5,486.8400            | 5.4868                | (1.038)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 06/05/2021 | 12.25  | Put  | Bond Future | 2,628.3200                  | 2.6283                      | 2,644.8100            | 2.6448                | 0.627             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 06/05/2021 |        |      | Bond Future | 11.6670                     | 61.6507                     | 11.6813               | 61.5768               | 0.123             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R214             | 06/05/2021 | 12.27  | Call | Bond Future | 5,575.7200                  | 5.5757                      | 5,518.0500            | 5.5180                | (1.034)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 06/05/2021 | 12.27  | Put  | Bond Future | 2,595.8400                  | 2.5958                      | 2,612.0800            | 2.6121                | 0.626             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 06/05/2021 | 12.26  | Put  | Bond Future | 2,611.9400                  | 2.6119                      | 2,628.3100            | 2.6283                | 0.627             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 06/05/2021 | 12.25  | Call | Bond Future | 5,513.2500                  | 5.5133                      | 5,455.8300            | 5.4558                | (1.041)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/08/2021 | 12.01  | Call | Bond Future | 4,197.9400                  | 4.1979                      | 4,147.0600            | 4.1471                | (1.212)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/08/2021 |        |      | Bond Future | 11.8840                     | 62.3225                     | 11.8999               | 62.2432               | 0.134             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R214             | 05/08/2021 | 12.01  | Put  | Bond Future | 3,574.0000                  | 3.5740                      | 3,602.4700            | 3.6025                | 0.797             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/08/2021 | 12.03  | Put  | Bond Future | 3,529.1300                  | 3.5291                      | 3,557.2900            | 3.5573                | 0.798             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/08/2021 | 12.02  | Call | Bond Future | 4,224.6300                  | 4.2246                      | 4,173.6000            | 4.1736                | (1.208)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/08/2021 | 12.02  | Put  | Bond Future | 3,551.6100                  | 3.5516                      | 3,579.9300            | 3.5799                | 0.797             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 05/08/2021 | 12.03  | Call | Bond Future | 4,251.1700                  | 4.2512                      | 4,199.9800            | 4.2000                | (1.204)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/11/2021 | 12.47  | Call | Bond Future | 1,679.9200                  | 1.6799                      | 1,597.9000            | 1.5979                | (4.882)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | R214             | 04/11/2021 | 12.46  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/11/2021 |        |      | Bond Future | 12.1149                     | 59.6713                     | 12.1318               | 59.5893               | 0.140             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R214             | 04/11/2021 | 12.47  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/11/2021 | 12.48  | Call | Bond Future | 1,726.0800                  | 1.7261                      | 1,644.0600            | 1.6441                | (4.752)           | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/11/2021 | 12.48  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R214             | 04/11/2021 | 12.46  | Call | Bond Future | 1,633.6900                  | 1.6337                      | 1,551.6700            | 1.5517                | (5.021)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 | 10.03  | Call | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 | 10.02  | Put  | Bond Future | 11,153.9000                 | 11.1539                     | 11,269.8100           | 11.2698               | 1.039             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 |        |      | Bond Future | 11.5247                     | 78.7403                     | 11.5424               | 78.6244               | 0.153             | 0.0000       | 0.0000      | 106,394       |
| 2020/10/27 | R248             | 05/11/2020 | 10.04  | Call | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 | 10.04  | Put  | Bond Future | 10,987.3300                 | 10.9873                     | 11,103.2400           | 11.1032               | 1.055             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 | 11.00  | Put  | Bond Future | 3,679.0700                  | 3.6791                      | 3,769.9000            | 3.7699                | 2.469             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 | 11.00  | Call | Bond Future | 86.5900                     | 0.0866                      | 61.5000               | 0.0615                | (28.976)          | 0            | 0           | 950           |
| 2020/10/27 | R248             | 05/11/2020 | 10.00  | Put  | Bond Future | 11,321.0000                 | 11.3210                     | 11,436.9200           | 11.4369               | 1.024             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 | 10.00  | Call | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 950           |
| 2020/10/27 | R248             | 05/11/2020 | 10.03  | Put  | Bond Future | 11,070.5400                 | 11.0705                     | 11,186.4500           | 11.1864               | 1.047             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/11/2020 | 10.02  | Call | Bond Future | 0.0100                      | 0.0000                      | 0.0000                | 0.0000                | (100.000)         | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 | 10.75  | Call | Bond Future | 1,067.0000                  | 1.0670                      | 1,028.0200            | 1.0280                | (3.653)           | 0            | 0           | 2,590         |
| 2020/10/27 | R248             | 04/02/2021 | 10.47  | Put  | Bond Future | 9,713.6400                  | 9.7136                      | 9,800.3500            | 9.8003                | 0.893             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 | 10.46  | Call | Bond Future | 696.2900                    | 0.6963                      | 667.2800              | 0.6673                | (4.166)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 |        |      | Bond Future | 11.7540                     | 79.5098                     | 11.7723               | 79.3938               | 0.156             | 0.0000       | 0.0000      | 4,997         |
| 2020/10/27 | R248             | 04/02/2021 | 10.75  | Put  | Bond Future | 7,952.4000                  | 7.9524                      | 8,029.4700            | 8.0295                | 0.969             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 | 11.50  | Put  | Bond Future | 4,398.7300                  | 4.3987                      | 4,446.0500            | 4.4461                | 1.076             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 | 11.50  | Call | Bond Future | 2,756.1400                  | 2.7561                      | 2,687.4100            | 2.6874                | (2.494)           | 0            | 0           | 2,590         |
| 2020/10/27 | R248             | 04/02/2021 | 10.47  | Call | Bond Future | 707.2100                    | 0.7072                      | 677.8700              | 0.6779                | (4.149)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 | 10.46  | Put  | Bond Future | 9,780.2400                  | 9.7802                      | 9,867.2800            | 9.8673                | 0.890             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 | 10.48  | Call | Bond Future | 718.2500                    | 0.7183                      | 688.5900              | 0.6886                | (4.129)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/02/2021 | 10.48  | Put  | Bond Future | 9,647.2900                  | 9.6473                      | 9,733.6800            | 9.7337                | 0.895             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 06/05/2021 | 12.36  | Call | Bond Future | 5,853.7900                  | 5.8538                      | 5,768.1600            | 5.7682                | (1.463)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 06/05/2021 |        |      | Bond Future | 11.9739                     | 75.9497                     | 11.9938               | 75.8280               | 0.166             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R248             | 06/05/2021 | 12.34  | Call | Bond Future | 5,783.1500                  | 5.7832                      | 5,697.9700            | 5.6980                | (1.473)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 06/05/2021 | 12.34  | Put  | Bond Future | 3,596.3800                  | 3.5964                      | 3,632.8900            | 3.6329                | 1.015             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 06/05/2021 | 12.36  | Put  | Bond Future | 3,550.9300                  | 3.5509                      | 3,586.9900            | 3.5870                | 1.016             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 06/05/2021 | 12.35  | Call | Bond Future | 5,818.4400                  | 5.8184                      | 5,733.0400            | 5.7330                | (1.468)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 06/05/2021 | 12.35  | Put  | Bond Future | 3,573.5800                  | 3.5736                      | 3,609.8700            | 3.6099                | 1.016             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/08/2021 | 12.51  | Put  | Bond Future | 3,629.9500                  | 3.6300                      | 3,675.1100            | 3.6751                | 1.244             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/08/2021 |        |      | Bond Future | 12.2083                     | 76.7773                     | 12.2300               | 76.6486               | 0.178             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R248             | 05/08/2021 | 12.51  | Call | Bond Future | 5,378.4800                  | 5.3785                      | 5,294.9300            | 5.2949                | (1.553)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/08/2021 | 12.52  | Call | Bond Future | 5,412.1400                  | 5.4121                      | 5,328.3400            | 5.3283                | (1.548)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/08/2021 | 12.50  | Put  | Bond Future | 3,652.8100                  | 3.6528                      | 3,698.2200            | 3.6982                | 1.243             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/08/2021 | 12.52  | Put  | Bond Future | 3,606.9700                  | 3.6070                      | 3,651.8800            | 3.6519                | 1.245             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 05/08/2021 | 12.50  | Call | Bond Future | 5,344.6100                  | 5.3446                      | 5,261.3100            | 5.2613                | (1.559)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/11/2021 | 12.85  | Call | Bond Future | 2,178.7300                  | 2.1787                      | 2,046.3600            | 2.0464                | (6.076)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/11/2021 |        |      | Bond Future | 12.4577                     | 73.1370                     | 12.4809               | 73.0046               | 0.186             | 0.0000       | 0.0000      | 0             |
| 2020/10/27 | R248             | 04/11/2021 | 12.83  | Call | Bond Future | 2,070.5900                  | 2.0706                      | 1,938.2200            | 1.9382                | (6.393)           | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/11/2021 | 12.83  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |
| 2020/10/27 | R248             | 04/11/2021 | 12.85  | Put  | Bond Future | 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 |
|------------|------------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/10/27 | R248 04/11/2021  | 12.84  | Call | Bond Future | 2,124.7000                  | 2.1247                      | 1,992.3300            | 1.9923                | (6.230)           | 0            | 0           | 0             |
| 2020/10/27 | R248 04/11/2021  | 12.84  | Put  | Bond Future | 0.0000                      | 0.0000                      | 0.0000                | 0.0000                | 0.000             | 0            | 0           | 0             |

**Total** **1547665**