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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/09/2019 TO 19/09/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/09/19 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 0986 | 31/03/2036 | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2025 | 07/11/2019 | | | Bond Future | 137.6043 | 137.6043 | 137.7388 | 137.7388 | 0.098 | 0.0000 | 0.0000 | 1,461 |
| 2019/09/19 | 2025 | 06/02/2020 | | | Bond Future | 138.6283 | 138.6283 | 138.7654 | 138.7654 | 0.099 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2025 | 07/05/2020 | | | Bond Future | 141.2085 | 141.2085 | 141.3480 | 141.3480 | 0.099 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2029 | 07/11/2019 | | | Bond Future | 101.9172 | 101.9172 | 101.9598 | 101.9598 | 0.042 | 0.0000 | 0.0000 | 4,260 |
| 2019/09/19 | 2029 | 06/02/2020 | | | Bond Future | 103.7673 | 103.7673 | 103.8108 | 103.8108 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2029 | 07/05/2020 | | | Bond Future | 104.5860 | 104.5860 | 104.6303 | 104.6303 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.49 | Put | Bond Future | 215.0500 | 0.2150 | 207.1200 | 0.2071 | (3.688) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.30 | Put | Bond Future | 397.1000 | 0.3971 | 386.0600 | 0.3861 | (2.780) | 0 | 0 | 2,750 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.20 | Put | Bond Future | 541.9300 | 0.5419 | 529.2300 | 0.5292 | (2.343) | 0 | 0 | 2,750 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.40 | Put | Bond Future | 3,573.4600 | 3.5735 | 3,560.7600 | 3.5608 | (0.355) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.76 | Put | Bond Future | 86.6900 | 0.0867 | 82.2700 | 0.0823 | (5.099) | 0 | 0 | 5,500 |
| 2019/09/19 | 2030 | 07/11/2019 | | | Bond Future | 8.9276 | 96.1059 | 8.9263 | 96.1143 | (0.015) | 0.0000 | 0.0000 | 73,127 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.48 | Call | Bond Future | 3,642.1200 | 3.6421 | 3,642.4800 | 3.6425 | 0.010 | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.48 | Put | Bond Future | 222.3100 | 0.2223 | 214.2300 | 0.2142 | (3.635) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.30 | Call | Bond Future | 2,720.9900 | 2.7210 | 2,718.3900 | 2.7184 | (0.096) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.60 | Put | Bond Future | 2,489.8900 | 2.4899 | 2,474.7400 | 2.4747 | (0.608) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.60 | Call | Bond Future | 381.0200 | 0.3810 | 374.3100 | 0.3743 | (1.761) | 0 | 0 | 5,500 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.10 | Put | Bond Future | 731.5400 | 0.7315 | 717.3200 | 0.7173 | (1.944) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.10 | Call | Bond Future | 1,817.0200 | 1.8170 | 1,811.2400 | 1.8112 | (0.318) | 0 | 0 | 5,500 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.49 | Call | Bond Future | 3,695.2400 | 3.6952 | 3,695.7500 | 3.6957 | 0.014 | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.20 | Call | Bond Future | 2,249.3700 | 2.2494 | 2,245.1100 | 2.2451 | (0.189) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.25 | Call | Bond Future | 2,479.7500 | 2.4797 | 2,476.3300 | 2.4763 | (0.138) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.85 | Put | Bond Future | 63.3200 | 0.0633 | 59.7700 | 0.0598 | (5.606) | 0 | 0 | 2,500 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.40 | Call | Bond Future | 146.3300 | 0.1463 | 142.0700 | 0.1421 | (2.911) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.57 | Put | Bond Future | 2,639.8200 | 2.6398 | 2,624.9900 | 2.6250 | (0.562) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.76 | Call | Bond Future | 5,176.9000 | 5.1769 | 5,180.9200 | 5.1809 | 0.078 | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.47 | Call | Bond Future | 3,589.1900 | 3.5892 | 3,589.3900 | 3.5894 | 0.006 | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.47 | Put | Bond Future | 229.8000 | 0.2298 | 221.5600 | 0.2216 | (3.586) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.25 | Put | Bond Future | 463.4000 | 0.4634 | 451.5400 | 0.4515 | (2.559) | 0 | 0 | 5,333 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.35 | Call | Bond Future | 2,969.3300 | 2.9693 | 2,967.5700 | 2.9676 | (0.059) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.35 | Put | Bond Future | 339.2600 | 0.3393 | 329.0600 | 0.3291 | (3.007) | 0 | 0 | 2,500 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.85 | Call | Bond Future | 5,681.7100 | 5.6817 | 5,686.6000 | 5.6866 | 0.086 | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.95 | Call | Bond Future | 1,252.4200 | 1.2524 | 1,245.0200 | 1.2450 | (0.591) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.95 | Put | Bond Future | 1,110.3300 | 1.1103 | 1,094.4900 | 1.0945 | (1.427) | 0 | 0 | 5,000 |
| 2019/09/19 | 2030 | 07/11/2019 | 8.57 | Call | Bond Future | 334.7200 | 0.3347 | 328.3300 | 0.3283 | (1.909) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.12 | Put | Bond Future | 689.8700 | 0.6899 | 675.9300 | 0.6759 | (2.021) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.12 | Call | Bond Future | 1,900.1800 | 1.9002 | 1,894.6800 | 1.8947 | (0.289) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.70 | Call | Bond Future | 4,842.2200 | 4.8422 | 4,845.5700 | 4.8456 | 0.069 | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/11/2019 | 9.70 | Put | Bond Future | 106.4800 | 0.1065 | 101.3900 | 0.1014 | (4.780) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 8.40 | Call | Bond Future | 663.1900 | 0.6632 | 659.8700 | 0.6599 | (0.501) | 0 | 0 | 5,820 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.15 | Put | Bond Future | 1,690.7700 | 1.6908 | 1,679.6100 | 1.6796 | (0.660) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.14 | Call | Bond Future | 2,652.8100 | 2.6528 | 2,650.3700 | 2.6504 | (0.092) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | 2030 | 06/02/2020 | | | Bond Future | 8.9882 | 93.8183 | 8.9868 | 93.8271 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.00 | Put | Bond Future | 2,088.7000 | 2.0887 | 2,076.9200 | 2.0769 | (0.564) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.00 | Call | Bond Future | 2,161.9100 | 2.1619 | 2,158.9000 | 2.1589 | (0.139) | 0 | 0 | 5,820 |
| 2019/09/19 | 2030 | 06/02/2020 | 8.40 | Put | Bond Future | 4,416.6500 | 4.4167 | 4,404.5600 | 4.4046 | (0.274) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.15 | Call | Bond Future | 2,689.6500 | 2.6896 | 2,687.2600 | 2.6873 | (0.089) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.14 | Put | Bond Future | 1,715.2700 | 1.7153 | 1,704.0600 | 1.7041 | (0.654) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.16 | Call | Bond Future | 2,726.7200 | 2.7267 | 2,724.3900 | 2.7244 | (0.085) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 06/02/2020 | 9.16 | Put | Bond Future | 1,666.5600 | 1.6666 | 1,655.4600 | 1.6555 | (0.666) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/05/2020 | 8.79 | Call | Bond Future | 1,986.6700 | 1.9867 | 1,984.6900 | 1.9847 | (0.100) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/05/2020 | 8.78 | Put | Bond Future | 3,607.1100 | 3.6071 | 3,596.3300 | 3.5963 | (0.299) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/05/2020 | | | Bond Future | 9.0472 | 95.5426 | 9.0458 | 95.5514 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2030 | 07/05/2020 | 8.80 | Call | Bond Future | 2,014.6100 | 2.0146 | 2,012.6400 | 2.0126 | (0.098) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/05/2020 | 8.80 | Put | Bond Future | 3,537.8400 | 3.5378 | 3,527.0900 | 3.5271 | (0.304) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/05/2020 | 8.79 | Put | Bond Future | 3,572.1900 | 3.5722 | 3,561.4300 | 3.5614 | (0.301) | 0 | 0 | 0 |
| 2019/09/19 | 2030 | 07/05/2020 | 8.78 | Call | Bond Future | 1,959.2500 | 1.9593 | 1,957.2500 | 1.9572 | (0.102) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/11/2019 | 9.71 | Call | Bond Future | 3,260.9700 | 3.2610 | 3,342.4700 | 3.3425 | 2.499 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/11/2019 | 9.70 | Put | Bond Future | 452.7800 | 0.4528 | 418.1400 | 0.4181 | (7.651) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/11/2019 | | | Bond Future | 9.2914 | 93.3844 | 9.2747 | 93.4999 | (0.180) | 0.0000 | 0.0000 | 48,288 |
| 2019/09/19 | 2032 | 07/11/2019 | 9.72 | Call | Bond Future | 3,314.3600 | 3.3144 | 3,396.5600 | 3.3966 | 2.480 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/11/2019 | 9.72 | Put | Bond Future | 427.4700 | 0.4275 | 394.2400 | 0.3942 | (7.774) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/11/2019 | 9.71 | Put | Bond Future | 440.0100 | 0.4400 | 406.0800 | 0.4061 | (7.711) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/11/2019 | 9.70 | Call | Bond Future | 3,207.7500 | 3.2077 | 3,288.5400 | 3.2885 | 2.519 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 06/02/2020 | 9.40 | Put | Bond Future | 2,252.2400 | 2.2522 | 2,189.0600 | 2.1891 | (2.805) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 06/02/2020 | | | Bond Future | 9.3592 | 95.0568 | 9.3418 | 95.1744 | (0.185) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2032 | 06/02/2020 | 9.39 | Call | Bond Future | 2,491.5900 | 2.4916 | 2,545.4900 | 2.5455 | 2.163 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 06/02/2020 | 9.39 | Put | Bond Future | 2,283.3700 | 2.2834 | 2,219.6600 | 2.2197 | (2.790) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 06/02/2020 | 9.40 | Call | Bond Future | 2,527.9000 | 2.5279 | 2,582.3300 | 2.5823 | 2.153 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 06/02/2020 | 9.38 | Call | Bond Future | 2,455.3100 | 2.4553 | 2,508.6900 | 2.5087 | 2.174 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 06/02/2020 | 9.38 | Put | Bond Future | 2,314.6000 | 2.3146 | 2,250.3700 | 2.2504 | (2.775) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/05/2020 | 9.19 | Call | Bond Future | 2,321.1000 | 2.3211 | 2,367.0100 | 2.3670 | 1.978 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/05/2020 | | | Bond Future | 9.4238 | 92.6438 | 9.4058 | 92.7635 | (0.191) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2032 | 07/05/2020 | 9.17 | Call | Bond Future | 2,260.3100 | 2.2603 | 2,305.3900 | 2.3054 | 1.994 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/05/2020 | 9.17 | Put | Bond Future | 3,970.6500 | 3.9706 | 3,896.0300 | 3.8960 | (1.879) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/05/2020 | 9.19 | Put | Bond Future | 3,895.0600 | 3.8951 | 3,821.2700 | 3.8213 | (1.894) | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/05/2020 | 9.18 | Call | Bond Future | 2,290.6000 | 2.2906 | 2,336.0900 | 2.3361 | 1.986 | 0 | 0 | 0 |
| 2019/09/19 | 2032 | 07/05/2020 | 9.18 | Put | Bond Future | 3,932.7100 | 3.9327 | 3,858.5000 | 3.8585 | (1.887) | 0 | 0 | 0 |
| 2019/09/19 | 2033 | 07/11/2019 | | | Bond Future | 102.4941 | 102.4941 | 102.4939 | 102.4939 | 0.000 | 0.0000 | 0.0000 | 6,260 |
| 2019/09/19 | 2033 | 06/02/2020 | | | Bond Future | 104.3547 | 104.3547 | 104.3546 | 104.3546 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2033 | 07/05/2020 | | | Bond Future | 105.1013 | 105.1013 | 105.1012 | 105.1012 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2037 | 07/11/2019 | 9.97 | Call | Bond Future | 2,859.1700 | 2.8592 | 2,938.4400 | 2.9384 | 2.772 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/11/2019 | | | Bond Future | 9.6877 | 92.5224 | 9.6709 | 92.6514 | (0.173) | 0.0000 | 0.0000 | 67,556 |
| 2019/09/19 | 2037 | 07/11/2019 | 9.95 | Call | Bond Future | 2,752.8200 | 2.7528 | 2,830.2300 | 2.8302 | 2.812 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/11/2019 | 9.95 | Put | Bond Future | 772.5200 | 0.7725 | 720.9600 | 0.7210 | (6.674) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/11/2019 | 9.97 | Put | Bond Future | 730.5800 | 0.7306 | 680.8800 | 0.6809 | (6.803) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/11/2019 | 9.96 | Call | Bond Future | 2,805.8000 | 2.8058 | 2,884.1400 | 2.8841 | 2.792 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | 2037 | 07/11/2019 | 9.96 | Put | Bond Future | 751.3100 | 0.7513 | 700.6800 | 0.7007 | (6.739) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 06/02/2020 | 9.67 | Call | Bond Future | 2,435.3200 | 2.4353 | 2,488.6900 | 2.4887 | 2.191 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 06/02/2020 | 9.66 | Put | Bond Future | 3,143.3900 | 3.1434 | 3,064.8000 | 3.0648 | (2.500) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 06/02/2020 | | | Bond Future | 9.7578 | 89.9201 | 9.7405 | 90.0515 | (0.178) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2037 | 06/02/2020 | 9.68 | Call | Bond Future | 2,472.3000 | 2.4723 | 2,526.2400 | 2.5262 | 2.182 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 06/02/2020 | 9.68 | Put | Bond Future | 3,064.2000 | 3.0642 | 2,986.7500 | 2.9868 | (2.528) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 06/02/2020 | 9.67 | Put | Bond Future | 3,103.7100 | 3.1037 | 3,025.6900 | 3.0257 | (2.514) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 06/02/2020 | 9.66 | Call | Bond Future | 2,398.4100 | 2.3984 | 2,451.2100 | 2.4512 | 2.201 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/05/2020 | 9.60 | Put | Bond Future | 4,393.7600 | 4.3938 | 4,311.9600 | 4.3120 | (1.862) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/05/2020 | 9.59 | Call | Bond Future | 2,644.0500 | 2.6440 | 2,695.5300 | 2.6955 | 1.947 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/05/2020 | | | Bond Future | 9.8264 | 91.5728 | 9.8086 | 91.7065 | (0.182) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2037 | 07/05/2020 | 9.60 | Call | Bond Future | 2,678.3900 | 2.6784 | 2,730.3300 | 2.7303 | 1.939 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/05/2020 | 9.59 | Put | Bond Future | 4,436.3000 | 4.4363 | 4,354.0400 | 4.3540 | (1.854) | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/05/2020 | 9.61 | Call | Bond Future | 2,712.9700 | 2.7130 | 2,765.3700 | 2.7654 | 1.931 | 0 | 0 | 0 |
| 2019/09/19 | 2037 | 07/05/2020 | 9.61 | Put | Bond Future | 4,351.5500 | 4.3515 | 4,270.2100 | 4.2702 | (1.869) | 0 | 0 | 0 |
| 2019/09/19 | 2038 | 07/11/2019 | | | Bond Future | 120.4422 | 120.4422 | 120.4418 | 120.4418 | 0.000 | 0.0000 | 0.0000 | 21,883 |
| 2019/09/19 | 2038 | 06/02/2020 | | | Bond Future | 120.9703 | 120.9703 | 120.9702 | 120.9702 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2038 | 07/05/2020 | | | Bond Future | 123.2219 | 123.2219 | 123.2215 | 123.2215 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | 10.04 | Put | Bond Future | 955.5100 | 0.9555 | 882.1700 | 0.8822 | (7.675) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | 10.03 | Call | Bond Future | 2,696.6200 | 2.6966 | 2,802.2500 | 2.8023 | 3.917 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | 9.80 | Put | Bond Future | 1,739.5000 | 1.7395 | 1,633.1900 | 1.6332 | (6.112) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | 9.30 | Put | Bond Future | 4,677.1100 | 4.6771 | 4,513.2300 | 4.5132 | (3.504) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | | | Bond Future | 9.8182 | 95.3834 | 9.7963 | 95.5636 | (0.223) | 0.0000 | 0.0000 | 40,642 |
| 2019/09/19 | 2040 | 07/11/2019 | 10.04 | Call | Bond Future | 2,751.6600 | 2.7517 | 2,858.5700 | 2.8586 | 3.885 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | 10.03 | Put | Bond Future | 980.2700 | 0.9803 | 905.6500 | 0.9056 | (7.612) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | 9.80 | Call | Bond Future | 1,589.3600 | 1.5894 | 1,663.3000 | 1.6633 | 4.652 | 0 | 0 | 1,260 |
| 2019/09/19 | 2040 | 07/11/2019 | 9.30 | Call | Bond Future | 254.5600 | 0.2546 | 270.9300 | 0.2709 | 6.431 | 0 | 0 | 1,260 |
| 2019/09/19 | 2040 | 07/11/2019 | 10.05 | Call | Bond Future | 2,807.0000 | 2.8070 | 2,915.1800 | 2.9152 | 3.854 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/11/2019 | 10.05 | Put | Bond Future | 931.1700 | 0.9312 | 859.1000 | 0.8591 | (7.740) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.00 | Put | Bond Future | 8,107.1800 | 8.1072 | 7,943.6500 | 7.9437 | (2.017) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.76 | Call | Bond Future | 2,414.8800 | 2.4149 | 2,489.5800 | 2.4896 | 3.093 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | | | Bond Future | 9.8893 | 92.5819 | 9.8667 | 92.7654 | (0.228) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 8.40 | Put | Bond Future | 13,514.5100 | 13.5145 | 13,334.7200 | 13.3347 | (1.330) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 8.40 | Call | Bond Future | 67.9200 | 0.0679 | 71.6900 | 0.0717 | 5.551 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.74 | Call | Bond Future | 2,338.3700 | 2.3384 | 2,411.4400 | 2.4114 | 3.125 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.74 | Put | Bond Future | 3,562.2000 | 3.5622 | 3,451.7100 | 3.4517 | (3.102) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.00 | Call | Bond Future | 422.6500 | 0.4227 | 442.6800 | 0.4427 | 4.739 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.76 | Put | Bond Future | 3,473.2700 | 3.4733 | 3,364.4100 | 3.3644 | (3.134) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.75 | Call | Bond Future | 2,376.8100 | 2.3768 | 2,450.6900 | 2.4507 | 3.108 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 06/02/2020 | 9.75 | Put | Bond Future | 3,517.8600 | 3.5179 | 3,408.1800 | 3.4082 | (3.118) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/05/2020 | 9.75 | Put | Bond Future | 4,689.3600 | 4.6894 | 4,578.9900 | 4.5790 | (2.354) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/05/2020 | 9.74 | Call | Bond Future | 2,955.0600 | 2.9551 | 3,030.9500 | 3.0310 | 2.568 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/05/2020 | | | Bond Future | 9.9588 | 94.2834 | 9.9355 | 94.4703 | (0.234) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2040 | 07/05/2020 | 9.75 | Call | Bond Future | 2,992.5600 | 2.9926 | 3,069.0800 | 3.0691 | 2.557 | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/05/2020 | 9.74 | Put | Bond Future | 4,734.3400 | 4.7343 | 4,623.3400 | 4.6233 | (2.345) | 0 | 0 | 0 |
| 2019/09/19 | 2040 | 07/05/2020 | 9.73 | Call | Bond Future | 2,917.8000 | 2.9178 | 2,993.0400 | 2.9930 | 2.579 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | 2040 | 07/05/2020 | 9.73 | Put | Bond Future | 4,779.6800 | 4.7797 | 4,668.0300 | 4.6680 | (2.336) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.07 | Put | Bond Future | 991.2200 | 0.9912 | 914.8600 | 0.9149 | (7.704) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 9.74 | Put | Bond Future | 2,248.9300 | 2.2489 | 2,124.9700 | 2.1250 | (5.512) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.52 | Call | Bond Future | 5,430.0700 | 5.4301 | 5,583.3200 | 5.5833 | 2.822 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | | | Bond Future | 9.8721 | 92.1823 | 9.8503 | 92.3652 | (0.221) | 0.0000 | 0.0000 | 37,723 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.06 | Call | Bond Future | 2,567.3900 | 2.5674 | 2,672.5700 | 2.6726 | 4.097 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.06 | Put | Bond Future | 1,018.4400 | 1.0184 | 940.7100 | 0.9407 | (7.632) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.52 | Put | Bond Future | 272.7500 | 0.2727 | 243.0900 | 0.2431 | (10.874) | 0 | 0 | 328 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.07 | Call | Bond Future | 2,621.3600 | 2.6214 | 2,727.9100 | 2.7279 | 4.065 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 9.19 | Call | Bond Future | 89.4900 | 0.0895 | 96.0700 | 0.0961 | 7.353 | 0 | 0 | 328 |
| 2019/09/19 | 2044 | 07/11/2019 | 9.74 | Call | Bond Future | 1,132.4300 | 1.1324 | 1,191.3800 | 1.1914 | 5.206 | 0 | 0 | 328 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.05 | Call | Bond Future | 2,513.9200 | 2.5139 | 2,617.7100 | 2.6177 | 4.129 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 10.05 | Put | Bond Future | 1,046.2800 | 1.0463 | 967.1600 | 0.9672 | (7.562) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/11/2019 | 9.19 | Put | Bond Future | 6,111.4100 | 6.1114 | 5,935.0800 | 5.9351 | (2.885) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.74 | Call | Bond Future | 2,205.7900 | 2.2058 | 2,275.8700 | 2.2759 | 3.177 | 0 | 0 | 328 |
| 2019/09/19 | 2044 | 06/02/2020 | 10.78 | Put | Bond Future | 967.4000 | 0.9674 | 922.9800 | 0.9230 | (4.592) | 0 | 0 | 328 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.77 | Put | Bond Future | 3,748.6700 | 3.7487 | 3,634.8600 | 3.6349 | (3.036) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | | | Bond Future | 9.9410 | 89.4487 | 9.9185 | 89.6350 | (0.227) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.09 | Put | Bond Future | 8,009.9500 | 8.0100 | 7,846.2200 | 7.8462 | (2.044) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.09 | Call | Bond Future | 495.9100 | 0.4959 | 518.5300 | 0.5185 | 4.561 | 0 | 0 | 328 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.74 | Put | Bond Future | 3,891.4800 | 3.8915 | 3,775.2100 | 3.7752 | (2.988) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.77 | Call | Bond Future | 2,317.9200 | 2.3179 | 2,390.4600 | 2.3905 | 3.130 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 10.78 | Call | Bond Future | 7,469.1400 | 7.4691 | 7,611.0700 | 7.6111 | 1.900 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.78 | Call | Bond Future | 2,355.7300 | 2.3557 | 2,429.0900 | 2.4291 | 3.114 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.76 | Put | Bond Future | 3,796.0300 | 3.7960 | 3,681.4000 | 3.6814 | (3.020) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.78 | Put | Bond Future | 3,701.7600 | 3.7018 | 3,588.7700 | 3.5888 | (3.052) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/02/2020 | 9.76 | Call | Bond Future | 2,280.4300 | 2.2804 | 2,352.1500 | 2.3522 | 3.145 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.33 | Call | Bond Future | 1,539.9200 | 1.5399 | 1,587.7900 | 1.5878 | 3.109 | 0 | 0 | 100 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.98 | Call | Bond Future | 3,789.8800 | 3.7899 | 3,879.2400 | 3.8792 | 2.358 | 0 | 0 | 100 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.26 | Call | Bond Future | 1,359.4600 | 1.3595 | 1,403.1100 | 1.4031 | 3.211 | 0 | 0 | 556 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.81 | Call | Bond Future | 3,109.0900 | 3.1091 | 3,187.5800 | 3.1876 | 2.525 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.79 | Put | Bond Future | 4,844.3400 | 4.8443 | 4,731.9700 | 4.7320 | (2.320) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | | | Bond Future | 10.0083 | 91.0927 | 9.9851 | 91.2823 | (0.232) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.33 | Put | Bond Future | 7,372.8200 | 7.3728 | 7,231.1200 | 7.2311 | (1.922) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.81 | Put | Bond Future | 4,751.6700 | 4.7517 | 4,640.5900 | 4.6406 | (2.338) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.79 | Call | Bond Future | 3,033.3300 | 3.0333 | 3,110.5300 | 3.1105 | 2.545 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.98 | Put | Bond Future | 4,021.4600 | 4.0215 | 3,921.2500 | 3.9213 | (2.492) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 11.09 | Call | Bond Future | 9,462.7700 | 9.4628 | 9,607.8500 | 9.6078 | 1.533 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.26 | Put | Bond Future | 7,830.1000 | 7.8301 | 7,684.1800 | 7.6842 | (1.864) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.91 | Put | Bond Future | 4,309.8700 | 4.3099 | 4,205.2200 | 4.2052 | (2.428) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.80 | Put | Bond Future | 4,797.8300 | 4.7978 | 4,686.1000 | 4.6861 | (2.329) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 11.09 | Put | Bond Future | 1,323.6300 | 1.3236 | 1,279.1400 | 1.2791 | (3.361) | 0 | 0 | 100 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.91 | Call | Bond Future | 3,501.7500 | 3.5018 | 3,586.6700 | 3.5867 | 2.425 | 0 | 0 | 556 |
| 2019/09/19 | 2044 | 07/05/2020 | 11.02 | Call | Bond Future | 9,094.7000 | 9.0947 | 9,236.8900 | 9.2369 | 1.563 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 07/05/2020 | 11.02 | Put | Bond Future | 1,443.4300 | 1.4434 | 1,396.0500 | 1.3960 | (3.282) | 0 | 0 | 556 |
| 2019/09/19 | 2044 | 07/05/2020 | 9.80 | Call | Bond Future | 3,071.1000 | 3.0711 | 3,148.9400 | 3.1489 | 2.535 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.01 | Call | Bond Future | 1,373.9900 | 1.3740 | 1,413.4100 | 1.4134 | 2.869 | 0 | 0 | 140 |

| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | 2044 | 06/08/2020 | 9.66 | Call | Bond Future | 3,131.3600 | 3.1314 | 3,203.9700 | 3.2040 | 2.319 | 0 | 0 | 140 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.88 | Call | Bond Future | 3,944.1500 | 3.9442 | 4,028.7700 | 4.0288 | 2.145 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | | | Bond Future | 10.0761 | 88.4051 | 10.0521 | 88.5983 | (0.238) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.86 | Call | Bond Future | 3,866.8700 | 3.8669 | 3,950.4000 | 3.9504 | 2.160 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.86 | Put | Bond Future | 5,635.8500 | 5.6359 | 5,526.2200 | 5.5262 | (1.945) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.01 | Put | Bond Future | 10,704.0900 | 10.7041 | 10,550.3500 | 10.5504 | (1.436) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.66 | Put | Bond Future | 6,590.8800 | 6.5909 | 6,470.3300 | 6.4703 | (1.829) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.88 | Put | Bond Future | 5,546.9100 | 5.5469 | 5,438.3700 | 5.4384 | (1.957) | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 10.93 | Call | Bond Future | 8,810.5300 | 8.8105 | 8,944.2700 | 8.9443 | 1.518 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 10.93 | Put | Bond Future | 2,356.4500 | 2.3565 | 2,297.0300 | 2.2970 | (2.522) | 0 | 0 | 140 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.87 | Call | Bond Future | 3,905.4200 | 3.9054 | 3,989.4900 | 3.9895 | 2.153 | 0 | 0 | 0 |
| 2019/09/19 | 2044 | 06/08/2020 | 9.87 | Put | Bond Future | 5,591.2300 | 5.5912 | 5,482.1400 | 5.4821 | (1.951) | 0 | 0 | 0 |
| 2019/09/19 | 2046 | 07/11/2019 | | | Bond Future | 111.4178 | 111.4178 | 111.6220 | 111.6220 | 0.183 | 0.0000 | 0.0000 | 17,994 |
| 2019/09/19 | 2046 | 06/02/2020 | | | Bond Future | 113.4406 | 113.4406 | 113.6484 | 113.6484 | 0.183 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2046 | 07/05/2020 | | | Bond Future | 113.8036 | 113.8036 | 114.0154 | 114.0154 | 0.186 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2050 | 07/11/2019 | | | Bond Future | 115.9329 | 115.9329 | 115.9326 | 115.9326 | 0.000 | 0.0000 | 0.0000 | 12,916 |
| 2019/09/19 | 2050 | 06/02/2020 | | | Bond Future | 116.2019 | 116.2019 | 116.2019 | 116.2019 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 2050 | 07/05/2020 | | | Bond Future | 118.3647 | 118.3647 | 118.3647 | 118.3647 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | AL37 | 07/11/2019 | | | Index Future | 667.2110 | 667.2110 | 666.7840 | 666.7840 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | AL37 | 06/02/2020 | | | Index Future | 679.1600 | 679.1600 | 678.7250 | 678.7250 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | AL37 | 07/05/2020 | | | Index Future | 691.6400 | 691.6400 | 691.1970 | 691.1970 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | AL7T | 07/11/2019 | | | Index Future | 776.8290 | 776.8290 | 776.8070 | 776.8070 | (0.003) | 0.0000 | 0.0000 | 120 |
| 2019/09/19 | AL7T | 06/02/2020 | | | Index Future | 790.7410 | 790.7410 | 790.7190 | 790.7190 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | AL7T | 07/05/2020 | | | Index Future | 805.2720 | 805.2720 | 805.2490 | 805.2490 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | ALBI | 07/11/2019 | | | Index Future | 696.2110 | 696.2110 | 696.8810 | 696.8810 | 0.096 | 0.0000 | 0.0000 | 220 |
| 2019/09/19 | ALBI | 06/02/2020 | | | Index Future | 708.6790 | 708.6790 | 709.3610 | 709.3610 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | ALBI | 07/05/2020 | | | Index Future | 721.7020 | 721.7020 | 722.3960 | 722.3960 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C025 | 31/01/2025 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | ES33 | 07/11/2019 | | | Bond Future | 10.8175 | 77.6416 | 10.7946 | 77.7759 | (0.212) | 0.0000 | 0.0000 | 350 |
| 2019/09/19 | ES33 | 06/02/2020 | | | Bond Future | 10.9352 | 79.0320 | 10.9115 | 79.1688 | (0.217) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | ES33 | 07/05/2020 | | | Bond Future | 11.0487 | 76.6906 | 11.0241 | 76.8298 | (0.223) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | ES42 | 07/11/2019 | | | Bond Future | 11.1619 | 78.6414 | 11.1339 | 78.8287 | (0.251) | 0.0000 | 0.0000 | 4,919 |
| 2019/09/19 | ES42 | 06/02/2020 | | | Bond Future | 11.2745 | 80.0496 | 11.2455 | 80.2404 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | ES42 | 07/05/2020 | | | Bond Future | 11.3877 | 77.2562 | 11.3576 | 77.4504 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | GOVI | 07/11/2019 | 672.90 | Call | GOVI | 163,040.0000 | 16.3040 | 169,950.0000 | 16.9950 | 4.238 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/11/2019 | | | GOVI | 689.2040 | 689.2040 | 689.8950 | 689.8950 | 0.100 | 0.0000 | 0.0000 | 1,198 |
| 2019/09/19 | GOVI | 07/11/2019 | 672.90 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/11/2019 | 672.91 | Call | GOVI | 162,940.0000 | 16.2940 | 169,850.0000 | 16.9850 | 4.241 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/11/2019 | 672.92 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/11/2019 | 672.91 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/11/2019 | 672.92 | Call | GOVI | 162,840.0000 | 16.2840 | 169,750.0000 | 16.9750 | 4.243 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 06/02/2020 | 703.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 06/02/2020 | 703.15 | Put | GOVI | 16,040.0000 | 1.6040 | 9,000.0000 | 0.9000 | (43.890) | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 06/02/2020 | | | GOVI | 701.5460 | 701.5460 | 702.2500 | 702.2500 | 0.100 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | GOVI | 06/02/2020 | 703.14 | Put | GOVI | 15,940.0000 | 1.5940 | 8,900.0000 | 0.8900 | (44.166) | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 06/02/2020 | 703.15 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 06/02/2020 | 703.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 06/02/2020 | 703.13 | Put | GOVI | 15,840.0000 | 1.5840 | 8,800.0000 | 0.8800 | (44.444) | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/05/2020 | 719.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/05/2020 | | | GOVI | 714.4380 | 714.4380 | 715.1550 | 715.1550 | 0.100 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | GOVI | 07/05/2020 | 719.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/05/2020 | 720.00 | Put | GOVI | 55,620.0000 | 5.5620 | 48,450.0000 | 4.8450 | (12.891) | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/05/2020 | 719.98 | Put | GOVI | 55,420.0000 | 5.5420 | 48,250.0000 | 4.8250 | (12.938) | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/05/2020 | 719.99 | Put | GOVI | 55,520.0000 | 5.5520 | 48,350.0000 | 4.8350 | (12.914) | 0 | 0 | 0 |
| 2019/09/19 | GOVI | 07/05/2020 | 720.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IGOV | 07/11/2019 | | | Index Future | 262.2640 | 262.2640 | 262.3370 | 262.3370 | 0.028 | 0.0000 | 0.0000 | 1,037 |
| 2019/09/19 | IGOV | 06/02/2020 | | | Index Future | 267.0250 | 267.0250 | 267.0990 | 267.0990 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IGOV | 07/05/2020 | | | Index Future | 271.9950 | 271.9950 | 272.0700 | 272.0700 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS01 | 19/09/2019 | | | Interest Rate Swap | 99.8500 | 99.8500 | 99.8500 | 99.8500 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | IS02 | 20/09/2019 | | | Interest Rate Swap | 101.8400 | 101.8400 | 101.8400 | 101.8400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.7000 | 102.7000 | 102.7000 | 102.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.5500 | 98.5500 | 98.5700 | 98.5700 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS02 | 22/06/2020 | | | Interest Rate Swap | 101.9500 | 101.9500 | 101.9800 | 101.9800 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7400 | 98.7400 | 98.7700 | 98.7700 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.3200 | 95.3200 | 95.3600 | 95.3600 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.2700 | 94.2700 | 94.3200 | 94.3200 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.1800 | 93.1800 | 93.2400 | 93.2400 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.0800 | 93.0800 | 93.1300 | 93.1300 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.0300 | 95.0300 | 95.0900 | 95.0900 | 0.063 | 0.0000 | 0.0000 | 51 |
| 2019/09/19 | IS05 | 15/03/2022 | | | Interest Rate Swap | 94.9300 | 94.9300 | 94.9900 | 94.9900 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 21/06/2022 | | | Interest Rate Swap | 95.8800 | 95.8800 | 95.9400 | 95.9400 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.6000 | 99.6000 | 99.6500 | 99.6500 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 20/12/2022 | | | Interest Rate Swap | 100.6400 | 100.6400 | 100.6800 | 100.6800 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 22/03/2023 | | | Interest Rate Swap | 93.7200 | 93.7200 | 93.7500 | 93.7500 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 20/06/2023 | | | Interest Rate Swap | 99.6300 | 99.6300 | 99.6400 | 99.6400 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8700 | 94.8700 | 94.8800 | 94.8800 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 17/12/2025 | | | Interest Rate Swap | 90.2300 | 90.2300 | 90.1000 | 90.1000 | (0.144) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 16/03/2026 | | | Interest Rate Swap | 87.0500 | 87.0500 | 86.9000 | 86.9000 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 15/06/2026 | | | Interest Rate Swap | 85.6600 | 85.6600 | 85.4900 | 85.4900 | (0.198) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 21/09/2026 | | | Interest Rate Swap | 87.7900 | 87.7900 | 87.6000 | 87.6000 | (0.216) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 21/12/2026 | | | Interest Rate Swap | 91.6100 | 91.6100 | 91.4200 | 91.4200 | (0.207) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 15/03/2027 | | | Interest Rate Swap | 90.0600 | 90.0600 | 89.8900 | 89.8900 | (0.189) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 21/06/2027 | | | Interest Rate Swap | 92.1400 | 92.1400 | 91.9800 | 91.9800 | (0.174) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 20/09/2027 | | | Interest Rate Swap | 97.6700 | 97.6700 | 97.5100 | 97.5100 | (0.164) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 20/12/2027 | | | Interest Rate Swap | 98.0100 | 98.0100 | 97.8400 | 97.8400 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 22/03/2028 | | | Interest Rate Swap | 91.3500 | 91.3500 | 91.1500 | 91.1500 | (0.219) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 20/06/2028 | | | Interest Rate Swap | 98.7200 | 98.7200 | 98.5000 | 98.5000 | (0.223) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.1000 | 92.1000 | 91.8500 | 91.8500 | (0.271) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R023 | 07/11/2019 | 7.98 | Call | Bond Future | 1,967.9800 | 1.9680 | 1,882.3100 | 1.8823 | (4.353) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/11/2019 | | | Bond Future | 7.3081 | 102.8207 | 7.3391 | 102.7307 | 0.424 | 0.0000 | 0.0000 | 54,077 |
| 2019/09/19 | R023 | 07/11/2019 | 7.99 | Call | Bond Future | 1,995.1500 | 1.9951 | 1,909.3300 | 1.9093 | (4.301) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/11/2019 | 7.98 | Put | Bond Future | 36.2300 | 0.0362 | 40.6400 | 0.0406 | 12.172 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/11/2019 | 7.99 | Put | Bond Future | 35.0000 | 0.0350 | 39.2600 | 0.0393 | 12.171 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/11/2019 | 8.00 | Call | Bond Future | 2,022.3300 | 2.0223 | 1,936.3400 | 1.9363 | (4.252) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/11/2019 | 8.00 | Put | Bond Future | 33.7800 | 0.0338 | 37.8700 | 0.0379 | 12.108 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 06/02/2020 | 7.54 | Call | Bond Future | 1,111.0100 | 1.1110 | 1,052.0800 | 1.0521 | (5.304) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | R023 | 06/02/2020 | | | Bond Future | 7.3195 | | 104.6621 | 7.3533 | 104.5706 | 0.462 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R023 | 06/02/2020 | 7.52 | Call | Bond Future | 1,073.6600 | | 1.0737 | 1,015.6600 | 1.0157 | (5.402) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 06/02/2020 | 7.52 | Put | Bond Future | 532.5300 | | 0.5325 | 566.0700 | 0.5661 | 6.298 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 06/02/2020 | 7.54 | Put | Bond Future | 516.1000 | | 0.5161 | 548.7100 | 0.5487 | 6.319 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 06/02/2020 | 7.53 | Call | Bond Future | 1,092.2700 | | 1.0923 | 1,033.8100 | 1.0338 | (5.352) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 06/02/2020 | 7.53 | Put | Bond Future | 524.2500 | | 0.5242 | 557.3300 | 0.5573 | 6.310 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/05/2020 | 6.91 | Put | Bond Future | 1,399.2200 | | 1.3992 | 1,462.1500 | 1.4622 | 4.498 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/05/2020 | | | Bond Future | 7.3008 | | 102.6527 | 7.3379 | 102.5594 | 0.509 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R023 | 07/05/2020 | 6.90 | Call | Bond Future | 401.5900 | | 0.4016 | 371.7100 | 0.3717 | (7.440) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/05/2020 | 6.90 | Put | Bond Future | 1,414.2100 | | 1.4142 | 1,477.6200 | 1.4776 | 4.484 | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/05/2020 | 6.91 | Call | Bond Future | 412.0300 | | 0.4120 | 381.6700 | 0.3817 | (7.368) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/05/2020 | 6.89 | Call | Bond Future | 391.5800 | | 0.3916 | 362.1900 | 0.3622 | (7.505) | 0 | 0 | 0 |
| 2019/09/19 | R023 | 07/05/2020 | 6.89 | Put | Bond Future | 1,429.6200 | | 1.4296 | 1,493.5200 | 1.4935 | 4.470 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 9.88 | Call | Bond Future | 3,095.3700 | | 3.0954 | 3,207.4800 | 3.2075 | 3.622 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 9.89 | Call | Bond Future | 3,151.1400 | | 3.1511 | 3,264.3300 | 3.2643 | 3.592 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 9.87 | Put | Bond Future | 676.2300 | | 0.6762 | 619.1400 | 0.6191 | (8.442) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 10.21 | Put | Bond Future | 258.6700 | | 0.2587 | 230.9200 | 0.2309 | (10.728) | 0 | 0 | 3,500 |
| 2019/09/19 | R035 | 07/11/2019 | | | Bond Future | 9.5549 | | 96.3556 | 9.5329 | 96.5237 | (0.230) | 0.0000 | 0.0000 | 94,894 |
| 2019/09/19 | R035 | 07/11/2019 | 9.89 | Put | Bond Future | 640.3500 | | 0.6403 | 585.4300 | 0.5854 | (8.577) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 9.87 | Call | Bond Future | 3,039.9400 | | 3.0399 | 3,150.9600 | 3.1510 | 3.652 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 8.92 | Put | Bond Future | 5,159.1700 | | 5.1592 | 4,999.5300 | 4.9995 | (3.094) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 8.92 | Call | Bond Future | 1,200.0800 | | 0.1201 | 128.5500 | 0.1286 | 7.054 | 0 | 0 | 3,500 |
| 2019/09/19 | R035 | 07/11/2019 | 9.52 | Put | Bond Future | 1,660.2300 | | 1.6602 | 1,558.9800 | 1.5590 | (6.099) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 9.52 | Call | Bond Future | 1,393.0600 | | 1.3931 | 1,459.9200 | 1.4599 | 4.800 | 0 | 0 | 3,500 |
| 2019/09/19 | R035 | 07/11/2019 | 9.88 | Put | Bond Future | 658.0800 | | 0.6581 | 602.0800 | 0.6021 | (8.510) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/11/2019 | 10.21 | Call | Bond Future | 5,076.4900 | | 5.0765 | 5,216.8500 | 5.2168 | 2.765 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/02/2020 | 9.60 | Call | Bond Future | 2,574.1300 | | 2.5741 | 2,651.1900 | 2.6512 | 2.994 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/02/2020 | 9.61 | Put | Bond Future | 2,757.9100 | | 2.7579 | 2,664.4800 | 2.6645 | (3.388) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/02/2020 | | | Bond Future | 9.6293 | | 98.0812 | 9.6065 | 98.2524 | (0.236) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R035 | 06/02/2020 | 9.60 | Put | Bond Future | 2,794.7900 | | 2.7948 | 2,700.6000 | 2.7006 | (3.370) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/02/2020 | 9.61 | Call | Bond Future | 2,612.6700 | | 2.6127 | 2,690.4900 | 2.6905 | 2.979 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/02/2020 | 9.59 | Call | Bond Future | 2,535.8900 | | 2.5359 | 2,612.1900 | 2.6122 | 3.009 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/02/2020 | 9.59 | Put | Bond Future | 2,832.0600 | | 2.8321 | 2,737.1100 | 2.7371 | (3.353) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.75 | Call | Bond Future | 3,707.5700 | | 3.7076 | 3,794.3200 | 3.7943 | 2.340 | 0 | 0 | 5,000 |
| 2019/09/19 | R035 | 07/05/2020 | 10.75 | Put | Bond Future | 1,191.3600 | | 1.1914 | 1,150.2700 | 1.1503 | (3.449) | 0 | 0 | 5,000 |
| 2019/09/19 | R035 | 07/05/2020 | 9.48 | Put | Bond Future | 4,312.3700 | | 4.3124 | 4,208.8000 | 4.2088 | (2.402) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.47 | Call | Bond Future | 2,669.2000 | | 2.6692 | 2,739.3300 | 2.7393 | 2.627 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | | | Bond Future | 9.6943 | | 95.3800 | 9.6709 | 95.5543 | (0.242) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.11 | Put | Bond Future | 6,065.3100 | | 6.0653 | 5,939.7700 | 5.9398 | (2.070) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.11 | Call | Bond Future | 1,583.3900 | | 1.5834 | 1,632.1500 | 1.6322 | 3.079 | 0 | 0 | 5,000 |
| 2019/09/19 | R035 | 07/05/2020 | 9.75 | Put | Bond Future | 3,296.3200 | | 3.2963 | 3,208.7700 | 3.2088 | (2.656) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 10.75 | Call | Bond Future | 8,562.9600 | | 8.5630 | 8,696.1700 | 8.6962 | 1.556 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.48 | Call | Bond Future | 2,703.4400 | | 2.7034 | 2,774.1700 | 2.7742 | 2.616 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.47 | Put | Bond Future | 4,354.1700 | | 4.3542 | 4,250.0000 | 4.2500 | (2.392) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.49 | Call | Bond Future | 2,738.2200 | | 2.7382 | 2,809.5500 | 2.8095 | 2.605 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 07/05/2020 | 9.49 | Put | Bond Future | 4,271.2000 | | 4.2712 | 4,168.2300 | 4.1682 | (2.411) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | 9.00 | Put | Bond Future | 8,137.4400 | | 8.1374 | 8,012.9100 | 8.0129 | (1.530) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | R035 | 06/08/2020 | 9.92 | Put | Bond Future | 4,272.7100 | 4.2727 | 4,188.2300 | 4.1882 | (1.977) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | | | Bond Future | 9.7584 | 97.1571 | 9.7341 | 97.3347 | (0.249) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | 9.00 | Call | Bond Future | 2,349.4500 | 2.3494 | 2,402.4700 | 2.4025 | 2.257 | 0 | 0 | 24,761 |
| 2019/09/19 | R035 | 06/08/2020 | 9.92 | Call | Bond Future | 5,442.5500 | 5.4425 | 5,535.6200 | 5.5356 | 1.710 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | 9.93 | Call | Bond Future | 5,484.1100 | 5.4841 | 5,577.6000 | 5.5776 | 1.705 | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | 9.91 | Put | Bond Future | 4,303.0300 | 4.3030 | 4,218.1400 | 4.2181 | (1.973) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | 8.75 | Put | Bond Future | 9,544.8500 | 9.5449 | 9,409.8000 | 9.4098 | (1.415) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | 8.75 | Call | Bond Future | 1,735.5900 | 1.7356 | 1,778.0900 | 1.7781 | 2.449 | 0 | 0 | 3,000 |
| 2019/09/19 | R035 | 06/08/2020 | 9.93 | Put | Bond Future | 4,242.5800 | 4.2426 | 4,158.5200 | 4.1585 | (1.981) | 0 | 0 | 0 |
| 2019/09/19 | R035 | 06/08/2020 | 9.91 | Call | Bond Future | 5,401.1000 | 5.4011 | 5,493.7600 | 5.4938 | 1.716 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.94 | Call | Bond Future | 3,979.2000 | 3.9792 | 3,954.1400 | 3.9541 | (0.630) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.23 | Call | Bond Future | 943.2800 | 0.9433 | 922.2200 | 0.9222 | (2.233) | 0 | 0 | 4,955 |
| 2019/09/19 | R186 | 07/11/2019 | 8.20 | Call | Bond Future | 859.7400 | 0.8597 | 839.3900 | 0.8394 | (2.367) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | | | Bond Future | 8.2420 | 116.0779 | 8.2460 | 116.0550 | 0.049 | 0.0000 | 0.0000 | 127,133 |
| 2019/09/19 | R186 | 07/11/2019 | 8.94 | Put | Bond Future | 90.2700 | 0.0903 | 88.1200 | 0.0881 | (2.382) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.25 | Put | Bond Future | 955.7800 | 0.9558 | 957.1800 | 0.9572 | 0.146 | 0 | 0 | 3,750 |
| 2019/09/19 | R186 | 07/11/2019 | 8.25 | Call | Bond Future | 1,001.4800 | 1.0015 | 979.9700 | 0.9800 | (2.148) | 0 | 0 | 3,750 |
| 2019/09/19 | R186 | 07/11/2019 | 8.73 | Call | Bond Future | 2,934.4800 | 2.9345 | 2,908.8600 | 2.9089 | (0.873) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.73 | Put | Bond Future | 196.9900 | 0.1970 | 194.2800 | 0.1943 | (1.376) | 0 | 0 | 4,955 |
| 2019/09/19 | R186 | 07/11/2019 | 8.95 | Call | Bond Future | 4,030.2400 | 4.0302 | 4,005.2200 | 4.0052 | (0.621) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.96 | Put | Bond Future | 83.6200 | 0.0836 | 81.5400 | 0.0815 | (2.487) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.23 | Put | Bond Future | 1,011.5800 | 1.0116 | 1,013.4300 | 1.0134 | 0.183 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.20 | Put | Bond Future | 1,099.3200 | 1.0993 | 1,101.8800 | 1.1019 | 0.233 | 0 | 0 | 7,500 |
| 2019/09/19 | R186 | 07/11/2019 | 8.95 | Put | Bond Future | 86.8800 | 0.0869 | 84.7700 | 0.0848 | (2.429) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/11/2019 | 8.96 | Call | Bond Future | 4,081.3900 | 4.0814 | 4,056.4000 | 4.0564 | (0.612) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 8.11 | Put | Bond Future | 2,263.5700 | 2.2636 | 2,271.2000 | 2.2712 | 0.337 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 8.50 | Call | Bond Future | 2,419.9100 | 2.4199 | 2,399.7000 | 2.3997 | (0.835) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 8.57 | Call | Bond Future | 2,674.0800 | 2.6741 | 2,653.2300 | 2.6532 | (0.780) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | | | Bond Future | 8.2906 | 112.8528 | 8.2948 | 112.8297 | 0.051 | 0.0000 | 0.0000 | 5,040 |
| 2019/09/19 | R186 | 06/02/2020 | 8.11 | Call | Bond Future | 1,260.4100 | 1.2604 | 1,244.9100 | 1.2449 | (1.230) | 0 | 0 | 1,007 |
| 2019/09/19 | R186 | 06/02/2020 | 8.55 | Call | Bond Future | 2,600.4200 | 2.6004 | 2,579.7500 | 2.5798 | (0.795) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 8.55 | Put | Bond Future | 1,179.8000 | 1.1798 | 1,182.2600 | 1.1823 | 0.209 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 9.00 | Put | Bond Future | 598.5400 | 0.5985 | 598.3200 | 0.5983 | (0.037) | 0 | 0 | 1,007 |
| 2019/09/19 | R186 | 06/02/2020 | 8.50 | Put | Bond Future | 1,271.3300 | 1.2713 | 1,274.2500 | 1.2742 | 0.230 | 0 | 0 | 1,007 |
| 2019/09/19 | R186 | 06/02/2020 | 8.57 | Put | Bond Future | 1,144.8900 | 1.1449 | 1,147.1700 | 1.1472 | 0.199 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 9.00 | Call | Bond Future | 4,429.1300 | 4.4291 | 4,405.7800 | 4.4058 | (0.527) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 8.56 | Call | Bond Future | 2,637.1500 | 2.6371 | 2,616.3900 | 2.6164 | (0.787) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 06/02/2020 | 8.56 | Put | Bond Future | 1,162.2300 | 1.1622 | 1,164.6000 | 1.1646 | 0.204 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 8.28 | Put | Bond Future | 2,311.8100 | 2.3118 | 2,319.2800 | 2.3193 | 0.323 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 8.93 | Call | Bond Future | 4,274.8100 | 4.2748 | 4,253.5400 | 4.2535 | (0.498) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 8.09 | Put | Bond Future | 2,821.4200 | 2.8214 | 2,831.0000 | 2.8310 | 0.340 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | | | Bond Future | 8.3333 | 114.9268 | 8.3377 | 114.9032 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 8.08 | Call | Bond Future | 1,485.7900 | 1.4858 | 1,471.8200 | 1.4718 | (0.940) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 8.08 | Put | Bond Future | 2,850.5700 | 2.8506 | 2,860.2800 | 2.8603 | 0.341 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 8.28 | Call | Bond Future | 2,026.3600 | 2.0264 | 2,010.1500 | 2.0101 | (0.800) | 0 | 0 | 6,000 |
| 2019/09/19 | R186 | 07/05/2020 | 8.93 | Put | Bond Future | 1,142.7800 | 1.1428 | 1,145.1900 | 1.1452 | 0.211 | 0 | 0 | 6,000 |
| 2019/09/19 | R186 | 07/05/2020 | 8.09 | Call | Bond Future | 1,510.9300 | 1.5109 | 1,496.8300 | 1.4968 | (0.933) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | R186 | 07/05/2020 | 7.60 | Put | Bond Future | 4,551.5300 | 4.5515 | 4,567.4100 | 4.5674 | 0.349 | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 7.60 | Call | Bond Future | 541.3600 | 0.5414 | 533.5600 | 0.5336 | (1.441) | 0 | 0 | 6,000 |
| 2019/09/19 | R186 | 07/05/2020 | 8.07 | Call | Bond Future | 1,460.8800 | 1.4609 | 1,447.0200 | 1.4470 | (0.949) | 0 | 0 | 0 |
| 2019/09/19 | R186 | 07/05/2020 | 8.07 | Put | Bond Future | 2,879.9700 | 2.8800 | 2,889.7900 | 2.8898 | 0.341 | 0 | 0 | 0 |
| 2019/09/19 | R197 | 07/11/2019 | | | Bond Future | 308.4669 | 308.4669 | 308.4540 | 308.4540 | (0.004) | 0.0000 | 0.0000 | 2,507 |
| 2019/09/19 | R197 | 06/02/2020 | | | Bond Future | 306.4087 | 306.4087 | 306.3961 | 306.3961 | (0.004) | 0.0000 | 0.0000 | 40 |
| 2019/09/19 | R197 | 07/05/2020 | | | Bond Future | 312.1118 | 312.1118 | 312.0986 | 312.0986 | (0.004) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R202 | 07/11/2019 | | | Bond Future | 233.4045 | 233.4045 | 233.4032 | 233.4032 | (0.001) | 0.0000 | 0.0000 | 9,010 |
| 2019/09/19 | R202 | 06/02/2020 | | | Bond Future | 233.5739 | 233.5739 | 233.5731 | 233.5731 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R202 | 07/05/2020 | | | Bond Future | 237.9212 | 237.9212 | 237.9202 | 237.9202 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R207 | 07/11/2019 | 2.08 | Put | Bond Future | 823.5300 | 0.8235 | 825.0600 | 0.8251 | 0.186 | 0 | 0 | 0 |
| 2019/09/19 | R207 | 07/11/2019 | | | Bond Future | 6.6822 | 102.4249 | 6.6909 | 102.4234 | 0.129 | 0.0000 | 0.0000 | 3,188 |
| 2019/09/19 | R207 | 07/11/2019 | 2.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | R207 | 07/11/2019 | 2.07 | Put | Bond Future | 825.3300 | 0.8253 | 826.8600 | 0.8269 | 0.185 | 0 | 0 | 0 |
| 2019/09/19 | R207 | 07/11/2019 | 2.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | R207 | 07/11/2019 | 2.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/09/19 | R207 | 07/11/2019 | 2.06 | Put | Bond Future | 827.1400 | 0.8271 | 828.6700 | 0.8287 | 0.185 | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/11/2019 | 6.83 | Call | Bond Future | 350.0100 | 0.3500 | 346.7300 | 0.3467 | (0.937) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/11/2019 | 6.82 | Put | Bond Future | 43.5700 | 0.0436 | 43.1000 | 0.0431 | (1.079) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/11/2019 | | | Bond Future | 6.5930 | 100.9875 | 6.5951 | 100.9847 | 0.033 | 0.0000 | 0.0000 | 9,737 |
| 2019/09/19 | R208 | 07/11/2019 | 6.84 | Call | Bond Future | 361.0500 | 0.3610 | 357.7600 | 0.3578 | (0.911) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/11/2019 | 6.84 | Put | Bond Future | 39.5900 | 0.0396 | 39.1100 | 0.0391 | (1.212) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/11/2019 | 6.83 | Put | Bond Future | 41.5300 | 0.0415 | 41.0600 | 0.0411 | (1.132) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/11/2019 | 6.82 | Call | Bond Future | 339.0600 | 0.3391 | 335.7800 | 0.3358 | (0.967) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 06/02/2020 | 6.13 | Put | Bond Future | 377.0900 | 0.3771 | 378.9000 | 0.3789 | 0.480 | 0 | 0 | 0 |
| 2019/09/19 | R208 | 06/02/2020 | 6.12 | Call | Bond Future | 40.1400 | 0.0401 | 39.2600 | 0.0393 | (2.192) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 06/02/2020 | | | Bond Future | 6.4387 | 102.7960 | 6.4412 | 102.7933 | 0.039 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R208 | 06/02/2020 | 6.13 | Call | Bond Future | 42.5700 | 0.0426 | 41.6600 | 0.0417 | (2.138) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 06/02/2020 | 6.12 | Put | Bond Future | 385.5300 | 0.3855 | 387.3700 | 0.3874 | 0.477 | 0 | 0 | 0 |
| 2019/09/19 | R208 | 06/02/2020 | 6.14 | Call | Bond Future | 45.2800 | 0.0453 | 44.3300 | 0.0443 | (2.098) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 06/02/2020 | 6.14 | Put | Bond Future | 368.9400 | 0.3689 | 370.7100 | 0.3707 | 0.480 | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/05/2020 | 4.81 | Call | Bond Future | 0.4200 | 0.0004 | 0.4000 | 0.0004 | (4.762) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/05/2020 | 4.80 | Put | Bond Future | 1,156.9200 | 1.1569 | 1,159.7600 | 1.1598 | 0.245 | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/05/2020 | | | Bond Future | 6.1423 | 101.2815 | 6.1456 | 101.2787 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R208 | 07/05/2020 | 4.82 | Call | Bond Future | 0.4500 | 0.0005 | 0.4300 | 0.0004 | (4.444) | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/05/2020 | 4.82 | Put | Bond Future | 1,139.5900 | 1.1396 | 1,142.4200 | 1.1424 | 0.248 | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/05/2020 | 4.81 | Put | Bond Future | 1,148.2500 | 1.1483 | 1,151.0800 | 1.1511 | 0.246 | 0 | 0 | 0 |
| 2019/09/19 | R208 | 07/05/2020 | 4.80 | Call | Bond Future | 0.3900 | 0.0004 | 0.3800 | 0.0004 | (2.564) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.82 | Call | Bond Future | 2,401.4100 | 2.4014 | 2,490.7100 | 2.4907 | 3.719 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.33 | Call | Bond Future | 696.7500 | 0.6967 | 733.5100 | 0.7335 | 5.276 | 0 | 0 | 8,000 |
| 2019/09/19 | R209 | 07/11/2019 | 9.77 | Put | Bond Future | 752.9600 | 0.7530 | 695.2400 | 0.6952 | (7.666) | 0 | 0 | 8,000 |
| 2019/09/19 | R209 | 07/11/2019 | | | Bond Future | 9.5491 | 73.6673 | 9.5274 | 73.8094 | (0.227) | 0.0000 | 0.0000 | 96,101 |
| 2019/09/19 | R209 | 07/11/2019 | 9.80 | Call | Bond Future | 2,310.8000 | 2.3108 | 2,398.1600 | 2.3982 | 3.781 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | R209 | 07/11/2019 | 9.80 | Put | Bond Future | 695.8900 | 0.6959 | 641.1800 | 0.6412 | (7.862) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.50 | Put | Bond Future | 1,480.7000 | 1.4807 | 1,393.4200 | 1.3934 | (5.895) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.50 | Call | Bond Future | 1,158.8000 | 1.1588 | 1,213.5900 | 1.2136 | 4.728 | 0 | 0 | 5,000 |
| 2019/09/19 | R209 | 07/11/2019 | 8.92 | Put | Bond Future | 4,404.6600 | 4.4047 | 4,270.3400 | 4.2703 | (3.049) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 8.92 | Call | Bond Future | 117.1200 | 0.1171 | 124.8700 | 0.1249 | 6.617 | 0 | 0 | 8,000 |
| 2019/09/19 | R209 | 07/11/2019 | 9.82 | Put | Bond Future | 660.0400 | 0.6600 | 607.2700 | 0.6073 | (7.995) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.33 | Put | Bond Future | 2,150.0900 | 2.1501 | 2,044.7800 | 2.0448 | (4.898) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.77 | Call | Bond Future | 2,177.5500 | 2.1775 | 2,261.9000 | 2.2619 | 3.874 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.81 | Call | Bond Future | 2,355.9900 | 2.3560 | 2,444.3200 | 2.4443 | 3.749 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/11/2019 | 9.81 | Put | Bond Future | 677.8100 | 0.6778 | 624.0700 | 0.6241 | (7.928) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 06/02/2020 | 9.52 | Put | Bond Future | 2,625.3900 | 2.6254 | 2,541.8300 | 2.5418 | (3.183) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 06/02/2020 | | | Bond Future | 9.6121 | 74.9867 | 9.5898 | 75.1314 | (0.233) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R209 | 06/02/2020 | 9.51 | Call | Bond Future | 1,995.0400 | 1.9950 | 2,055.5500 | 2.0556 | 3.033 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 06/02/2020 | 9.51 | Put | Bond Future | 2,659.3400 | 2.6593 | 2,575.1400 | 2.5751 | (3.166) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 06/02/2020 | 9.52 | Call | Bond Future | 2,026.5200 | 2.0265 | 2,087.6700 | 2.0877 | 3.017 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 06/02/2020 | 9.50 | Call | Bond Future | 1,963.8200 | 1.9638 | 2,023.6800 | 2.0237 | 3.048 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 06/02/2020 | 9.50 | Put | Bond Future | 2,693.6400 | 2.6936 | 2,608.7900 | 2.6088 | (3.150) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/05/2020 | 9.47 | Call | Bond Future | 2,394.7000 | 2.3947 | 2,455.3100 | 2.4553 | 2.531 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/05/2020 | | | Bond Future | 9.6723 | 73.2132 | 9.6492 | 73.3605 | (0.238) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R209 | 07/05/2020 | 9.45 | Call | Bond Future | 2,334.0400 | 2.3340 | 2,393.6400 | 2.3936 | 2.554 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/05/2020 | 9.45 | Put | Bond Future | 3,773.9100 | 3.7739 | 3,686.2500 | 3.6863 | (2.323) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/05/2020 | 9.47 | Put | Bond Future | 3,703.3300 | 3.7033 | 3,616.6800 | 3.6167 | (2.340) | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/05/2020 | 9.46 | Call | Bond Future | 2,364.3900 | 2.3644 | 2,424.4900 | 2.4245 | 2.542 | 0 | 0 | 0 |
| 2019/09/19 | R209 | 07/05/2020 | 9.46 | Put | Bond Future | 3,738.6000 | 3.7386 | 3,651.4400 | 3.6514 | (2.331) | 0 | 0 | 0 |
| 2019/09/19 | R210 | 07/11/2019 | | | Bond Future | 189.2823 | 189.2823 | 189.2795 | 189.2795 | (0.001) | 0.0000 | 0.0000 | 2,132 |
| 2019/09/19 | R210 | 06/02/2020 | | | Bond Future | 192.7184 | 192.7184 | 192.7158 | 192.7158 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R210 | 07/05/2020 | | | Bond Future | 193.6550 | 193.6550 | 193.6523 | 193.6523 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R212 | 07/11/2019 | | | Bond Future | 162.4682 | 162.4682 | 162.4603 | 162.4603 | (0.005) | 0.0000 | 0.0000 | 7,384 |
| 2019/09/19 | R212 | 06/02/2020 | | | Bond Future | 163.1716 | 163.1716 | 163.1639 | 163.1639 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R212 | 07/05/2020 | | | Bond Future | 166.2087 | 166.2087 | 166.2006 | 166.2006 | (0.005) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R213 | 07/11/2019 | 9.59 | Put | Bond Future | 307.7600 | 0.3078 | 292.4200 | 0.2924 | (4.984) | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/11/2019 | 9.58 | Call | Bond Future | 3,065.1400 | 3.0651 | 3,090.5300 | 3.0905 | 0.828 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/11/2019 | | | Bond Future | 9.1311 | 86.5644 | 9.1246 | 86.6055 | (0.072) | 0.0000 | 0.0000 | 23,319 |
| 2019/09/19 | R213 | 07/11/2019 | 9.59 | Call | Bond Future | 3,115.1500 | 3.1151 | 3,140.8600 | 3.1409 | 0.825 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/11/2019 | 9.58 | Put | Bond Future | 317.6100 | 0.3176 | 301.9500 | 0.3020 | (4.931) | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/11/2019 | 9.60 | Call | Bond Future | 3,165.3700 | 3.1654 | 3,191.4000 | 3.1914 | 0.822 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/11/2019 | 9.60 | Put | Bond Future | 298.1900 | 0.2982 | 283.1700 | 0.2832 | (5.037) | 0 | 0 | 0 |
| 2019/09/19 | R213 | 06/02/2020 | 9.27 | Call | Bond Future | 2,375.8200 | 2.3758 | 2,391.1100 | 2.3911 | 0.644 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 06/02/2020 | 9.26 | Put | Bond Future | 1,964.1000 | 1.9641 | 1,937.2800 | 1.9373 | (1.366) | 0 | 0 | 0 |
| 2019/09/19 | R213 | 06/02/2020 | | | Bond Future | 9.1984 | 88.1147 | 9.1916 | 88.1566 | (0.074) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R213 | 06/02/2020 | 9.28 | Call | Bond Future | 2,410.2900 | 2.4103 | 2,425.7700 | 2.4258 | 0.642 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 06/02/2020 | 9.28 | Put | Bond Future | 1,910.7400 | 1.9107 | 1,884.3000 | 1.8843 | (1.384) | 0 | 0 | 0 |
| 2019/09/19 | R213 | 06/02/2020 | 9.27 | Put | Bond Future | 1,937.2700 | 1.9373 | 1,910.6400 | 1.9106 | (1.375) | 0 | 0 | 0 |
| 2019/09/19 | R213 | 06/02/2020 | 9.26 | Call | Bond Future | 2,341.5900 | 2.3416 | 2,356.6900 | 2.3567 | 0.645 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/05/2020 | 9.01 | Put | Bond Future | 3,551.5500 | 3.5515 | 3,521.4700 | 3.5215 | (0.847) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | R213 | 07/05/2020 | 9.00 | Call | Bond Future | 2,020.4300 | 2.0204 | 2,032.8500 | 2.0328 | 0.615 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/05/2020 | | | Bond Future | 9.2559 | 86.1817 | 9.2488 | 86.2244 | (0.076) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R213 | 07/05/2020 | 9.01 | Call | Bond Future | 2,048.1900 | 2.0482 | 2,060.7400 | 2.0607 | 0.613 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/05/2020 | 9.00 | Put | Bond Future | 3,585.6800 | 3.5857 | 3,555.4700 | 3.5555 | (0.843) | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/05/2020 | 9.02 | Call | Bond Future | 2,076.4100 | 2.0764 | 2,089.1100 | 2.0891 | 0.612 | 0 | 0 | 0 |
| 2019/09/19 | R213 | 07/05/2020 | 9.02 | Put | Bond Future | 3,517.9400 | 3.5179 | 3,488.0100 | 3.4880 | (0.851) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/11/2019 | 10.02 | Put | Bond Future | 836.0200 | 0.8360 | 763.0300 | 0.7630 | (8.731) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/11/2019 | | | Bond Future | 9.8072 | 71.9585 | 9.7803 | 72.1410 | (0.274) | 0.0000 | 0.0000 | 15,477 |
| 2019/09/19 | R214 | 07/11/2019 | 10.01 | Call | Bond Future | 2,209.6800 | 2.2097 | 2,317.9500 | 2.3179 | 4.900 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/11/2019 | 10.01 | Put | Bond Future | 857.1600 | 0.8572 | 782.9100 | 0.7829 | (8.662) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/11/2019 | 10.02 | Call | Bond Future | 2,254.1600 | 2.2542 | 2,363.6900 | 2.3637 | 4.859 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/11/2019 | 10.00 | Call | Bond Future | 2,165.4700 | 2.1655 | 2,272.4700 | 2.2725 | 4.941 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/11/2019 | 10.00 | Put | Bond Future | 878.6600 | 0.8787 | 803.1400 | 0.8031 | (8.595) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 06/02/2020 | 9.73 | Call | Bond Future | 1,994.7300 | 1.9947 | 2,071.3500 | 2.0713 | 3.841 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 06/02/2020 | | | Bond Future | 9.8762 | 73.2472 | 9.8485 | 73.4331 | (0.281) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R214 | 06/02/2020 | 9.71 | Call | Bond Future | 1,931.5100 | 1.9315 | 2,006.5100 | 2.0065 | 3.883 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 06/02/2020 | 9.71 | Put | Bond Future | 3,057.4700 | 3.0575 | 2,946.5700 | 2.9466 | (3.627) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 06/02/2020 | 9.73 | Put | Bond Future | 2,983.7100 | 2.9837 | 2,874.4300 | 2.8744 | (3.663) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 06/02/2020 | 9.72 | Call | Bond Future | 1,962.9000 | 1.9629 | 2,038.7100 | 2.0387 | 3.862 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 06/02/2020 | 9.72 | Put | Bond Future | 3,020.3200 | 3.0203 | 2,910.2300 | 2.9102 | (3.645) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/05/2020 | 9.77 | Put | Bond Future | 3,801.3500 | 3.8013 | 3,694.5300 | 3.6945 | (2.810) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/05/2020 | | | Bond Future | 9.9369 | 71.2949 | 9.9084 | 71.4840 | (0.287) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R214 | 07/05/2020 | 9.76 | Call | Bond Future | 2,650.7400 | 2.6507 | 2,732.4400 | 2.7324 | 3.082 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/05/2020 | 9.76 | Put | Bond Future | 3,837.7400 | 3.8377 | 3,730.2800 | 3.7303 | (2.800) | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/05/2020 | 9.77 | Call | Bond Future | 2,682.2800 | 2.6823 | 2,764.6200 | 2.7646 | 3.070 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/05/2020 | 9.75 | Call | Bond Future | 2,619.1600 | 2.6192 | 2,700.2300 | 2.7002 | 3.095 | 0 | 0 | 0 |
| 2019/09/19 | R214 | 07/05/2020 | 9.75 | Put | Bond Future | 3,874.1900 | 3.8742 | 3,766.1000 | 3.7661 | (2.790) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/11/2019 | 10.02 | Call | Bond Future | 2,513.2400 | 2.5132 | 2,648.3400 | 2.6483 | 5.376 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/11/2019 | 10.01 | Put | Bond Future | 1,120.2500 | 1.1203 | 1,020.8700 | 1.0209 | (8.871) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/11/2019 | | | Bond Future | 9.8527 | 91.2838 | 9.8257 | 91.5165 | (0.273) | 0.0000 | 0.0000 | 85,396 |
| 2019/09/19 | R248 | 07/11/2019 | 10.03 | Call | Bond Future | 2,567.8500 | 2.5679 | 2,704.7100 | 2.7047 | 5.330 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/11/2019 | 10.03 | Put | Bond Future | 1,061.2800 | 1.0613 | 965.4300 | 0.9654 | (9.032) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/11/2019 | 10.02 | Put | Bond Future | 1,090.4400 | 1.0904 | 992.8300 | 0.9928 | (8.951) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/11/2019 | 10.01 | Call | Bond Future | 2,459.1300 | 2.4591 | 2,592.4600 | 2.5925 | 5.422 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/02/2020 | 9.71 | Put | Bond Future | 4,038.4700 | 4.0385 | 3,891.9200 | 3.8919 | (3.629) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/02/2020 | | | Bond Future | 9.9226 | 92.9186 | 9.8949 | 93.1556 | (0.280) | 0.0000 | 0.0000 | 100 |
| 2019/09/19 | R248 | 06/02/2020 | 9.71 | Call | Bond Future | 2,196.5400 | 2.1965 | 2,287.0000 | 2.2870 | 4.118 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/02/2020 | 9.70 | Put | Bond Future | 4,088.7900 | 4.0888 | 3,941.1700 | 3.9412 | (3.610) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/02/2020 | 9.72 | Call | Bond Future | 2,234.8100 | 2.2348 | 2,326.3400 | 2.3263 | 4.096 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/02/2020 | 9.72 | Put | Bond Future | 3,988.6400 | 3.9886 | 3,843.1600 | 3.8432 | (3.647) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/02/2020 | 9.70 | Call | Bond Future | 2,158.6200 | 2.1586 | 2,248.0100 | 2.2480 | 4.141 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/05/2020 | 9.79 | Call | Bond Future | 3,185.1500 | 3.1851 | 3,287.6800 | 3.2877 | 3.219 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/05/2020 | 9.77 | Put | Bond Future | 4,942.3600 | 4.9424 | 4,801.9400 | 4.8019 | (2.841) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/05/2020 | | | Bond Future | 9.9843 | 90.1859 | 9.9557 | 90.4272 | (0.287) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R248 | 07/05/2020 | 9.79 | Put | Bond Future | 4,846.2800 | 4.8463 | 4,707.5300 | 4.7075 | (2.863) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/05/2020 | 9.77 | Call | Bond Future | 3,107.1600 | 3.1072 | 3,208.0200 | 3.2080 | 3.246 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/09/19 | R248 | 07/05/2020 | 9.78 | Put | Bond Future | 4,894.1300 | 4.8941 | 4,754.5500 | 4.7545 | (2.852) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 07/05/2020 | 9.78 | Call | Bond Future | 3,146.0300 | 3.1460 | 3,247.7300 | 3.2477 | 3.233 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 9.00 | Put | Bond Future | 11,365.1600 | 11.3652 | 11,177.7000 | 11.1777 | (1.649) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 10.20 | Call | Bond Future | 6,229.9900 | 6.2300 | 6,361.5300 | 6.3615 | 2.111 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | | | Bond Future | 10.0449 | 91.8663 | 10.0154 | 92.1120 | (0.293) | 0.0000 | 0.0000 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 9.25 | Put | Bond Future | 9,637.8000 | 9.6378 | 9,465.4800 | 9.4655 | (1.788) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 9.25 | Call | Bond Future | 2,569.5600 | 2.5696 | 2,643.0400 | 2.6430 | 2.860 | 0 | 0 | 20,640 |
| 2019/09/19 | R248 | 06/08/2020 | 10.18 | Call | Bond Future | 6,140.0300 | 6.1400 | 6,270.4400 | 6.2704 | 2.124 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 10.18 | Put | Bond Future | 5,028.8300 | 5.0288 | 4,913.4400 | 4.9134 | (2.295) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 9.00 | Call | Bond Future | 1,870.8900 | 1.8709 | 1,929.2300 | 1.9292 | 3.118 | 0 | 0 | 3,000 |
| 2019/09/19 | R248 | 06/08/2020 | 10.20 | Put | Bond Future | 4,956.3400 | 4.9563 | 4,842.0800 | 4.8421 | (2.305) | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 10.19 | Call | Bond Future | 6,184.9600 | 6.1850 | 6,315.9300 | 6.3159 | 2.118 | 0 | 0 | 0 |
| 2019/09/19 | R248 | 06/08/2020 | 10.19 | Put | Bond Future | 4,992.4700 | 4.9925 | 4,877.6400 | 4.8776 | (2.300) | 0 | 0 | 0 |

Total **1083221**