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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/10/2019 TO 04/10/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/10/04 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2025 | 07/11/2019 | | | Bond Future | 137.8265 | 137.8265 | 137.7590 | 137.7590 | (0.049) | 0.0000 | 0.0000 | 1,461 |
| 2019/10/04 | 2025 | 06/02/2020 | | | Bond Future | 138.8607 | 138.8607 | 138.7921 | 138.7921 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2025 | 07/05/2020 | | | Bond Future | 141.4433 | 141.4433 | 141.3734 | 141.3734 | (0.049) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2029 | 07/11/2019 | | | Bond Future | 102.3814 | 102.3814 | 102.5133 | 102.5133 | 0.129 | 0.0000 | 0.0000 | 4,410 |
| 2019/10/04 | 2029 | 06/02/2020 | | | Bond Future | 104.2446 | 104.2446 | 104.3789 | 104.3789 | 0.129 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2029 | 07/05/2020 | | | Bond Future | 105.0708 | 105.0708 | 105.2076 | 105.2076 | 0.130 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.49 | Put | Bond Future | 128.6700 | 0.1287 | 86.6100 | 0.0866 | (32.688) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.30 | Put | Bond Future | 277.5000 | 0.2775 | 197.0700 | 0.1971 | (28.984) | 0 | 0 | 2,750 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.20 | Put | Bond Future | 407.4500 | 0.4074 | 298.0300 | 0.2980 | (26.855) | 0 | 0 | 2,750 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.40 | Put | Bond Future | 3,591.7500 | 3.5918 | 3,197.4000 | 3.1974 | (10.979) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.76 | Put | Bond Future | 39.4300 | 0.0394 | 24.6400 | 0.0246 | (37.510) | 0 | 0 | 5,500 |
| 2019/10/04 | 2030 | 07/11/2019 | | | Bond Future | 8.9428 | 96.0091 | 8.8763 | 96.4321 | (0.744) | 0.0000 | 0.0000 | 72,953 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.48 | Call | Bond Future | 3,457.1900 | 3.4572 | 3,836.5700 | 3.8366 | 10.974 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.48 | Put | Bond Future | 134.1900 | 0.1342 | 90.5700 | 0.0906 | (32.506) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.30 | Call | Bond Future | 2,504.5800 | 2.5046 | 2,847.1500 | 2.8471 | 13.678 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.60 | Put | Bond Future | 2,434.0700 | 2.4341 | 2,087.6300 | 2.0876 | (14.233) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.60 | Call | Bond Future | 228.3900 | 0.2284 | 304.9500 | 0.3050 | 33.522 | 0 | 0 | 5,500 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.10 | Put | Bond Future | 587.3500 | 0.5873 | 442.7300 | 0.4427 | (24.622) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.10 | Call | Bond Future | 1,576.0200 | 1.5760 | 1,854.4000 | 1.8544 | 17.663 | 0 | 0 | 5,500 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.49 | Call | Bond Future | 3,512.0500 | 3.5120 | 3,892.9900 | 3.8930 | 10.847 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.20 | Call | Bond Future | 2,018.0800 | 2.0181 | 2,331.6600 | 2.3317 | 15.539 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.25 | Call | Bond Future | 2,255.5900 | 2.2556 | 2,584.6000 | 2.5846 | 14.586 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.85 | Put | Bond Future | 25.6800 | 0.0257 | 15.6400 | 0.0156 | (39.097) | 0 | 0 | 2,500 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.40 | Call | Bond Future | 67.8100 | 0.0678 | 96.4600 | 0.0965 | 42.250 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.57 | Put | Bond Future | 2,595.2400 | 2.5952 | 2,239.5400 | 2.2395 | (13.706) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.76 | Call | Bond Future | 5,032.8300 | 5.0328 | 5,441.0400 | 5.4410 | 8.111 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.47 | Call | Bond Future | 3,402.5000 | 3.4025 | 3,780.2900 | 3.7803 | 11.103 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.47 | Put | Bond Future | 139.9200 | 0.1399 | 94.7100 | 0.0947 | (32.311) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.25 | Put | Bond Future | 336.0500 | 0.3360 | 242.0600 | 0.2421 | (27.969) | 0 | 0 | 5,333 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.35 | Call | Bond Future | 2,761.3300 | 2.7613 | 3,115.9500 | 3.1160 | 12.842 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.35 | Put | Bond Future | 228.0700 | 0.2281 | 159.6900 | 0.1597 | (29.982) | 0 | 0 | 2,500 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.85 | Call | Bond Future | 5,547.2600 | 5.5473 | 5,960.2200 | 5.9602 | 7.444 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.95 | Call | Bond Future | 1,012.4400 | 1.0124 | 1,229.4800 | 1.2295 | 21.437 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.95 | Put | Bond Future | 967.1600 | 0.9672 | 761.2000 | 0.7612 | (21.295) | 0 | 0 | 5,000 |
| 2019/10/04 | 2030 | 07/11/2019 | 8.57 | Call | Bond Future | 193.3300 | 0.1933 | 260.6300 | 0.2606 | 34.811 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.12 | Put | Bond Future | 547.0900 | 0.5471 | 409.9400 | 0.4099 | (25.069) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.12 | Call | Bond Future | 1,660.5900 | 1.6606 | 1,946.4400 | 1.9464 | 17.214 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.70 | Call | Bond Future | 4,690.6500 | 4.6906 | 5,094.7900 | 5.0948 | 8.616 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/11/2019 | 9.70 | Put | Bond Future | 51.7200 | 0.0517 | 32.8600 | 0.0329 | (36.466) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 8.40 | Call | Bond Future | 500.1500 | 0.5002 | 588.9700 | 0.5890 | 17.759 | 0 | 0 | 5,820 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.15 | Put | Bond Future | 1,527.0400 | 1.5270 | 1,347.6700 | 1.3477 | (11.746) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.14 | Call | Bond Future | 2,394.8300 | 2.3948 | 2,643.9600 | 2.6440 | 10.403 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | 2030 | 06/02/2020 | | | Bond Future | 9.0034 | 93.7240 | 8.9343 | 94.1546 | (0.768) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.00 | Put | Bond Future | 1,930.6400 | 1.9306 | 1,719.0300 | 1.7190 | (10.961) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.00 | Call | Bond Future | 1,909.5200 | 1.9095 | 2,128.5000 | 2.1285 | 11.468 | 0 | 0 | 5,820 |
| 2019/10/04 | 2030 | 06/02/2020 | 8.40 | Put | Bond Future | 4,347.9400 | 4.3479 | 4,006.1700 | 4.0062 | (7.861) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.15 | Call | Bond Future | 2,431.5900 | 2.4316 | 2,682.8100 | 2.6828 | 10.332 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.14 | Put | Bond Future | 1,551.6200 | 1.5516 | 1,370.1600 | 1.3702 | (11.695) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.16 | Call | Bond Future | 2,468.6200 | 2.4686 | 2,721.9100 | 2.7219 | 10.260 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 06/02/2020 | 9.16 | Put | Bond Future | 1,502.7900 | 1.5028 | 1,325.4900 | 1.3255 | (11.798) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/05/2020 | 8.79 | Call | Bond Future | 1,760.7800 | 1.7608 | 1,939.6800 | 1.9397 | 10.160 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/05/2020 | 8.78 | Put | Bond Future | 3,479.1600 | 3.4792 | 3,217.8500 | 3.2179 | (7.511) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/05/2020 | | | Bond Future | 9.0633 | 95.4450 | 8.9915 | 95.8834 | (0.792) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2030 | 07/05/2020 | 8.80 | Call | Bond Future | 1,787.8400 | 1.7878 | 1,968.4700 | 1.9685 | 10.103 | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/05/2020 | 8.80 | Put | Bond Future | 3,408.7200 | 3.4087 | 3,150.8600 | 3.1509 | (7.565) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/05/2020 | 8.79 | Put | Bond Future | 3,443.9500 | 3.4439 | 3,184.3600 | 3.1844 | (7.538) | 0 | 0 | 0 |
| 2019/10/04 | 2030 | 07/05/2020 | 8.78 | Call | Bond Future | 1,733.6500 | 1.7337 | 1,910.8300 | 1.9108 | 10.220 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/11/2019 | 9.71 | Call | Bond Future | 3,129.9400 | 3.1299 | 3,520.4300 | 3.5204 | 12.476 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/11/2019 | 9.70 | Put | Bond Future | 241.3900 | 0.2414 | 169.1000 | 0.1691 | (29.947) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/11/2019 | | | Bond Future | 9.2802 | 93.4617 | 9.2137 | 93.9220 | (0.717) | 0.0000 | 0.0000 | 48,565 |
| 2019/10/04 | 2032 | 07/11/2019 | 9.72 | Call | Bond Future | 3,186.5700 | 3.1866 | 3,579.4000 | 3.5794 | 12.328 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/11/2019 | 9.72 | Put | Bond Future | 222.4500 | 0.2225 | 154.9100 | 0.1549 | (30.362) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/11/2019 | 9.71 | Put | Bond Future | 231.7500 | 0.2318 | 161.8700 | 0.1619 | (30.153) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/11/2019 | 9.70 | Call | Bond Future | 3,073.5900 | 3.0736 | 3,461.6700 | 3.4617 | 12.626 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 06/02/2020 | 9.40 | Put | Bond Future | 1,950.1500 | 1.9501 | 1,733.3500 | 1.7334 | (11.117) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 06/02/2020 | | | Bond Future | 9.3470 | 95.1395 | 9.2781 | 95.6082 | (0.737) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2032 | 06/02/2020 | 9.39 | Call | Bond Future | 2,271.1800 | 2.2712 | 2,520.7500 | 2.5207 | 10.989 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 06/02/2020 | 9.39 | Put | Bond Future | 1,980.3200 | 1.9803 | 1,761.1800 | 1.7612 | (11.066) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 06/02/2020 | 9.40 | Call | Bond Future | 2,308.4500 | 2.3084 | 2,560.3600 | 2.5604 | 10.913 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 06/02/2020 | 9.38 | Call | Bond Future | 2,233.9900 | 2.2340 | 2,481.2100 | 2.4812 | 11.066 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 06/02/2020 | 9.38 | Put | Bond Future | 2,010.6400 | 2.0106 | 1,789.1500 | 1.7891 | (11.016) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/05/2020 | 9.19 | Call | Bond Future | 2,218.6000 | 2.2186 | 2,425.3500 | 2.4253 | 9.319 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/05/2020 | | | Bond Future | 9.4113 | 92.7265 | 9.3400 | 93.2037 | (0.758) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2032 | 07/05/2020 | 9.17 | Call | Bond Future | 2,156.4600 | 2.1565 | 2,359.6300 | 2.3596 | 9.421 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/05/2020 | 9.17 | Put | Bond Future | 3,784.0900 | 3.7841 | 3,510.0000 | 3.5100 | (7.243) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/05/2020 | 9.19 | Put | Bond Future | 3,709.8500 | 3.7099 | 3,439.3400 | 3.4393 | (7.292) | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/05/2020 | 9.18 | Call | Bond Future | 2,187.2800 | 2.1873 | 2,392.2400 | 2.3922 | 9.371 | 0 | 0 | 0 |
| 2019/10/04 | 2032 | 07/05/2020 | 9.18 | Put | Bond Future | 3,746.6800 | 3.7467 | 3,474.3800 | 3.4744 | (7.268) | 0 | 0 | 0 |
| 2019/10/04 | 2033 | 07/11/2019 | | | Bond Future | 102.5731 | 102.5731 | 103.1654 | 103.1654 | 0.577 | 0.0000 | 0.0000 | 6,260 |
| 2019/10/04 | 2033 | 06/02/2020 | | | Bond Future | 104.4397 | 104.4397 | 105.0429 | 105.0429 | 0.578 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2033 | 07/05/2020 | | | Bond Future | 105.1865 | 105.1865 | 105.8008 | 105.8008 | 0.584 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2037 | 07/11/2019 | 9.97 | Call | Bond Future | 2,619.0000 | 2.6190 | 2,999.3700 | 2.9994 | 14.523 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/11/2019 | | | Bond Future | 9.6913 | 92.4947 | 9.6248 | 93.0073 | (0.686) | 0.0000 | 0.0000 | 68,098 |
| 2019/10/04 | 2037 | 07/11/2019 | 9.95 | Call | Bond Future | 2,508.1900 | 2.5082 | 2,881.1800 | 2.8812 | 14.871 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/11/2019 | 9.95 | Put | Bond Future | 555.6000 | 0.5556 | 415.9200 | 0.4159 | (25.140) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/11/2019 | 9.97 | Put | Bond Future | 518.1200 | 0.5181 | 385.8200 | 0.3858 | (25.535) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/11/2019 | 9.96 | Call | Bond Future | 2,563.3700 | 2.5634 | 2,940.0800 | 2.9401 | 14.696 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | 2037 | 07/11/2019 | 9.96 | Put | Bond Future | 536.5900 | 0.5366 | 400.6300 | 0.4006 | (25.338) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 06/02/2020 | 9.67 | Call | Bond Future | 2,117.8000 | 2.1178 | 2,361.4800 | 2.3615 | 11.506 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 06/02/2020 | 9.66 | Put | Bond Future | 2,850.2200 | 2.8502 | 2,569.3600 | 2.5694 | (9.854) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 06/02/2020 | | | Bond Future | 9.7610 | 89.8959 | 9.6923 | 90.4178 | (0.704) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2037 | 06/02/2020 | 9.68 | Call | Bond Future | 2,154.9200 | 2.1549 | 2,401.2000 | 2.4012 | 11.429 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 06/02/2020 | 9.68 | Put | Bond Future | 2,771.0400 | 2.7710 | 2,495.3900 | 2.4954 | (9.948) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 06/02/2020 | 9.67 | Put | Bond Future | 2,810.4100 | 2.8104 | 2,532.1600 | 2.5322 | (9.901) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 06/02/2020 | 9.66 | Call | Bond Future | 2,081.0200 | 2.0810 | 2,322.0900 | 2.3221 | 11.584 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/05/2020 | 9.60 | Put | Bond Future | 4,243.5200 | 4.2435 | 3,942.0300 | 3.9420 | (7.105) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/05/2020 | 9.59 | Call | Bond Future | 2,467.2300 | 2.4672 | 2,695.2700 | 2.6953 | 9.243 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/05/2020 | | | Bond Future | 9.8300 | 91.5466 | 9.7591 | 92.0781 | (0.721) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2037 | 07/05/2020 | 9.60 | Call | Bond Future | 2,501.9400 | 2.5019 | 2,731.9600 | 2.7320 | 9.194 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/05/2020 | 9.59 | Put | Bond Future | 4,285.6900 | 4.2857 | 3,982.2200 | 3.9822 | (7.081) | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/05/2020 | 9.61 | Call | Bond Future | 2,536.9100 | 2.5369 | 2,768.9100 | 2.7689 | 9.145 | 0 | 0 | 0 |
| 2019/10/04 | 2037 | 07/05/2020 | 9.61 | Put | Bond Future | 4,201.7000 | 4.2017 | 3,902.1900 | 3.9022 | (7.128) | 0 | 0 | 0 |
| 2019/10/04 | 2038 | 07/11/2019 | | | Bond Future | 120.6204 | 120.6204 | 120.6222 | 120.6222 | 0.001 | 0.0000 | 0.0000 | 21,883 |
| 2019/10/04 | 2038 | 06/02/2020 | | | Bond Future | 121.1572 | 121.1572 | 121.1591 | 121.1591 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2038 | 07/05/2020 | | | Bond Future | 123.4105 | 123.4105 | 123.4125 | 123.4125 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | 10.04 | Put | Bond Future | 673.3400 | 0.6733 | 527.9600 | 0.5280 | (21.591) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | 10.03 | Call | Bond Future | 2,343.1200 | 2.3431 | 2,659.2700 | 2.6593 | 13.493 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | 9.80 | Put | Bond Future | 1,444.5300 | 1.4445 | 1,196.6600 | 1.1967 | (17.159) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | 9.30 | Put | Bond Future | 4,599.5500 | 4.5995 | 4,168.3800 | 4.1684 | (9.374) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | | | Bond Future | 9.8267 | 95.3133 | 9.7703 | 95.7786 | (0.574) | 0.0000 | 0.0000 | 43,506 |
| 2019/10/04 | 2040 | 07/11/2019 | 10.04 | Call | Bond Future | 2,399.4400 | 2.3994 | 2,719.3600 | 2.7194 | 13.333 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | 10.03 | Put | Bond Future | 696.8200 | 0.6968 | 547.6700 | 0.5477 | (21.404) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | 9.80 | Call | Bond Future | 1,224.3400 | 1.2243 | 1,441.7700 | 1.4418 | 17.759 | 0 | 0 | 1,260 |
| 2019/10/04 | 2040 | 07/11/2019 | 9.30 | Call | Bond Future | 106.9500 | 0.1070 | 141.0800 | 0.1411 | 31.912 | 0 | 0 | 1,260 |
| 2019/10/04 | 2040 | 07/11/2019 | 10.05 | Call | Bond Future | 2,456.2900 | 2.4563 | 2,779.9300 | 2.7799 | 13.176 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/11/2019 | 10.05 | Put | Bond Future | 650.5100 | 0.6505 | 508.8500 | 0.5088 | (21.777) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.00 | Put | Bond Future | 7,997.9700 | 7.9980 | 7,569.1600 | 7.5692 | (5.361) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.76 | Call | Bond Future | 2,049.2500 | 2.0493 | 2,256.5000 | 2.2565 | 10.113 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | | | Bond Future | 9.8976 | 92.5146 | 9.8393 | 92.9884 | (0.588) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 8.40 | Put | Bond Future | 13,538.4200 | 13.5384 | 13,070.6400 | 13.0706 | (3.455) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 8.40 | Call | Bond Future | 24.6100 | 0.0246 | 30.5500 | 0.0306 | 24.137 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.74 | Call | Bond Future | 1,972.7200 | 1.9727 | 2,175.1100 | 2.1751 | 10.259 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.74 | Put | Bond Future | 3,263.7700 | 3.2638 | 2,992.4400 | 2.9924 | (8.313) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.00 | Call | Bond Future | 246.2200 | 0.2462 | 291.1300 | 0.2911 | 18.240 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.76 | Put | Bond Future | 3,174.8600 | 3.1749 | 2,908.3900 | 2.9084 | (8.393) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.75 | Call | Bond Future | 2,011.5500 | 2.0116 | 2,216.3700 | 2.2164 | 10.182 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 06/02/2020 | 9.75 | Put | Bond Future | 3,219.8200 | 3.2198 | 2,950.9200 | 2.9509 | (8.351) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/05/2020 | 9.75 | Put | Bond Future | 4,560.3000 | 4.5603 | 4,287.6500 | 4.2876 | (5.979) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/05/2020 | 9.74 | Call | Bond Future | 2,755.7100 | 2.7557 | 2,963.6900 | 2.9637 | 7.547 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/05/2020 | | | Bond Future | 9.9676 | 94.2134 | 9.9075 | 94.6958 | (0.603) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2040 | 07/05/2020 | 9.75 | Call | Bond Future | 2,793.4700 | 2.7935 | 3,003.2100 | 3.0032 | 7.508 | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/05/2020 | 9.74 | Put | Bond Future | 4,605.0200 | 4.6050 | 4,330.6100 | 4.3306 | (5.959) | 0 | 0 | 0 |
| 2019/10/04 | 2040 | 07/05/2020 | 9.73 | Call | Bond Future | 2,718.2000 | 2.7182 | 2,924.4200 | 2.9244 | 7.587 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | 2040 | 07/05/2020 | 9.73 | Put | Bond Future | 4,650.1100 | 4.6501 | 4,373.9400 | 4.3739 | (5.939) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.07 | Put | Bond Future | 769.4800 | 0.7695 | 621.3100 | 0.6213 | (19.256) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 9.74 | Put | Bond Future | 2,053.1400 | 2.0531 | 1,771.4400 | 1.7714 | (13.720) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.52 | Call | Bond Future | 5,192.3500 | 5.1924 | 5,582.2300 | 5.5822 | 7.509 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | | | Bond Future | 9.8860 | 92.0660 | 9.8347 | 92.4960 | (0.519) | 0.0000 | 0.0000 | 38,163 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.06 | Call | Bond Future | 2,228.0900 | 2.2281 | 2,506.2800 | 2.5063 | 12.486 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.06 | Put | Bond Future | 795.4500 | 0.7955 | 643.6600 | 0.6437 | (19.082) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.52 | Put | Bond Future | 151.3400 | 0.1513 | 111.2400 | 0.1112 | (26.497) | 0 | 0 | 328 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.07 | Call | Bond Future | 2,283.3100 | 2.2833 | 2,565.1200 | 2.5651 | 12.342 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 9.19 | Call | Bond Future | 34.5200 | 0.0345 | 45.4300 | 0.0454 | 31.605 | 0 | 0 | 328 |
| 2019/10/04 | 2044 | 07/11/2019 | 9.74 | Call | Bond Future | 820.3300 | 0.8203 | 968.6100 | 0.9686 | 18.076 | 0 | 0 | 328 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.05 | Call | Bond Future | 2,173.4600 | 2.1735 | 2,447.9800 | 2.4480 | 12.631 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 10.05 | Put | Bond Future | 822.1300 | 0.8221 | 666.6700 | 0.6667 | (18.909) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/11/2019 | 9.19 | Put | Bond Future | 6,172.7500 | 6.1727 | 5,753.6800 | 5.7537 | (6.789) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.74 | Call | Bond Future | 1,816.8300 | 1.8168 | 1,990.1200 | 1.9901 | 9.538 | 0 | 0 | 328 |
| 2019/10/04 | 2044 | 06/02/2020 | 10.78 | Put | Bond Future | 787.1700 | 0.7872 | 703.2300 | 0.7032 | (10.664) | 0 | 0 | 328 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.77 | Put | Bond Future | 3,472.1500 | 3.4721 | 3,214.3200 | 3.2143 | (7.426) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | | | Bond Future | 9.9549 | 89.3343 | 9.9020 | 89.7721 | (0.532) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.09 | Put | Bond Future | 7,914.4500 | 7.9145 | 7,521.9400 | 7.5219 | (4.959) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.09 | Call | Bond Future | 286.0100 | 0.2860 | 331.3000 | 0.3313 | 15.835 | 0 | 0 | 328 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.74 | Put | Bond Future | 3,616.9200 | 3.6169 | 3,352.4100 | 3.3524 | (7.313) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.77 | Call | Bond Future | 1,927.0000 | 1.9270 | 2,106.9700 | 2.1070 | 9.339 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 10.78 | Call | Bond Future | 7,174.5100 | 7.1745 | 7,528.3700 | 7.5284 | 4.932 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.78 | Call | Bond Future | 1,963.8100 | 1.9638 | 2,146.0000 | 2.1460 | 9.277 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.76 | Put | Bond Future | 3,520.3700 | 3.5204 | 3,260.3200 | 3.2603 | (7.387) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.78 | Put | Bond Future | 3,424.2400 | 3.4242 | 3,168.6300 | 3.1686 | (7.465) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/02/2020 | 9.76 | Call | Bond Future | 1,890.3700 | 1.8904 | 2,068.1200 | 2.0681 | 9.403 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.33 | Call | Bond Future | 1,214.0800 | 1.2141 | 1,325.9600 | 1.3260 | 9.215 | 0 | 0 | 100 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.98 | Call | Bond Future | 3,464.8400 | 3.4648 | 3,685.8200 | 3.6858 | 6.378 | 0 | 0 | 100 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.26 | Call | Bond Future | 1,045.5200 | 1.0455 | 1,146.1300 | 1.1461 | 9.623 | 0 | 0 | 556 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.81 | Call | Bond Future | 2,772.5900 | 2.7726 | 2,965.7000 | 2.9657 | 6.965 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.79 | Put | Bond Future | 4,625.2200 | 4.6252 | 4,369.1000 | 4.3691 | (5.537) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | | | Bond Future | 10.0228 | 90.9747 | 9.9683 | 91.4206 | (0.544) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.33 | Put | Bond Future | 7,165.0300 | 7.1650 | 6,831.0200 | 6.8310 | (4.662) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.81 | Put | Bond Future | 4,533.2200 | 4.5332 | 4,280.4400 | 4.2804 | (5.576) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.79 | Call | Bond Future | 2,696.1600 | 2.6962 | 2,885.9300 | 2.8859 | 7.039 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.98 | Put | Bond Future | 3,814.4700 | 3.8145 | 3,589.5600 | 3.5896 | (5.896) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 11.09 | Call | Bond Future | 9,219.0400 | 9.2190 | 9,574.0600 | 9.5741 | 3.851 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.26 | Put | Bond Future | 7,634.2100 | 7.6342 | 7,288.9300 | 7.2889 | (4.523) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.91 | Put | Bond Future | 4,097.2500 | 4.0973 | 3,861.0100 | 3.8610 | (5.766) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.80 | Put | Bond Future | 4,578.8800 | 4.5789 | 4,324.4300 | 4.3244 | (5.557) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 11.09 | Put | Bond Future | 1,197.9500 | 1.1980 | 1,107.0800 | 1.1071 | (7.585) | 0 | 0 | 100 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.91 | Call | Bond Future | 3,171.0800 | 3.1711 | 3,380.7300 | 3.3807 | 6.611 | 0 | 0 | 556 |
| 2019/10/04 | 2044 | 07/05/2020 | 11.02 | Call | Bond Future | 8,814.4300 | 8.8144 | 9,163.9500 | 9.1639 | 3.965 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 07/05/2020 | 11.02 | Put | Bond Future | 1,281.2100 | 1.2812 | 1,184.8400 | 1.1848 | (7.522) | 0 | 0 | 556 |
| 2019/10/04 | 2044 | 07/05/2020 | 9.80 | Call | Bond Future | 2,734.1000 | 2.7341 | 2,925.5400 | 2.9255 | 7.002 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.01 | Call | Bond Future | 1,285.3100 | 1.2853 | 1,382.8700 | 1.3829 | 7.590 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | 2044 | 06/08/2020 | 9.66 | Call | Bond Future | 2,998.1600 | 2.9982 | 3,177.1900 | 3.1772 | 5.971 | 0 | 0 | 140 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.88 | Call | Bond Future | 3,798.7700 | 3.7988 | 4,006.9800 | 4.0070 | 5.481 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | | | Bond Future | 10.0890 | 88.3005 | 10.0328 | 88.7547 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.86 | Call | Bond Future | 3,722.3800 | 3.7224 | 3,927.9700 | 3.9280 | 5.523 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.86 | Put | Bond Future | 5,595.9600 | 5.5960 | 5,347.3200 | 5.3473 | (4.443) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.01 | Put | Bond Future | 10,720.0100 | 10.7200 | 10,363.3400 | 10.3633 | (3.327) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.66 | Put | Bond Future | 6,562.2800 | 6.5623 | 6,287.0800 | 6.2871 | (4.194) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.88 | Put | Bond Future | 5,506.1300 | 5.5061 | 5,260.1100 | 5.2601 | (4.468) | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 10.93 | Call | Bond Future | 8,646.8500 | 8.6468 | 8,971.9200 | 8.9719 | 3.759 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 10.93 | Put | Bond Future | 2,297.3700 | 2.2974 | 2,168.2100 | 2.1682 | (5.622) | 0 | 0 | 140 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.87 | Call | Bond Future | 3,760.4800 | 3.7605 | 3,967.3800 | 3.9674 | 5.502 | 0 | 0 | 0 |
| 2019/10/04 | 2044 | 06/08/2020 | 9.87 | Put | Bond Future | 5,550.8900 | 5.5509 | 5,303.5600 | 5.3036 | (4.456) | 0 | 0 | 0 |
| 2019/10/04 | 2046 | 07/11/2019 | | | Bond Future | 111.9134 | 111.9134 | 111.7109 | 111.7109 | (0.181) | 0.0000 | 0.0000 | 17,994 |
| 2019/10/04 | 2046 | 06/02/2020 | | | Bond Future | 113.9501 | 113.9501 | 113.7440 | 113.7440 | (0.181) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2046 | 07/05/2020 | | | Bond Future | 114.3210 | 114.3210 | 114.1111 | 114.1111 | (0.184) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2050 | 07/11/2019 | | | Bond Future | 116.1392 | 116.1392 | 116.1410 | 116.1410 | 0.002 | 0.0000 | 0.0000 | 12,916 |
| 2019/10/04 | 2050 | 06/02/2020 | | | Bond Future | 116.4171 | 116.4171 | 116.4192 | 116.4192 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 2050 | 07/05/2020 | | | Bond Future | 118.5823 | 118.5823 | 118.5844 | 118.5844 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | AL37 | 07/11/2019 | | | Index Future | 666.5170 | 666.5170 | 668.2670 | 668.2670 | 0.263 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | AL37 | 06/02/2020 | | | Index Future | 678.4820 | 678.4820 | 680.2640 | 680.2640 | 0.263 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | AL37 | 07/05/2020 | | | Index Future | 690.9400 | 690.9400 | 692.7540 | 692.7540 | 0.263 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | AL7T | 07/11/2019 | | | Index Future | 776.0110 | 776.0110 | 779.0360 | 779.0360 | 0.390 | 0.0000 | 0.0000 | 120 |
| 2019/10/04 | AL7T | 06/02/2020 | | | Index Future | 789.9420 | 789.9420 | 793.0210 | 793.0210 | 0.390 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | AL7T | 07/05/2020 | | | Index Future | 804.4460 | 804.4460 | 807.5820 | 807.5820 | 0.390 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | ALBI | 07/11/2019 | | | Index Future | 695.7070 | 695.7070 | 698.7140 | 698.7140 | 0.432 | 0.0000 | 0.0000 | 214 |
| 2019/10/04 | ALBI | 06/02/2020 | | | Index Future | 708.1970 | 708.1970 | 711.2580 | 711.2580 | 0.432 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | ALBI | 07/05/2020 | | | Index Future | 721.2000 | 721.2000 | 724.3170 | 724.3170 | 0.432 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | 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 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | ES33 | 07/11/2019 | | | Bond Future | 10.8086 | | 77.6937 | 10.7415 | 78.0886 | (0.621) | 0.0000 | 0.0000 | 350 |
| 2019/10/04 | ES33 | 06/02/2020 | | | Bond Future | 10.9254 | | 79.0884 | 10.8559 | 79.4905 | (0.637) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | ES33 | 07/05/2020 | | | Bond Future | 11.0388 | | 76.7468 | 10.9666 | 77.1562 | (0.653) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | ES42 | 07/11/2019 | | | Bond Future | 11.1467 | | 78.7431 | 11.0898 | 79.1250 | (0.510) | 0.0000 | 0.0000 | 4,919 |
| 2019/10/04 | ES42 | 06/02/2020 | | | Bond Future | 11.2582 | | 80.1567 | 11.1993 | 80.5455 | (0.523) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | ES42 | 07/05/2020 | | | Bond Future | 11.3710 | | 77.3640 | 11.3099 | 77.7599 | (0.537) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | GOVI | 07/11/2019 | 672.90 | Call | GOVI | 157,010.0000 | | 15.7010 | 187,680.0000 | 18.7680 | 19.534 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/11/2019 | | | GOVI | 688.6010 | | 688.6010 | 691.6680 | 691.6680 | 0.445 | 0.0000 | 0.0000 | 1,243 |
| 2019/10/04 | GOVI | 07/11/2019 | 672.90 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/11/2019 | 672.91 | Call | GOVI | 156,910.0000 | | 15.6910 | 187,580.0000 | 18.7580 | 19.546 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/11/2019 | 672.92 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/11/2019 | 672.91 | Put | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/11/2019 | 672.92 | Call | GOVI | 156,810.0000 | | 15.6810 | 187,480.0000 | 18.7480 | 19.559 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 06/02/2020 | 703.14 | Call | GOVI | 0.0000 | | 0.0000 | 9,450.0000 | 0.9450 | 100.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 06/02/2020 | 703.15 | Put | GOVI | 21,870.0000 | | 2.1870 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 06/02/2020 | | | GOVI | 700.9630 | | 700.9630 | 704.0850 | 704.0850 | 0.445 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | GOVI | 06/02/2020 | 703.14 | Put | GOVI | 21,770.0000 | | 2.1770 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 06/02/2020 | 703.15 | Call | GOVI | 0.0000 | | 0.0000 | 9,350.0000 | 0.9350 | 100.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 06/02/2020 | 703.13 | Call | GOVI | 0.0000 | | 0.0000 | 9,550.0000 | 0.9550 | 100.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 06/02/2020 | 703.13 | Put | GOVI | 21,670.0000 | | 2.1670 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/05/2020 | 719.98 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/05/2020 | | | GOVI | 713.8330 | | 713.8330 | 717.0130 | 717.0130 | 0.445 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | GOVI | 07/05/2020 | 719.99 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/05/2020 | 720.00 | Put | GOVI | 61,670.0000 | | 6.1670 | 29,870.0000 | 2.9870 | (51.565) | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/05/2020 | 719.98 | Put | GOVI | 61,470.0000 | | 6.1470 | 29,670.0000 | 2.9670 | (51.733) | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/05/2020 | 719.99 | Put | GOVI | 61,570.0000 | | 6.1570 | 29,770.0000 | 2.9770 | (51.649) | 0 | 0 | 0 |
| 2019/10/04 | GOVI | 07/05/2020 | 720.00 | Call | GOVI | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IGOV | 07/11/2019 | | | Index Future | 262.3590 | | 262.3590 | 262.4300 | 262.4300 | 0.027 | 0.0000 | 0.0000 | 1,070 |
| 2019/10/04 | IGOV | 06/02/2020 | | | Index Future | 267.1330 | | 267.1330 | 267.2060 | 267.2060 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IGOV | 07/05/2020 | | | Index Future | 272.1010 | | 272.1010 | 272.1750 | 272.1750 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.7000 | | 102.7000 | 102.7000 | 102.7000 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.5700 | 98.5700 | 98.5600 | 98.5600 | (0.010) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS02 | 22/06/2020 | | | Interest Rate Swap | 101.9800 | 101.9800 | 101.9600 | 101.9600 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7700 | 98.7700 | 98.7500 | 98.7500 | (0.020) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.3700 | 95.3700 | 95.3300 | 95.3300 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.3400 | 94.3400 | 94.2800 | 94.2800 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.2600 | 93.2600 | 93.1800 | 93.1800 | (0.086) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.1500 | 93.1500 | 93.0500 | 93.0500 | (0.107) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.1000 | 95.1000 | 94.9900 | 94.9900 | (0.116) | 0.0000 | 0.0000 | 51 |
| 2019/10/04 | IS05 | 15/03/2022 | | | Interest Rate Swap | 95.0100 | 95.0100 | 94.8900 | 94.8900 | (0.126) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 21/06/2022 | | | Interest Rate Swap | 95.9400 | 95.9400 | 95.8100 | 95.8100 | (0.136) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.6600 | 99.6600 | 99.5100 | 99.5100 | (0.151) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 20/12/2022 | | | Interest Rate Swap | 100.7000 | 100.7000 | 100.5300 | 100.5300 | (0.169) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 22/03/2023 | | | Interest Rate Swap | 93.7800 | 93.7800 | 93.5800 | 93.5800 | (0.213) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 20/06/2023 | | | Interest Rate Swap | 99.6900 | 99.6900 | 99.4700 | 99.4700 | (0.221) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.9400 | 94.9400 | 94.7000 | 94.7000 | (0.253) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 17/12/2025 | | | Interest Rate Swap | 90.1700 | 90.1700 | 89.7900 | 89.7900 | (0.421) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 16/03/2026 | | | Interest Rate Swap | 86.9800 | 86.9800 | 86.5900 | 86.5900 | (0.448) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 15/06/2026 | | | Interest Rate Swap | 85.5800 | 85.5800 | 85.1800 | 85.1800 | (0.467) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 21/09/2026 | | | Interest Rate Swap | 87.6900 | 87.6900 | 87.2900 | 87.2900 | (0.456) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 21/12/2026 | | | Interest Rate Swap | 91.5100 | 91.5100 | 91.1000 | 91.1000 | (0.448) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 15/03/2027 | | | Interest Rate Swap | 89.9800 | 89.9800 | 89.5500 | 89.5500 | (0.478) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 21/06/2027 | | | Interest Rate Swap | 92.0400 | 92.0400 | 91.6000 | 91.6000 | (0.478) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 20/09/2027 | | | Interest Rate Swap | 97.5700 | 97.5700 | 97.1200 | 97.1200 | (0.461) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 20/12/2027 | | | Interest Rate Swap | 97.9000 | 97.9000 | 97.4400 | 97.4400 | (0.470) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 22/03/2028 | | | Interest Rate Swap | 91.2000 | 91.2000 | 90.7300 | 90.7300 | (0.515) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 20/06/2028 | | | Interest Rate Swap | 98.5600 | 98.5600 | 98.1000 | 98.1000 | (0.467) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | IS10 | 19/09/2028 | | | Interest Rate Swap | 91.9200 | 91.9200 | 91.4300 | 91.4300 | (0.533) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R023 | 07/11/2019 | 7.98 | Call | Bond Future | 1,787.2800 | 1.7873 | 2,036.6900 | 2.0367 | 13.955 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/11/2019 | | | Bond Future | 7.3618 | 102.6648 | 7.2738 | 102.9206 | (1.195) | 0.0000 | 0.0000 | 54,498 |
| 2019/10/04 | R023 | 07/11/2019 | 7.99 | Call | Bond Future | 1,815.1400 | 1.8151 | 2,064.8400 | 2.0648 | 13.757 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/11/2019 | 7.98 | Put | Bond Future | 11.4700 | 0.0115 | 5.0800 | 0.0051 | (55.711) | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/11/2019 | 7.99 | Put | Bond Future | 10.9300 | 0.0109 | 4.8300 | 0.0048 | (55.810) | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/11/2019 | 8.00 | Call | Bond Future | 1,843.0400 | 1.8430 | 2,093.0100 | 2.0930 | 13.563 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/11/2019 | 8.00 | Put | Bond Future | 10.4300 | 0.0104 | 4.6000 | 0.0046 | (55.896) | 0 | 0 | 0 |
| 2019/10/04 | R023 | 06/02/2020 | 7.54 | Call | Bond Future | 859.3600 | 0.8594 | 1,025.6900 | 1.0257 | 19.355 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 06/02/2020 | | | Bond Future | 7.3765 | 104.5079 | 7.2803 | 104.7683 | (1.304) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R023 | 06/02/2020 | 7.52 | Call | Bond Future | 823.1300 | 0.8231 | 986.2400 | 0.9862 | 19.816 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 06/02/2020 | 7.52 | Put | Bond Future | 436.2600 | 0.4363 | 338.9400 | 0.3389 | (22.308) | 0 | 0 | 0 |
| 2019/10/04 | R023 | 06/02/2020 | 7.54 | Put | Bond Future | 418.7100 | 0.4187 | 324.6100 | 0.3246 | (22.474) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | R023 | 06/02/2020 | 7.53 | Call | Bond Future | 841.1600 | 0.8412 | 1,005.8900 | 1.0059 | 19.584 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 06/02/2020 | 7.53 | Put | Bond Future | 427.4000 | 0.4274 | 331.7000 | 0.3317 | (22.391) | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/05/2020 | 6.91 | Put | Bond Future | 1,403.4000 | 1.4034 | 1,211.0900 | 1.2111 | (13.703) | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/05/2020 | | | Bond Future | 7.3640 | 102.4940 | 7.2584 | 102.7592 | (1.435) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R023 | 07/05/2020 | 6.90 | Call | Bond Future | 248.7000 | 0.2487 | 320.0400 | 0.3200 | 28.685 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/05/2020 | 6.90 | Put | Bond Future | 1,420.0500 | 1.4200 | 1,226.1900 | 1.2262 | (13.652) | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/05/2020 | 6.91 | Call | Bond Future | 257.4800 | 0.2575 | 330.3700 | 0.3304 | 28.309 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/05/2020 | 6.89 | Call | Bond Future | 240.3500 | 0.2404 | 310.1700 | 0.3102 | 29.049 | 0 | 0 | 0 |
| 2019/10/04 | R023 | 07/05/2020 | 6.89 | Put | Bond Future | 1,437.1200 | 1.4371 | 1,241.7400 | 1.2417 | (13.595) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 9.88 | Call | Bond Future | 2,764.8000 | 2.7648 | 3,159.1200 | 3.1591 | 14.262 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 9.89 | Call | Bond Future | 2,822.6200 | 2.8226 | 3,220.3400 | 3.2203 | 14.090 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 9.87 | Put | Bond Future | 443.4800 | 0.4435 | 324.1900 | 0.3242 | (26.899) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 10.21 | Put | Bond Future | 118.2200 | 0.1182 | 78.9900 | 0.0790 | (33.184) | 0 | 0 | 3,500 |
| 2019/10/04 | R035 | 07/11/2019 | | | Bond Future | 9.5680 | 96.2558 | 9.5014 | 96.7659 | (0.696) | 0.0000 | 0.0000 | 97,686 |
| 2019/10/04 | R035 | 07/11/2019 | 9.89 | Put | Bond Future | 411.7000 | 0.4117 | 299.2700 | 0.2993 | (27.309) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 9.87 | Call | Bond Future | 2,707.3200 | 2.7073 | 3,098.1800 | 3.0982 | 14.437 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 8.92 | Put | Bond Future | 5,182.2600 | 5.1823 | 4,691.6400 | 4.6916 | (9.467) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 8.92 | Call | Bond Future | 43.3000 | 0.0433 | 62.8300 | 0.0628 | 45.104 | 0 | 0 | 3,500 |
| 2019/10/04 | R035 | 07/11/2019 | 9.52 | Put | Bond Future | 1,409.9700 | 1.4100 | 1,133.1200 | 1.1331 | (19.635) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 9.52 | Call | Bond Future | 1,042.9300 | 1.0429 | 1,276.2300 | 1.2762 | 22.370 | 0 | 0 | 3,500 |
| 2019/10/04 | R035 | 07/11/2019 | 9.88 | Put | Bond Future | 427.3800 | 0.4274 | 311.5500 | 0.3116 | (27.102) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/11/2019 | 10.21 | Call | Bond Future | 4,836.1700 | 4.8362 | 5,307.0900 | 5.3071 | 9.737 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/02/2020 | 9.60 | Call | Bond Future | 2,219.3800 | 2.2194 | 2,473.9100 | 2.4739 | 11.469 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/02/2020 | 9.61 | Put | Bond Future | 2,500.4600 | 2.5005 | 2,238.1300 | 2.2381 | (10.491) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/02/2020 | | | Bond Future | 9.6423 | 97.9837 | 9.5734 | 98.5032 | (0.715) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R035 | 06/02/2020 | 9.60 | Put | Bond Future | 2,537.5100 | 2.5375 | 2,272.5600 | 2.2726 | (10.441) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/02/2020 | 9.61 | Call | Bond Future | 2,257.7500 | 2.2578 | 2,514.9000 | 2.5149 | 11.390 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/02/2020 | 9.59 | Call | Bond Future | 2,181.1200 | 2.1811 | 2,433.0200 | 2.4330 | 11.549 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/02/2020 | 9.59 | Put | Bond Future | 2,574.7600 | 2.5748 | 2,307.1800 | 2.3072 | (10.392) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.75 | Call | Bond Future | 3,503.8400 | 3.5038 | 3,784.3000 | 3.7843 | 8.004 | 0 | 0 | 5,000 |
| 2019/10/04 | R035 | 07/05/2020 | 10.75 | Put | Bond Future | 1,142.8800 | 1.1429 | 1,034.1700 | 1.0342 | (9.512) | 0 | 0 | 5,000 |
| 2019/10/04 | R035 | 07/05/2020 | 9.48 | Put | Bond Future | 4,215.8000 | 4.2158 | 3,916.0100 | 3.9160 | (7.111) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.47 | Call | Bond Future | 2,471.3400 | 2.4713 | 2,698.5600 | 2.6986 | 9.194 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | | | Bond Future | 9.7080 | 95.2792 | 9.6368 | 95.8081 | (0.733) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.11 | Put | Bond Future | 5,972.4400 | 5.9724 | 5,599.8500 | 5.5999 | (6.238) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.11 | Call | Bond Future | 1,389.7000 | 1.3897 | 1,546.0700 | 1.5461 | 11.252 | 0 | 0 | 5,000 |
| 2019/10/04 | R035 | 07/05/2020 | 9.75 | Put | Bond Future | 3,193.4100 | 3.1934 | 2,944.9100 | 2.9449 | (7.782) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 10.75 | Call | Bond Future | 8,413.6600 | 8.4137 | 8,833.9100 | 8.8339 | 4.995 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.48 | Call | Bond Future | 2,506.0500 | 2.5060 | 2,735.2200 | 2.7352 | 9.145 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.47 | Put | Bond Future | 4,257.1300 | 4.2571 | 3,955.3900 | 3.9554 | (7.088) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.49 | Call | Bond Future | 2,540.7100 | 2.5407 | 2,771.8300 | 2.7718 | 9.097 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 07/05/2020 | 9.49 | Put | Bond Future | 4,174.5100 | 4.1745 | 3,876.6700 | 3.8767 | (7.135) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | 9.00 | Put | Bond Future | 8,024.8400 | 8.0248 | 7,657.0900 | 7.6571 | (4.583) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | 9.92 | Put | Bond Future | 4,139.5300 | 4.1395 | 3,900.2300 | 3.9002 | (5.781) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | | | Bond Future | 9.7702 | 97.0709 | 9.6967 | 97.6098 | (0.753) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | 9.00 | Call | Bond Future | 2,150.6200 | 2.1506 | 2,321.7500 | 2.3218 | 7.957 | 0 | 0 | 24,761 |
| 2019/10/04 | R035 | 06/08/2020 | 9.92 | Call | Bond Future | 5,223.1400 | 5.2231 | 5,522.7200 | 5.5227 | 5.736 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | R035 | 06/08/2020 | 9.93 | Call | Bond Future | 5,263.1500 | 5.2632 | 5,564.0400 | 5.5640 | 5.717 | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | 9.91 | Put | Bond Future | 4,171.4100 | 4.1714 | 3,930.8200 | 3.9308 | (5.768) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | 8.75 | Put | Bond Future | 9,533.8900 | 9.5339 | 9,134.4200 | 9.1344 | (4.190) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | 8.75 | Call | Bond Future | 1,638.4000 | 1.6384 | 1,777.8100 | 1.7778 | 8.509 | 0 | 0 | 3,000 |
| 2019/10/04 | R035 | 06/08/2020 | 9.93 | Put | Bond Future | 4,107.8500 | 4.1079 | 3,869.8600 | 3.8699 | (5.794) | 0 | 0 | 0 |
| 2019/10/04 | R035 | 06/08/2020 | 9.91 | Call | Bond Future | 5,183.2500 | 5.1833 | 5,481.5400 | 5.4815 | 5.755 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.94 | Call | Bond Future | 3,811.8300 | 3.8118 | 4,174.1200 | 4.1741 | 9.504 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.23 | Call | Bond Future | 736.2700 | 0.7363 | 915.8400 | 0.9158 | 24.389 | 0 | 0 | 4,955 |
| 2019/10/04 | R186 | 07/11/2019 | 8.20 | Call | Bond Future | 657.7000 | 0.6577 | 824.7600 | 0.8248 | 25.401 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | | | Bond Future | 8.2640 | 115.9522 | 8.1973 | 116.3330 | (0.808) | 0.0000 | 0.0000 | 127,184 |
| 2019/10/04 | R186 | 07/11/2019 | 8.94 | Put | Bond Future | 48.5400 | 0.0485 | 30.0600 | 0.0301 | (38.072) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.25 | Put | Bond Future | 871.6700 | 0.8717 | 678.8200 | 0.6788 | (22.124) | 0 | 0 | 3,750 |
| 2019/10/04 | R186 | 07/11/2019 | 8.25 | Call | Bond Future | 791.7300 | 0.7917 | 979.6500 | 0.9797 | 23.735 | 0 | 0 | 3,750 |
| 2019/10/04 | R186 | 07/11/2019 | 8.73 | Call | Bond Future | 2,742.1200 | 2.7421 | 3,078.9900 | 3.0790 | 12.285 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.73 | Put | Bond Future | 130.2700 | 0.1303 | 86.3700 | 0.0864 | (33.699) | 0 | 0 | 4,955 |
| 2019/10/04 | R186 | 07/11/2019 | 8.95 | Call | Bond Future | 3,863.9500 | 3.8639 | 4,227.0300 | 4.2270 | 9.397 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.96 | Put | Bond Future | 44.0100 | 0.0440 | 27.0800 | 0.0271 | (38.469) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.23 | Put | Bond Future | 930.2100 | 0.9302 | 729.0100 | 0.7290 | (21.630) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.20 | Put | Bond Future | 1,022.9200 | 1.0229 | 809.2100 | 0.8092 | (20.892) | 0 | 0 | 7,500 |
| 2019/10/04 | R186 | 07/11/2019 | 8.95 | Put | Bond Future | 46.2300 | 0.0462 | 28.5400 | 0.0285 | (38.265) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/11/2019 | 8.96 | Call | Bond Future | 3,916.1400 | 3.9161 | 4,279.9800 | 4.2800 | 9.291 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 8.11 | Put | Bond Future | 2,172.2700 | 2.1723 | 1,938.1400 | 1.9381 | (10.778) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 8.50 | Call | Bond Future | 2,151.3300 | 2.1513 | 2,388.4700 | 2.3885 | 11.023 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 8.57 | Call | Bond Future | 2,396.6500 | 2.3966 | 2,647.4400 | 2.6474 | 10.464 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | | | Bond Future | 8.3129 | 112.7299 | 8.2427 | 113.1176 | (0.844) | 0.0000 | 0.0000 | 5,040 |
| 2019/10/04 | R186 | 06/02/2020 | 8.11 | Call | Bond Future | 1,046.2200 | 1.0462 | 1,199.7300 | 1.1997 | 14.673 | 0 | 0 | 1,007 |
| 2019/10/04 | R186 | 06/02/2020 | 8.55 | Call | Bond Future | 2,325.2500 | 2.3253 | 2,572.2100 | 2.5722 | 10.621 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 8.55 | Put | Bond Future | 1,027.5200 | 1.0275 | 886.8400 | 0.8868 | (13.691) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 9.00 | Put | Bond Future | 435.6000 | 0.4356 | 364.7900 | 0.3648 | (16.256) | 0 | 0 | 1,007 |
| 2019/10/04 | R186 | 06/02/2020 | 8.50 | Put | Bond Future | 1,125.6400 | 1.1256 | 975.1400 | 0.9751 | (13.370) | 0 | 0 | 1,007 |
| 2019/10/04 | R186 | 06/02/2020 | 8.57 | Put | Bond Future | 990.3500 | 0.9903 | 853.5000 | 0.8535 | (13.818) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 9.00 | Call | Bond Future | 4,143.3000 | 4.1433 | 4,460.1300 | 4.4601 | 7.647 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 8.56 | Call | Bond Future | 2,360.8300 | 2.3608 | 2,609.7100 | 2.6097 | 10.542 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 06/02/2020 | 8.56 | Put | Bond Future | 1,008.8000 | 1.0088 | 870.0400 | 0.8700 | (13.755) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 8.28 | Put | Bond Future | 2,307.4800 | 2.3075 | 2,102.4300 | 2.1024 | (8.886) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 8.93 | Call | Bond Future | 4,074.2000 | 4.0742 | 4,354.9200 | 4.3549 | 6.890 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 8.09 | Put | Bond Future | 2,846.8400 | 2.8468 | 2,610.6100 | 2.6106 | (8.298) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | | | Bond Future | 8.3571 | 114.7999 | 8.2833 | 115.1946 | (0.883) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 8.08 | Call | Bond Future | 1,386.0500 | 1.3860 | 1,542.9100 | 1.5429 | 11.317 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 8.08 | Put | Bond Future | 2,877.8100 | 2.8778 | 2,639.9300 | 2.6399 | (8.266) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 8.28 | Call | Bond Future | 1,895.0500 | 1.8950 | 2,084.7400 | 2.0847 | 10.010 | 0 | 0 | 6,000 |
| 2019/10/04 | R186 | 07/05/2020 | 8.93 | Put | Bond Future | 1,069.1500 | 1.0692 | 955.1300 | 0.9551 | (10.665) | 0 | 0 | 6,000 |
| 2019/10/04 | R186 | 07/05/2020 | 8.09 | Call | Bond Future | 1,409.3700 | 1.4094 | 1,567.8800 | 1.5679 | 11.247 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 7.60 | Put | Bond Future | 4,665.3300 | 4.6653 | 4,351.8300 | 4.3518 | (6.720) | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 7.60 | Call | Bond Future | 528.1800 | 0.5282 | 609.4200 | 0.6094 | 15.381 | 0 | 0 | 6,000 |
| 2019/10/04 | R186 | 07/05/2020 | 8.07 | Call | Bond Future | 1,362.9600 | 1.3630 | 1,518.1600 | 1.5182 | 11.387 | 0 | 0 | 0 |
| 2019/10/04 | R186 | 07/05/2020 | 8.07 | Put | Bond Future | 2,909.0300 | 2.9090 | 2,669.4900 | 2.6695 | (8.234) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | R197 | 07/11/2019 | | | Bond Future | 308.6125 | 308.6125 | 308.6113 | 308.6113 | 0.000 | 0.0000 | 0.0000 | 2,507 |
| 2019/10/04 | R197 | 06/02/2020 | | | Bond Future | 306.5741 | 306.5741 | 306.5730 | 306.5730 | 0.000 | 0.0000 | 0.0000 | 40 |
| 2019/10/04 | R197 | 07/05/2020 | | | Bond Future | 312.2758 | 312.2758 | 312.2746 | 312.2746 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R202 | 07/11/2019 | | | Bond Future | 233.3222 | 233.3222 | 233.1975 | 233.1975 | (0.053) | 0.0000 | 0.0000 | 9,010 |
| 2019/10/04 | R202 | 06/02/2020 | | | Bond Future | 233.5026 | 233.5026 | 233.3757 | 233.3757 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R202 | 07/05/2020 | | | Bond Future | 237.8453 | 237.8453 | 237.7160 | 237.7160 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R207 | 07/11/2019 | 2.08 | Put | Bond Future | 833.9400 | 0.8339 | 834.7300 | 0.8347 | 0.095 | 0 | 0 | 0 |
| 2019/10/04 | R207 | 07/11/2019 | | | Bond Future | 6.7408 | 102.4145 | 6.7453 | 102.4137 | 0.067 | 0.0000 | 0.0000 | 3,123 |
| 2019/10/04 | R207 | 07/11/2019 | 2.07 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | R207 | 07/11/2019 | 2.07 | Put | Bond Future | 835.7400 | 0.8357 | 836.5300 | 0.8365 | 0.095 | 0 | 0 | 0 |
| 2019/10/04 | R207 | 07/11/2019 | 2.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | R207 | 07/11/2019 | 2.06 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/10/04 | R207 | 07/11/2019 | 2.06 | Put | Bond Future | 837.5500 | 0.8375 | 838.3400 | 0.8383 | 0.094 | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/11/2019 | 6.83 | Call | Bond Future | 324.3400 | 0.3243 | 322.2600 | 0.3223 | (0.641) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/11/2019 | 6.82 | Put | Bond Future | 16.4500 | 0.0165 | 15.8700 | 0.0159 | (3.526) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/11/2019 | | | Bond Future | 6.5924 | 100.9883 | 6.5936 | 100.9867 | 0.018 | 0.0000 | 0.0000 | 11,057 |
| 2019/10/04 | R208 | 07/11/2019 | 6.84 | Call | Bond Future | 336.0200 | 0.3360 | 333.9700 | 0.3340 | (0.610) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/11/2019 | 6.84 | Put | Bond Future | 13.8100 | 0.0138 | 13.2800 | 0.0133 | (3.838) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/11/2019 | 6.83 | Put | Bond Future | 15.1100 | 0.0151 | 14.5500 | 0.0146 | (3.706) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/11/2019 | 6.82 | Call | Bond Future | 312.6900 | 0.3127 | 310.5900 | 0.3106 | (0.672) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 06/02/2020 | 6.13 | Put | Bond Future | 345.5200 | 0.3455 | 346.6000 | 0.3466 | 0.313 | 0 | 0 | 0 |
| 2019/10/04 | R208 | 06/02/2020 | 6.12 | Call | Bond Future | 14.9000 | 0.0149 | 14.5300 | 0.0145 | (2.483) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 06/02/2020 | | | Bond Future | 6.4339 | 102.8012 | 6.4353 | 102.7997 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R208 | 06/02/2020 | 6.13 | Call | Bond Future | 16.1500 | 0.0162 | 15.7500 | 0.0157 | (2.477) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 06/02/2020 | 6.12 | Put | Bond Future | 355.1400 | 0.3551 | 356.2500 | 0.3563 | 0.313 | 0 | 0 | 0 |
| 2019/10/04 | R208 | 06/02/2020 | 6.14 | Call | Bond Future | 17.3400 | 0.0173 | 16.9300 | 0.0169 | (2.364) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 06/02/2020 | 6.14 | Put | Bond Future | 335.8500 | 0.3359 | 336.9200 | 0.3369 | 0.319 | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/05/2020 | 4.81 | Call | Bond Future | 0.1300 | 0.0001 | 0.1200 | 0.0001 | (7.692) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/05/2020 | 4.80 | Put | Bond Future | 1,152.9900 | 1.1530 | 1,154.5200 | 1.1545 | 0.133 | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/05/2020 | | | Bond Future | 6.1380 | 101.2852 | 6.1398 | 101.2836 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R208 | 07/05/2020 | 4.82 | Call | Bond Future | 0.1400 | 0.0001 | 0.1300 | 0.0001 | (7.143) | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/05/2020 | 4.82 | Put | Bond Future | 1,135.6200 | 1.1356 | 1,137.1500 | 1.1372 | 0.135 | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/05/2020 | 4.81 | Put | Bond Future | 1,144.3000 | 1.1443 | 1,145.8300 | 1.1458 | 0.134 | 0 | 0 | 0 |
| 2019/10/04 | R208 | 07/05/2020 | 4.80 | Call | Bond Future | 0.1200 | 0.0001 | 0.1100 | 0.0001 | (8.333) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.82 | Call | Bond Future | 2,178.8700 | 2.1789 | 2,502.4500 | 2.5025 | 14.851 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.33 | Call | Bond Future | 468.3400 | 0.4683 | 595.8800 | 0.5959 | 27.232 | 0 | 0 | 8,000 |
| 2019/10/04 | R209 | 07/11/2019 | 9.77 | Put | Bond Future | 519.5600 | 0.5196 | 390.5300 | 0.3905 | (24.834) | 0 | 0 | 8,000 |
| 2019/10/04 | R209 | 07/11/2019 | | | Bond Future | 9.5487 | 73.6696 | 9.4823 | 74.1057 | (0.695) | 0.0000 | 0.0000 | 96,982 |
| 2019/10/04 | R209 | 07/11/2019 | 9.80 | Call | Bond Future | 2,084.6900 | 2.0847 | 2,401.8400 | 2.4018 | 15.213 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.80 | Put | Bond Future | 467.4900 | 0.4675 | 348.5200 | 0.3485 | (25.449) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.50 | Put | Bond Future | 1,228.0400 | 1.2280 | 991.1900 | 0.9912 | (19.287) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.50 | Call | Bond Future | 908.4300 | 0.9084 | 1,107.7000 | 1.1077 | 21.936 | 0 | 0 | 5,000 |
| 2019/10/04 | R209 | 07/11/2019 | 8.92 | Put | Bond Future | 4,335.8200 | 4.3358 | 3,920.6800 | 3.9207 | (9.575) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | R209 | 07/11/2019 | 8.92 | Call | Bond Future | 50.5700 | 0.0506 | 71.5500 | 0.0716 | 41.487 | 0 | 0 | 8,000 |
| 2019/10/04 | R209 | 07/11/2019 | 9.82 | Put | Bond Future | 435.2100 | 0.4352 | 322.6700 | 0.3227 | (25.859) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.33 | Put | Bond Future | 1,919.3900 | 1.9194 | 1,610.8100 | 1.6108 | (16.077) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.77 | Call | Bond Future | 1,946.4400 | 1.9464 | 2,253.5300 | 2.2535 | 15.777 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.81 | Call | Bond Future | 2,131.6200 | 2.1316 | 2,452.0100 | 2.4520 | 15.030 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/11/2019 | 9.81 | Put | Bond Future | 451.1500 | 0.4512 | 335.4200 | 0.3354 | (25.652) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 06/02/2020 | 9.52 | Put | Bond Future | 2,382.8400 | 2.3828 | 2,146.0400 | 2.1460 | (9.938) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 06/02/2020 | | | Bond Future | 9.6113 | 74.9921 | 9.5429 | 75.4361 | (0.712) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R209 | 06/02/2020 | 9.51 | Call | Bond Future | 1,758.2600 | 1.7583 | 1,963.2600 | 1.9633 | 11.659 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 06/02/2020 | 9.51 | Put | Bond Future | 2,417.1300 | 2.4171 | 2,178.1000 | 2.1781 | (9.889) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 06/02/2020 | 9.52 | Call | Bond Future | 1,789.4000 | 1.7894 | 1,996.6300 | 1.9966 | 11.581 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 06/02/2020 | 9.50 | Call | Bond Future | 1,727.4100 | 1.7274 | 1,930.1700 | 1.9302 | 11.738 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 06/02/2020 | 9.50 | Put | Bond Future | 2,451.8000 | 2.4518 | 2,210.5300 | 2.2105 | (9.841) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/05/2020 | 9.47 | Call | Bond Future | 2,265.6200 | 2.2656 | 2,466.9500 | 2.4669 | 8.886 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/05/2020 | | | Bond Future | 9.6716 | 73.2176 | 9.6011 | 73.6698 | (0.729) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R209 | 07/05/2020 | 9.45 | Call | Bond Future | 2,205.0400 | 2.2050 | 2,403.0600 | 2.4031 | 8.980 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/05/2020 | 9.45 | Put | Bond Future | 3,640.5000 | 3.6405 | 3,386.3800 | 3.3864 | (6.980) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/05/2020 | 9.47 | Put | Bond Future | 3,569.8400 | 3.5698 | 3,319.0300 | 3.3190 | (7.026) | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/05/2020 | 9.46 | Call | Bond Future | 2,235.1200 | 2.2351 | 2,434.7900 | 2.4348 | 8.933 | 0 | 0 | 0 |
| 2019/10/04 | R209 | 07/05/2020 | 9.46 | Put | Bond Future | 3,604.9200 | 3.6049 | 3,352.4500 | 3.3525 | (7.003) | 0 | 0 | 0 |
| 2019/10/04 | R210 | 07/11/2019 | | | Bond Future | 188.8431 | 188.8431 | 189.2703 | 189.2703 | 0.226 | 0.0000 | 0.0000 | 2,132 |
| 2019/10/04 | R210 | 06/02/2020 | | | Bond Future | 192.2796 | 192.2796 | 192.7149 | 192.7149 | 0.226 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R210 | 07/05/2020 | | | Bond Future | 193.2055 | 193.2055 | 193.6488 | 193.6488 | 0.229 | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R212 | 07/11/2019 | | | Bond Future | 162.4111 | 162.4111 | 162.4100 | 162.4100 | (0.001) | 0.0000 | 0.0000 | 7,384 |
| 2019/10/04 | R212 | 06/02/2020 | | | Bond Future | 163.1207 | 163.1207 | 163.1198 | 163.1198 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R212 | 07/05/2020 | | | Bond Future | 166.1545 | 166.1545 | 166.1535 | 166.1535 | (0.001) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R213 | 07/11/2019 | 9.59 | Put | Bond Future | 200.7300 | 0.2007 | 139.9400 | 0.1399 | (30.284) | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/11/2019 | 9.58 | Call | Bond Future | 2,867.5300 | 2.8675 | 3,221.9600 | 3.2220 | 12.360 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/11/2019 | | | Bond Future | 9.1453 | 86.4756 | 9.0788 | 86.8929 | (0.728) | 0.0000 | 0.0000 | 23,319 |
| 2019/10/04 | R213 | 07/11/2019 | 9.59 | Call | Bond Future | 2,919.2900 | 2.9193 | 3,275.7800 | 3.2758 | 12.212 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/11/2019 | 9.58 | Put | Bond Future | 208.8300 | 0.2088 | 145.9800 | 0.1460 | (30.096) | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/11/2019 | 9.60 | Call | Bond Future | 2,971.2700 | 2.9713 | 3,329.7500 | 3.3298 | 12.065 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/11/2019 | 9.60 | Put | Bond Future | 192.9200 | 0.1929 | 134.1200 | 0.1341 | (30.479) | 0 | 0 | 0 |
| 2019/10/04 | R213 | 06/02/2020 | 9.27 | Call | Bond Future | 2,123.0200 | 2.1230 | 2,352.0200 | 2.3520 | 10.787 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 06/02/2020 | 9.26 | Put | Bond Future | 1,798.4600 | 1.7985 | 1,600.5100 | 1.6005 | (11.007) | 0 | 0 | 0 |
| 2019/10/04 | R213 | 06/02/2020 | | | Bond Future | 9.2125 | 88.0280 | 9.1435 | 88.4528 | (0.749) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R213 | 06/02/2020 | 9.28 | Call | Bond Future | 2,157.2100 | 2.1572 | 2,388.3100 | 2.3883 | 10.713 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 06/02/2020 | 9.28 | Put | Bond Future | 1,744.3100 | 1.7443 | 1,550.5700 | 1.5506 | (11.107) | 0 | 0 | 0 |
| 2019/10/04 | R213 | 06/02/2020 | 9.27 | Put | Bond Future | 1,771.1200 | 1.7711 | 1,575.2800 | 1.5753 | (11.057) | 0 | 0 | 0 |
| 2019/10/04 | R213 | 06/02/2020 | 9.26 | Call | Bond Future | 2,089.3000 | 2.0893 | 2,316.1900 | 2.3162 | 10.860 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/05/2020 | 9.01 | Put | Bond Future | 3,412.2900 | 3.4123 | 3,159.3800 | 3.1594 | (7.412) | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/05/2020 | 9.00 | Call | Bond Future | 1,792.0900 | 1.7921 | 1,970.1200 | 1.9701 | 9.934 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/05/2020 | | | Bond Future | 9.2707 | 86.0921 | 9.1993 | 86.5247 | (0.770) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R213 | 07/05/2020 | 9.01 | Call | Bond Future | 1,819.2900 | 1.8193 | 1,998.9900 | 1.9990 | 9.877 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/05/2020 | 9.00 | Put | Bond Future | 3,446.9800 | 3.4470 | 3,192.4000 | 3.1924 | (7.386) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | R213 | 07/05/2020 | 9.02 | Call | Bond Future | 1,846.7000 | 1.8467 | 2,028.0900 | 2.0281 | 9.822 | 0 | 0 | 0 |
| 2019/10/04 | R213 | 07/05/2020 | 9.02 | Put | Bond Future | 3,377.8700 | 3.3779 | 3,126.6500 | 3.1267 | (7.437) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/11/2019 | 10.02 | Put | Bond Future | 566.9300 | 0.5669 | 447.0100 | 0.4470 | (21.153) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/11/2019 | | | Bond Future | 9.8009 | 72.0014 | 9.7445 | 72.3850 | (0.575) | 0.0000 | 0.0000 | 16,236 |
| 2019/10/04 | R214 | 07/11/2019 | 10.01 | Call | Bond Future | 1,981.7000 | 1.9817 | 2,242.3200 | 2.2423 | 13.151 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/11/2019 | 10.01 | Put | Bond Future | 586.3000 | 0.5863 | 463.3400 | 0.4633 | (20.972) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/11/2019 | 10.02 | Call | Bond Future | 2,027.9500 | 2.0279 | 2,291.6100 | 2.2916 | 13.001 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/11/2019 | 10.00 | Call | Bond Future | 1,935.8100 | 1.9358 | 2,193.3500 | 2.1934 | 13.304 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/11/2019 | 10.00 | Put | Bond Future | 606.1200 | 0.6061 | 480.0800 | 0.4801 | (20.795) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 06/02/2020 | 9.73 | Call | Bond Future | 1,745.2500 | 1.7453 | 1,916.4100 | 1.9164 | 9.807 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 06/02/2020 | | | Bond Future | 9.8692 | 73.2940 | 9.8112 | 73.6845 | (0.588) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R214 | 06/02/2020 | 9.71 | Call | Bond Future | 1,681.1400 | 1.6811 | 1,848.3900 | 1.8484 | 9.949 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 06/02/2020 | 9.71 | Put | Bond Future | 2,760.3100 | 2.7603 | 2,537.1000 | 2.5371 | (8.086) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 06/02/2020 | 9.73 | Put | Bond Future | 2,687.4400 | 2.6874 | 2,468.1400 | 2.4681 | (8.160) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 06/02/2020 | 9.72 | Call | Bond Future | 1,713.1300 | 1.7131 | 1,882.3400 | 1.8823 | 9.877 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 06/02/2020 | 9.72 | Put | Bond Future | 2,723.7600 | 2.7238 | 2,502.5100 | 2.5025 | (8.123) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/05/2020 | 9.77 | Put | Bond Future | 3,631.0400 | 3.6310 | 3,415.6500 | 3.4156 | (5.932) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/05/2020 | | | Bond Future | 9.9299 | 71.3413 | 9.8702 | 71.7389 | (0.602) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R214 | 07/05/2020 | 9.76 | Call | Bond Future | 2,526.4800 | 2.5265 | 2,707.3200 | 2.7073 | 7.158 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/05/2020 | 9.76 | Put | Bond Future | 3,667.0400 | 3.6670 | 3,450.2500 | 3.4502 | (5.912) | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/05/2020 | 9.77 | Call | Bond Future | 2,558.4100 | 2.5584 | 2,740.6500 | 2.7406 | 7.123 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/05/2020 | 9.75 | Call | Bond Future | 2,494.9700 | 2.4950 | 2,674.3900 | 2.6744 | 7.191 | 0 | 0 | 0 |
| 2019/10/04 | R214 | 07/05/2020 | 9.75 | Put | Bond Future | 3,703.5600 | 3.7036 | 3,485.3500 | 3.4854 | (5.892) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/11/2019 | 10.02 | Call | Bond Future | 2,137.0500 | 2.1371 | 2,415.0200 | 2.4150 | 13.007 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/11/2019 | 10.01 | Put | Bond Future | 905.5800 | 0.9056 | 736.5500 | 0.7366 | (18.665) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/11/2019 | | | Bond Future | 9.8715 | 91.1217 | 9.8201 | 91.5648 | (0.520) | 0.0000 | 0.0000 | 86,811 |
| 2019/10/04 | R248 | 07/11/2019 | 10.03 | Call | Bond Future | 2,192.3800 | 2.1924 | 2,474.2200 | 2.4742 | 12.855 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/11/2019 | 10.03 | Put | Bond Future | 847.8200 | 0.8478 | 686.5900 | 0.6866 | (19.017) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/11/2019 | 10.02 | Put | Bond Future | 876.2600 | 0.8763 | 711.1600 | 0.7112 | (18.841) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/11/2019 | 10.01 | Call | Bond Future | 2,082.4500 | 2.0825 | 2,356.4900 | 2.3565 | 13.159 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/02/2020 | 9.71 | Put | Bond Future | 3,782.1000 | 3.7821 | 3,505.1200 | 3.5051 | (7.323) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/02/2020 | | | Bond Future | 9.9416 | 92.7576 | 9.8887 | 93.2087 | (0.533) | 0.0000 | 0.0000 | 100 |
| 2019/10/04 | R248 | 06/02/2020 | 9.71 | Call | Bond Future | 1,779.1800 | 1.7792 | 1,953.3200 | 1.9533 | 9.788 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/02/2020 | 9.70 | Put | Bond Future | 3,833.0200 | 3.8330 | 3,553.6900 | 3.5537 | (7.287) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/02/2020 | 9.72 | Call | Bond Future | 1,816.9200 | 1.8169 | 1,993.4000 | 1.9934 | 9.713 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/02/2020 | 9.72 | Put | Bond Future | 3,731.7400 | 3.7317 | 3,457.1000 | 3.4571 | (7.360) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/02/2020 | 9.70 | Call | Bond Future | 1,741.8600 | 1.7419 | 1,913.6500 | 1.9137 | 9.862 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/05/2020 | 9.79 | Call | Bond Future | 2,930.0700 | 2.9301 | 3,129.8100 | 3.1298 | 6.817 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/05/2020 | 9.77 | Put | Bond Future | 4,853.5100 | 4.8535 | 4,590.5400 | 4.5905 | (5.418) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/05/2020 | | | Bond Future | 10.0040 | 90.0205 | 9.9495 | 90.4798 | (0.545) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R248 | 07/05/2020 | 9.79 | Put | Bond Future | 4,756.6700 | 4.7567 | 4,497.0600 | 4.4971 | (5.458) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/05/2020 | 9.77 | Call | Bond Future | 2,852.8400 | 2.8528 | 3,049.2200 | 3.0492 | 6.884 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/05/2020 | 9.78 | Put | Bond Future | 4,804.9000 | 4.8049 | 4,543.6100 | 4.5436 | (5.438) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 07/05/2020 | 9.78 | Call | Bond Future | 2,891.3300 | 2.8913 | 3,089.3900 | 3.0894 | 6.850 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 9.00 | Put | Bond Future | 11,388.3900 | 11.3884 | 11,034.0900 | 11.0341 | (3.111) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 10.20 | Call | Bond Future | 5,925.6300 | 5.9256 | 6,183.3600 | 6.1834 | 4.349 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/10/04 | R248 | 06/08/2020 | | | Bond Future | 10.0633 | 91.7133 | 10.0072 | 92.1813 | (0.558) | 0.0000 | 0.0000 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 9.25 | Put | Bond Future | 9,537.1000 | 9.5371 | 9,210.6300 | 9.2106 | (3.423) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 9.25 | Call | Bond Future | 2,315.9600 | 2.3160 | 2,457.4400 | 2.4574 | 6.109 | 0 | 0 | 20,640 |
| 2019/10/04 | R248 | 06/08/2020 | 10.18 | Call | Bond Future | 5,836.1700 | 5.8362 | 6,091.6600 | 6.0917 | 4.378 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 10.18 | Put | Bond Future | 4,877.8700 | 4.8779 | 4,665.4100 | 4.6654 | (4.356) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 9.00 | Call | Bond Future | 1,741.2200 | 1.7412 | 1,854.8700 | 1.8549 | 6.527 | 0 | 0 | 3,000 |
| 2019/10/04 | R248 | 06/08/2020 | 10.20 | Put | Bond Future | 4,804.8800 | 4.8049 | 4,594.6600 | 4.5947 | (4.375) | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 10.19 | Call | Bond Future | 5,880.8400 | 5.8808 | 6,137.4500 | 6.1375 | 4.363 | 0 | 0 | 0 |
| 2019/10/04 | R248 | 06/08/2020 | 10.19 | Put | Bond Future | 4,841.2500 | 4.8413 | 4,629.9100 | 4.6299 | (4.365) | 0 | 0 | 0 |

Total **1094966**