



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/11/2019 TO 21/11/2019

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/11/21 | 0457 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0703 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0757 | 15/01/2020 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | 1386 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 1409 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2025 | 06/02/2020 | | | Bond Future | 136.9285 | 136.9285 | 136.7932 | 136.7932 | (0.099) | 0.0000 | 0.0000 | 4,913 |
| 2019/11/21 | 2025 | 07/05/2020 | | | Bond Future | 139.4532 | 139.4532 | 139.3155 | 139.3155 | (0.099) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2025 | 06/08/2020 | | | Bond Future | 140.5803 | 140.5803 | 140.4400 | 140.4400 | (0.100) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2025 | 05/11/2020 | | | Bond Future | 143.2184 | 143.2184 | 143.0757 | 143.0757 | (0.100) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2029 | 06/02/2020 | | | Bond Future | 101.8621 | 101.8621 | 101.6061 | 101.6061 | (0.251) | 0.0000 | 0.0000 | 3,860 |
| 2019/11/21 | 2029 | 07/05/2020 | | | Bond Future | 102.6278 | 102.6278 | 102.3670 | 102.3670 | (0.254) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2029 | 06/08/2020 | | | Bond Future | 104.5651 | 104.5651 | 104.2996 | 104.2996 | (0.254) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2029 | 05/11/2020 | | | Bond Future | 105.3846 | 105.3846 | 105.1141 | 105.1141 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.15 | Put | Bond Future | 1,506.6200 | 1.5066 | 1,494.2700 | 1.4943 | (0.820) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.14 | Call | Bond Future | 1,658.5400 | 1.6585 | 1,650.5800 | 1.6506 | (0.480) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.40 | Put | Bond Future | 914.8100 | 0.9148 | 903.7800 | 0.9038 | (1.206) | 0 | 0 | 5,000 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.25 | Call | Bond Future | 2,035.6300 | 2.0356 | 2,028.0900 | 2.0281 | (0.370) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 8.40 | Call | Bond Future | 203.2500 | 0.2032 | 199.1900 | 0.1992 | (1.998) | 0 | 0 | 5,820 |
| 2019/11/21 | 2030 | 06/02/2020 | | | Bond Future | 9.1199 | 93.0040 | 9.1192 | 93.0084 | (0.008) | 0.0000 | 0.0000 | 77,991 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.00 | Put | Bond Future | 1,980.5200 | 1.9805 | 1,968.0200 | 1.9680 | (0.631) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.00 | Call | Bond Future | 1,239.3900 | 1.2394 | 1,231.3100 | 1.2313 | (0.652) | 0 | 0 | 5,820 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.15 | Call | Bond Future | 1,691.1600 | 1.6912 | 1,683.2300 | 1.6832 | (0.469) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.14 | Put | Bond Future | 1,535.3400 | 1.5353 | 1,522.9600 | 1.5230 | (0.806) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.40 | Call | Bond Future | 2,615.4600 | 2.6155 | 2,608.8500 | 2.6088 | (0.253) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.25 | Put | Bond Future | 1,240.6800 | 1.2407 | 1,228.7200 | 1.2287 | (0.964) | 0 | 0 | 5,000 |
| 2019/11/21 | 2030 | 06/02/2020 | 8.40 | Put | Bond Future | 4,771.0500 | 4.7711 | 4,762.5700 | 4.7626 | (0.178) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.16 | Call | Bond Future | 1,724.1200 | 1.7241 | 1,716.2200 | 1.7162 | (0.458) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/02/2020 | 9.16 | Put | Bond Future | 1,478.3000 | 1.4783 | 1,465.9800 | 1.4660 | (0.833) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 07/05/2020 | 8.79 | Call | Bond Future | 1,262.2100 | 1.2622 | 1,257.6500 | 1.2577 | (0.361) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 07/05/2020 | 8.78 | Put | Bond Future | 3,733.6200 | 3.7336 | 3,724.4900 | 3.7245 | (0.245) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 07/05/2020 | | | Bond Future | 9.1869 | 94.6961 | 9.1862 | 94.7007 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2030 | 07/05/2020 | 8.80 | Call | Bond Future | 1,285.1500 | 1.2851 | 1,280.5600 | 1.2806 | (0.357) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 07/05/2020 | 8.80 | Put | Bond Future | 3,654.8500 | 3.6549 | 3,645.6800 | 3.6457 | (0.251) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 07/05/2020 | 8.79 | Put | Bond Future | 3,694.2000 | 3.6942 | 3,685.0600 | 3.6851 | (0.247) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 07/05/2020 | 8.78 | Call | Bond Future | 1,239.2900 | 1.2393 | 1,234.7400 | 1.2347 | (0.367) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/08/2020 | 9.11 | Call | Bond Future | 2,467.5500 | 2.4675 | 2,464.2800 | 2.4643 | (0.133) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/08/2020 | | | Bond Future | 9.2553 | 92.4289 | 9.2545 | 92.4336 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2030 | 06/08/2020 | 9.09 | Call | Bond Future | 2,408.5900 | 2.4086 | 2,405.3100 | 2.4053 | (0.136) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/08/2020 | 9.09 | Put | Bond Future | 3,389.8900 | 3.3899 | 3,381.8400 | 3.3818 | (0.237) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/08/2020 | 9.11 | Put | Bond Future | 3,329.3800 | 3.3294 | 3,321.3400 | 3.3213 | (0.241) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/08/2020 | 9.10 | Call | Bond Future | 2,438.1300 | 2.4381 | 2,434.8600 | 2.4349 | (0.134) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 06/08/2020 | 9.10 | Put | Bond Future | 3,359.6700 | 3.3597 | 3,351.6300 | 3.3516 | (0.239) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 9.39 | Put | Bond Future | 3,267.8200 | 3.2678 | 3,260.6100 | 3.2606 | (0.221) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 9.38 | Call | Bond Future | 3,658.3600 | 3.6584 | 3,656.0500 | 3.6561 | (0.063) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | | | Bond Future | 9.3164 | 94.1658 | 9.3156 | 94.1707 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 10.37 | Put | Bond Future | 1,665.8200 | 1.6658 | 1,659.8900 | 1.6599 | (0.356) | 0 | 0 | 16,000 |
| 2019/11/21 | 2030 | 05/11/2020 | 9.39 | Call | Bond Future | 3,691.4600 | 3.6915 | 3,689.1600 | 3.6892 | (0.062) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | 2030 | 05/11/2020 | 9.38 | Put | Bond Future | 3,292.1700 | | 3.2922 | 3,284.9500 | 3.2850 | (0.219) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 8.53 | Put | Bond Future | 6,006.8100 | | 6.0068 | 5,999.6000 | 5.9996 | (0.120) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 8.53 | Call | Bond Future | 1,313.4700 | | 1.3135 | 1,311.1700 | 1.3112 | (0.175) | 0 | 0 | 16,000 |
| 2019/11/21 | 2030 | 05/11/2020 | 9.03 | Put | Bond Future | 4,246.8400 | | 4.2468 | 4,239.4200 | 4.2394 | (0.175) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 9.03 | Call | Bond Future | 2,572.3700 | | 2.5724 | 2,569.8600 | 2.5699 | (0.098) | 0 | 0 | 16,000 |
| 2019/11/21 | 2030 | 05/11/2020 | 10.37 | Call | Bond Future | 7,498.2600 | | 7.4983 | 7,497.2400 | 7.4972 | (0.014) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 9.40 | Call | Bond Future | 3,725.0500 | | 3.7250 | 3,722.7600 | 3.7228 | (0.061) | 0 | 0 | 0 |
| 2019/11/21 | 2030 | 05/11/2020 | 9.40 | Put | Bond Future | 3,244.0100 | | 3.2440 | 3,236.8100 | 3.2368 | (0.222) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/02/2020 | 9.40 | Put | Bond Future | 2,099.9500 | | 2.1000 | 2,104.0400 | 2.1040 | 0.195 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/02/2020 | | | Bond Future | 9.4806 | | 94.2403 | 9.4849 | 94.2112 | 0.046 | 0.0000 | 0.0000 | 65,404 |
| 2019/11/21 | 2032 | 06/02/2020 | 9.39 | Call | Bond Future | 1,527.2800 | | 1.5273 | 1,502.4900 | 1.5025 | (1.623) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/02/2020 | 9.39 | Put | Bond Future | 2,135.6300 | | 2.1356 | 2,139.9200 | 2.1399 | 0.201 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/02/2020 | 9.40 | Call | Bond Future | 1,559.0400 | | 1.5590 | 1,534.0500 | 1.5341 | (1.603) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/02/2020 | 9.38 | Call | Bond Future | 1,496.0500 | | 1.4960 | 1,471.4700 | 1.4715 | (1.643) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/02/2020 | 9.38 | Put | Bond Future | 2,171.9100 | | 2.1719 | 2,176.4100 | 2.1764 | 0.207 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 07/05/2020 | 9.19 | Call | Bond Future | 1,594.7400 | | 1.5947 | 1,576.5600 | 1.5766 | (1.140) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 07/05/2020 | | | Bond Future | 9.5521 | | 91.7954 | 9.5565 | 91.7658 | 0.047 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2032 | 07/05/2020 | 9.17 | Call | Bond Future | 1,542.0700 | | 1.5421 | 1,524.2000 | 1.5242 | (1.159) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 07/05/2020 | 9.17 | Put | Bond Future | 4,100.7900 | | 4.1008 | 4,112.4800 | 4.1125 | 0.285 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 07/05/2020 | 9.19 | Put | Bond Future | 4,017.0800 | | 4.0171 | 4,028.4600 | 4.0285 | 0.283 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 07/05/2020 | 9.18 | Call | Bond Future | 1,568.1600 | | 1.5682 | 1,550.1400 | 1.5501 | (1.149) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 07/05/2020 | 9.18 | Put | Bond Future | 4,058.6500 | | 4.0587 | 4,070.1900 | 4.0702 | 0.284 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/08/2020 | 9.46 | Put | Bond Future | 3,769.9700 | | 3.7700 | 3,780.0000 | 3.7800 | 0.266 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/08/2020 | 9.45 | Call | Bond Future | 2,669.6700 | | 2.6697 | 2,649.7300 | 2.6497 | (0.747) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/08/2020 | | | Bond Future | 9.6242 | | 93.4824 | 9.6289 | 93.4524 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2032 | 06/08/2020 | 9.46 | Call | Bond Future | 2,701.2600 | | 2.7013 | 2,681.2100 | 2.6812 | (0.742) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/08/2020 | 9.45 | Put | Bond Future | 3,804.0200 | | 3.8040 | 3,814.1600 | 3.8142 | 0.267 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/08/2020 | 9.47 | Call | Bond Future | 2,733.0300 | | 2.7330 | 2,712.8700 | 2.7129 | (0.738) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 06/08/2020 | 9.47 | Put | Bond Future | 3,736.1600 | | 3.7362 | 3,746.0800 | 3.7461 | 0.266 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.44 | Put | Bond Future | 4,678.3200 | | 4.6783 | 4,689.7400 | 4.6897 | 0.244 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 11.08 | Call | Bond Future | 9,500.1600 | | 9.5002 | 9,471.3200 | 9.4713 | (0.304) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.77 | Put | Bond Future | 3,638.4700 | | 3.6385 | 3,647.0100 | 3.6470 | 0.235 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | | | Bond Future | 9.6948 | | 91.0804 | 9.6996 | 91.0499 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.76 | Call | Bond Future | 4,079.4600 | | 4.0795 | 4,057.5300 | 4.0575 | (0.538) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.76 | Put | Bond Future | 3,666.9700 | | 3.6670 | 3,675.6000 | 3.6756 | 0.235 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.44 | Call | Bond Future | 3,042.2700 | | 3.0423 | 3,023.1300 | 3.0231 | (0.629) | 0 | 0 | 1,000 |
| 2019/11/21 | 2032 | 05/11/2020 | 11.08 | Put | Bond Future | 1,268.6500 | | 1.2686 | 1,270.3700 | 1.2704 | 0.136 | 0 | 0 | 1,000 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.77 | Call | Bond Future | 4,113.9600 | | 4.1140 | 4,091.9400 | 4.0919 | (0.535) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 8.94 | Put | Bond Future | 6,677.3800 | | 6.6774 | 6,693.9100 | 6.6939 | 0.248 | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 8.94 | Call | Bond Future | 1,711.4200 | | 1.7114 | 1,697.3900 | 1.6974 | (0.820) | 0 | 0 | 1,000 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.75 | Call | Bond Future | 4,044.7300 | | 4.0447 | 4,022.8800 | 4.0229 | (0.540) | 0 | 0 | 0 |
| 2019/11/21 | 2032 | 05/11/2020 | 9.75 | Put | Bond Future | 3,695.3100 | | 3.6953 | 3,704.0200 | 3.7040 | 0.236 | 0 | 0 | 0 |
| 2019/11/21 | 2033 | 06/02/2020 | | | Bond Future | 101.6529 | | 101.6529 | 101.6523 | 101.6523 | (0.001) | 0.0000 | 0.0000 | 6,260 |
| 2019/11/21 | 2033 | 07/05/2020 | | | Bond Future | 102.3316 | | 102.3316 | 102.3312 | 102.3312 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2033 | 06/08/2020 | | | Bond Future | 104.2634 | | 104.2634 | 104.2630 | 104.2630 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2033 | 05/11/2020 | | | Bond Future | 104.9985 | | 104.9985 | 104.9982 | 104.9982 | 0.000 | 0.0000 | 0.0000 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | 2037 | 06/02/2020 | 9.67 | Call | Bond Future | 1,204.1300 | 1.2041 | 1,180.5500 | 1.1806 | (1.958) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/02/2020 | 9.66 | Put | Bond Future | 3,200.1600 | 3.2002 | 3,208.7100 | 3.2087 | 0.267 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/02/2020 | | | Bond Future | 9.9288 | 88.6400 | 9.9331 | 88.6082 | 0.043 | 0.0000 | 0.0000 | 69,362 |
| 2019/11/21 | 2037 | 06/02/2020 | 9.68 | Call | Bond Future | 1,233.4700 | 1.2335 | 1,209.6200 | 1.2096 | (1.934) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/02/2020 | 9.68 | Put | Bond Future | 3,105.5000 | 3.1055 | 3,113.5000 | 3.1135 | 0.258 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/02/2020 | 9.67 | Put | Bond Future | 3,152.6500 | 3.1526 | 3,160.9200 | 3.1609 | 0.262 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/02/2020 | 9.66 | Call | Bond Future | 1,175.0500 | 1.1750 | 1,151.7500 | 1.1517 | (1.983) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 07/05/2020 | 9.60 | Put | Bond Future | 4,754.5400 | 4.7545 | 4,767.1600 | 4.7672 | 0.265 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 07/05/2020 | 9.59 | Call | Bond Future | 1,690.6000 | 1.6906 | 1,671.0500 | 1.6710 | (1.156) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 07/05/2020 | | | Bond Future | 10.0052 | 90.2527 | 10.0096 | 90.2204 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2037 | 07/05/2020 | 9.60 | Call | Bond Future | 1,719.1100 | 1.7191 | 1,699.3900 | 1.6994 | (1.147) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 07/05/2020 | 9.59 | Put | Bond Future | 4,802.9100 | 4.8029 | 4,815.7000 | 4.8157 | 0.266 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 07/05/2020 | 9.61 | Call | Bond Future | 1,747.9000 | 1.7479 | 1,728.0100 | 1.7280 | (1.138) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 07/05/2020 | 9.61 | Put | Bond Future | 4,706.5400 | 4.7065 | 4,718.9900 | 4.7190 | 0.265 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/08/2020 | 9.88 | Put | Bond Future | 4,543.6400 | 4.5436 | 4,554.3600 | 4.5544 | 0.236 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/08/2020 | | | Bond Future | 10.0835 | 87.6514 | 10.0881 | 87.6184 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2037 | 06/08/2020 | 9.87 | Call | Bond Future | 3,026.9700 | 3.0270 | 3,004.8800 | 3.0049 | (0.730) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/08/2020 | 9.87 | Put | Bond Future | 4,583.3000 | 4.5833 | 4,594.1400 | 4.5941 | 0.237 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/08/2020 | 9.88 | Call | Bond Future | 3,061.1300 | 3.0611 | 3,038.9200 | 3.0389 | (0.726) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/08/2020 | 9.86 | Call | Bond Future | 2,993.3000 | 2.9933 | 2,971.3300 | 2.9713 | (0.734) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 06/08/2020 | 9.86 | Put | Bond Future | 4,623.5400 | 4.6235 | 4,634.5000 | 4.6345 | 0.237 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 05/11/2020 | 10.18 | Call | Bond Future | 4,532.7600 | 4.5328 | 4,508.6700 | 4.5087 | (0.531) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 05/11/2020 | 10.17 | Put | Bond Future | 4,388.7200 | 4.3887 | 4,398.2000 | 4.3982 | 0.216 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 05/11/2020 | | | Bond Future | 10.1550 | 89.3003 | 10.1597 | 89.2668 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2037 | 05/11/2020 | 10.19 | Call | Bond Future | 4,570.3700 | 4.5704 | 4,546.2000 | 4.5462 | (0.529) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 05/11/2020 | 10.19 | Put | Bond Future | 4,322.3000 | 4.3223 | 4,331.6100 | 4.3316 | 0.215 | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 05/11/2020 | 10.17 | Call | Bond Future | 4,495.2800 | 4.4953 | 4,471.2800 | 4.4713 | (0.534) | 0 | 0 | 0 |
| 2019/11/21 | 2037 | 05/11/2020 | 10.18 | Put | Bond Future | 4,355.4000 | 4.3554 | 4,364.7900 | 4.3648 | 0.216 | 0 | 0 | 0 |
| 2019/11/21 | 2038 | 06/02/2020 | | | Bond Future | 116.3869 | 116.3869 | 116.0533 | 116.0533 | (0.287) | 0.0000 | 0.0000 | 10,721 |
| 2019/11/21 | 2038 | 07/05/2020 | | | Bond Future | 118.5328 | 118.5328 | 118.1931 | 118.1931 | (0.287) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2038 | 06/08/2020 | | | Bond Future | 119.0767 | 119.0767 | 118.7307 | 118.7307 | (0.291) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2038 | 05/11/2020 | | | Bond Future | 121.3113 | 121.3113 | 120.9588 | 120.9588 | (0.291) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.76 | Call | Bond Future | 1,129.1700 | 1.1292 | 1,105.5900 | 1.1056 | (2.088) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.00 | Put | Bond Future | 9,354.9600 | 9.3550 | 9,385.3700 | 9.3854 | 0.325 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | | | Bond Future | 10.0904 | 90.9729 | 10.0947 | 90.9391 | 0.042 | 0.0000 | 0.0000 | 44,366 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.74 | Call | Bond Future | 1,074.0900 | 1.0741 | 1,051.1000 | 1.0511 | (2.140) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.74 | Put | Bond Future | 3,906.9200 | 3.9069 | 3,917.6800 | 3.9177 | 0.275 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 8.40 | Put | Bond Future | 15,058.1300 | 15.0581 | 15,091.6400 | 15.0916 | 0.223 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 8.40 | Call | Bond Future | 2.5400 | 0.0025 | 2.3000 | 0.0023 | (9.449) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.76 | Put | Bond Future | 3,796.5600 | 3.7966 | 3,806.7300 | 3.8067 | 0.268 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.00 | Call | Bond Future | 61.4300 | 0.0614 | 58.0900 | 0.0581 | (5.437) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.75 | Call | Bond Future | 1,101.9400 | 1.1019 | 1,078.6500 | 1.0786 | (2.114) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/02/2020 | 9.75 | Put | Bond Future | 3,851.9900 | 3.8520 | 3,862.4500 | 3.8625 | 0.272 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.74 | Call | Bond Future | 1,739.5000 | 1.7395 | 1,719.0800 | 1.7191 | (1.174) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.75 | Put | Bond Future | 5,122.2600 | 5.1223 | 5,135.9500 | 5.1360 | 0.267 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | 2040 | 07/05/2020 | | | Bond Future | 10.1686 | 92.6280 | 10.1730 | 92.5937 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.50 | Put | Bond Future | 6,542.5200 | 6.5425 | 6,561.0700 | 6.5611 | 0.284 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.50 | Call | Bond Future | 1,093.3900 | 1.0934 | 1,077.6400 | 1.0776 | (1.440) | 0 | 0 | 2,640 |
| 2019/11/21 | 2040 | 07/05/2020 | 10.00 | Put | Bond Future | 3,939.5100 | 3.9395 | 3,948.8900 | 3.9489 | 0.238 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 10.00 | Call | Bond Future | 2,612.7900 | 2.6128 | 2,587.8700 | 2.5879 | (0.954) | 0 | 0 | 2,640 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.74 | Put | Bond Future | 5,174.1900 | 5.1742 | 5,188.0700 | 5.1881 | 0.268 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.75 | Call | Bond Future | 1,770.0500 | 1.7700 | 1,749.4400 | 1.7494 | (1.164) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.73 | Call | Bond Future | 1,709.0300 | 1.7090 | 1,688.7900 | 1.6888 | (1.184) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 07/05/2020 | 9.73 | Put | Bond Future | 5,226.3200 | 5.2263 | 5,240.3800 | 5.2404 | 0.269 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/08/2020 | 10.04 | Call | Bond Future | 3,232.0500 | 3.2320 | 3,208.5500 | 3.2086 | (0.727) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/08/2020 | 10.02 | Put | Bond Future | 4,941.2700 | 4.9413 | 4,952.9000 | 4.9529 | 0.235 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/08/2020 | 10.03 | Call | Bond Future | 3,196.1900 | 3.1962 | 3,172.8100 | 3.1728 | (0.731) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/08/2020 | | | Bond Future | 10.2487 | 89.8193 | 10.2532 | 89.7844 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2040 | 06/08/2020 | 10.04 | Put | Bond Future | 4,855.1100 | 4.8551 | 4,866.4900 | 4.8665 | 0.234 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/08/2020 | 10.02 | Call | Bond Future | 3,160.2300 | 3.1602 | 3,136.9800 | 3.1370 | (0.736) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 06/08/2020 | 10.03 | Put | Bond Future | 4,898.1800 | 4.8982 | 4,909.6800 | 4.9097 | 0.235 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 9.50 | Call | Bond Future | 2,087.8700 | 2.0879 | 2,071.3200 | 2.0713 | (0.793) | 0 | 0 | 2,000 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.00 | Call | Bond Future | 3,626.1300 | 3.6261 | 3,603.7900 | 3.6038 | (0.616) | 0 | 0 | 2,000 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.30 | Call | Bond Future | 4,733.1700 | 4.7332 | 4,707.8600 | 4.7079 | (0.535) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | | | Bond Future | 10.3220 | 91.5095 | 10.3267 | 91.4740 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.30 | Put | Bond Future | 4,899.7500 | 4.8998 | 4,909.9300 | 4.9099 | 0.208 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 9.50 | Put | Bond Future | 8,667.9200 | 8.6679 | 8,686.8600 | 8.6869 | 0.219 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.00 | Put | Bond Future | 6,116.4600 | 6.1165 | 6,129.6100 | 6.1296 | 0.215 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.32 | Put | Bond Future | 4,826.6600 | 4.8267 | 4,836.6500 | 4.8367 | 0.207 | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.31 | Call | Bond Future | 4,772.3600 | 4.7724 | 4,746.9500 | 4.7469 | (0.532) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 11.50 | Call | Bond Future | 10,218.7100 | 10.2187 | 10,185.7400 | 10.1857 | (0.323) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 11.50 | Put | Bond Future | 1,967.3500 | 1.9674 | 1,969.8700 | 1.9699 | 0.128 | 0 | 0 | 2,000 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.32 | Call | Bond Future | 4,811.6800 | 4.8117 | 4,786.1800 | 4.7862 | (0.530) | 0 | 0 | 0 |
| 2019/11/21 | 2040 | 05/11/2020 | 10.31 | Put | Bond Future | 4,863.0900 | 4.8631 | 4,873.1700 | 4.8732 | 0.207 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.77 | Put | Bond Future | 4,129.9300 | 4.1299 | 4,142.7200 | 4.1427 | 0.310 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.74 | Call | Bond Future | 853.7100 | 0.8537 | 833.2400 | 0.8332 | (2.398) | 0 | 0 | 328 |
| 2019/11/21 | 2044 | 06/02/2020 | 10.78 | Put | Bond Future | 725.8000 | 0.7258 | 721.6100 | 0.7216 | (0.577) | 0 | 0 | 328 |
| 2019/11/21 | 2044 | 06/02/2020 | | | Bond Future | 10.1589 | 87.6794 | 10.1632 | 87.6452 | 0.042 | 0.0000 | 0.0000 | 40,747 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.77 | Call | Bond Future | 929.9500 | 0.9300 | 908.5000 | 0.9085 | (2.307) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.09 | Put | Bond Future | 9,351.4300 | 9.3514 | 9,382.0300 | 9.3820 | 0.327 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.09 | Call | Bond Future | 68.1600 | 0.0682 | 64.5200 | 0.0645 | (5.340) | 0 | 0 | 328 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.74 | Put | Bond Future | 4,308.6300 | 4.3086 | 4,322.4000 | 4.3224 | 0.320 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.78 | Call | Bond Future | 956.0400 | 0.9560 | 934.2700 | 0.9343 | (2.277) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.76 | Put | Bond Future | 4,189.1400 | 4.1891 | 4,202.2500 | 4.2023 | 0.313 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 10.78 | Call | Bond Future | 5,458.3100 | 5.4583 | 5,419.8800 | 5.4199 | (0.704) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.78 | Put | Bond Future | 4,071.3000 | 4.0713 | 4,083.7700 | 4.0838 | 0.306 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/02/2020 | 9.76 | Call | Bond Future | 904.3100 | 0.9043 | 883.1800 | 0.8832 | (2.337) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.45 | Put | Bond Future | 7,454.0100 | 7.4540 | 7,474.9500 | 7.4750 | 0.281 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.97 | Put | Bond Future | 4,462.7600 | 4.4628 | 4,473.7400 | 4.4737 | 0.246 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.33 | Call | Bond Future | 655.8300 | 0.6558 | 644.3300 | 0.6443 | (1.754) | 0 | 0 | 100 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.98 | Call | Bond Future | 2,366.3300 | 2.3663 | 2,342.3200 | 2.3423 | (1.015) | 0 | 0 | 100 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.26 | Call | Bond Future | 544.5900 | 0.5446 | 534.4200 | 0.5344 | (1.867) | 0 | 0 | 556 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | 2044 | 07/05/2020 | 9.81 | Call | Bond Future | 1,805.7700 | 1.8058 | 1,784.7800 | 1.7848 | (1.162) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.79 | Put | Bond Future | 5,374.2400 | 5.3742 | 5,388.4500 | 5.3885 | 0.264 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | | | Bond Future | 10.2351 | 89.2747 | 10.2395 | 89.2399 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 10.81 | Call | Bond Future | 6,069.7800 | 6.0698 | 6,036.0400 | 6.0360 | (0.556) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 10.81 | Put | Bond Future | 1,730.8000 | 1.7308 | 1,731.8800 | 1.7319 | 0.062 | 0 | 0 | 129 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.33 | Put | Bond Future | 8,306.7400 | 8.3067 | 8,330.0600 | 8.3301 | 0.281 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.81 | Put | Bond Future | 5,266.3600 | 5.2664 | 5,280.1900 | 5.2802 | 0.263 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.79 | Call | Bond Future | 1,745.2200 | 1.7452 | 1,724.6100 | 1.7246 | (1.181) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.45 | Call | Bond Future | 880.2200 | 0.8802 | 866.3400 | 0.8663 | (1.577) | 0 | 0 | 129 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.97 | Call | Bond Future | 2,331.1800 | 2.3312 | 2,307.3400 | 2.3073 | (1.023) | 0 | 0 | 129 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.98 | Put | Bond Future | 4,415.9200 | 4.4159 | 4,426.7300 | 4.4267 | 0.245 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 11.09 | Call | Bond Future | 7,594.2500 | 7.5942 | 7,558.9900 | 7.5590 | (0.464) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.26 | Put | Bond Future | 8,833.2400 | 8.8332 | 8,857.8900 | 8.8579 | 0.279 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.91 | Put | Bond Future | 4,751.8100 | 4.7518 | 4,763.8300 | 4.7638 | 0.253 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.80 | Put | Bond Future | 5,319.9800 | 5.3200 | 5,334.0000 | 5.3340 | 0.264 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 11.09 | Put | Bond Future | 1,273.1200 | 1.2731 | 1,272.6800 | 1.2727 | (0.035) | 0 | 0 | 100 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.91 | Call | Bond Future | 2,125.6800 | 2.1257 | 2,102.8800 | 2.1029 | (1.073) | 0 | 0 | 556 |
| 2019/11/21 | 2044 | 07/05/2020 | 11.02 | Call | Bond Future | 7,206.6600 | 7.2067 | 7,171.7100 | 7.1717 | (0.485) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 07/05/2020 | 11.02 | Put | Bond Future | 1,373.4000 | 1.3734 | 1,373.2700 | 1.3733 | (0.009) | 0 | 0 | 556 |
| 2019/11/21 | 2044 | 07/05/2020 | 9.80 | Call | Bond Future | 1,775.2400 | 1.7752 | 1,754.4400 | 1.7544 | (1.172) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.98 | Call | Bond Future | 2,869.5700 | 2.8696 | 2,847.1900 | 2.8472 | (0.780) | 0 | 0 | 602 |
| 2019/11/21 | 2044 | 06/08/2020 | 11.09 | Put | Bond Future | 2,079.2400 | 2.0792 | 2,081.8200 | 2.0818 | 0.124 | 0 | 0 | 602 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.01 | Call | Bond Future | 607.9500 | 0.6080 | 599.2700 | 0.5993 | (1.428) | 0 | 0 | 140 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.66 | Call | Bond Future | 1,869.1800 | 1.8692 | 1,851.3800 | 1.8514 | (0.952) | 0 | 0 | 140 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.88 | Call | Bond Future | 2,533.8900 | 2.5339 | 2,512.8900 | 2.5129 | (0.829) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | | | Bond Future | 10.3131 | 86.5295 | 10.3177 | 86.4941 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.36 | Put | Bond Future | 9,104.2100 | 9.1042 | 9,126.4500 | 9.1264 | 0.244 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.36 | Call | Bond Future | 1,133.3900 | 1.1334 | 1,120.2100 | 1.1202 | (1.163) | 0 | 0 | 602 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.98 | Put | Bond Future | 5,524.4100 | 5.5244 | 5,537.4500 | 5.5375 | 0.236 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.86 | Call | Bond Future | 2,469.3700 | 2.4694 | 2,448.6500 | 2.4487 | (0.839) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.86 | Put | Bond Future | 6,113.9400 | 6.1139 | 6,128.6400 | 6.1286 | 0.240 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 11.09 | Call | Bond Future | 7,778.4900 | 7.7785 | 7,745.6500 | 7.7457 | (0.422) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.01 | Put | Bond Future | 11,813.6400 | 11.8136 | 11,840.3800 | 11.8404 | 0.226 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.66 | Put | Bond Future | 7,204.2900 | 7.2043 | 7,221.9100 | 7.2219 | 0.245 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.88 | Put | Bond Future | 6,012.2400 | 6.0122 | 6,026.6600 | 6.0267 | 0.240 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 10.93 | Call | Bond Future | 6,958.7800 | 6.9588 | 6,926.9000 | 6.9269 | (0.458) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 10.93 | Put | Bond Future | 2,380.2900 | 2.3803 | 2,383.8300 | 2.3838 | 0.149 | 0 | 0 | 140 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.87 | Call | Bond Future | 2,501.5200 | 2.5015 | 2,480.6600 | 2.4807 | (0.834) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 06/08/2020 | 9.87 | Put | Bond Future | 6,062.9200 | 6.0629 | 6,077.4800 | 6.0775 | 0.240 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 11.43 | Call | Bond Future | 9,671.2100 | 9.6712 | 9,638.2400 | 9.6382 | (0.341) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 9.72 | Put | Bond Future | 7,857.8800 | 7.8579 | 7,875.3900 | 7.8754 | 0.223 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 9.97 | Call | Bond Future | 3,294.6400 | 3.2946 | 3,273.1000 | 3.2731 | (0.654) | 0 | 0 | 568 |
| 2019/11/21 | 2044 | 05/11/2020 | 9.29 | Put | Bond Future | 10,604.6700 | 10.6047 | 10,627.2500 | 10.6272 | 0.213 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 9.96 | Put | Bond Future | 6,624.4500 | 6.6245 | 6,639.0900 | 6.6391 | 0.221 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.36 | Call | Bond Future | 4,734.2800 | 4.7343 | 4,708.6400 | 4.7086 | (0.542) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | | | Bond Future | 10.3845 | 88.1579 | 10.3892 | 88.1218 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 9.72 | Call | Bond Future | 2,494.4000 | 2.4944 | 2,475.8500 | 2.4759 | (0.744) | 0 | 0 | 1,815 |
| 2019/11/21 | 2044 | 05/11/2020 | 9.97 | Put | Bond Future | 6,576.5900 | 6.5766 | 6,591.1100 | 6.5911 | 0.221 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | 2044 | 05/11/2020 | 9.96 | Call | Bond Future | 3,260.7500 | 3.2607 | 3,239.3300 | 3.2393 | (0.657) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 11.38 | Call | Bond Future | 9,418.5400 | 9.4185 | 9,385.8000 | 9.3858 | (0.348) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 11.38 | Put | Bond Future | 2,313.5000 | 2.3135 | 2,316.8200 | 2.3168 | 0.144 | 0 | 0 | 568 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.34 | Call | Bond Future | 4,655.8100 | 4.6558 | 4,630.3600 | 4.6304 | (0.547) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.34 | Put | Bond Future | 4,998.1600 | 4.9982 | 5,008.7700 | 5.0088 | 0.212 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 11.17 | Put | Bond Future | 2,678.0000 | 2.6780 | 2,682.3700 | 2.6824 | 0.163 | 0 | 0 | 1,815 |
| 2019/11/21 | 2044 | 05/11/2020 | 11.43 | Put | Bond Future | 2,235.8300 | 2.2358 | 2,238.9200 | 2.2389 | 0.138 | 0 | 0 | 1,815 |
| 2019/11/21 | 2044 | 05/11/2020 | 8.87 | Put | Bond Future | 13,909.9000 | 13.9099 | 13,936.7300 | 13.9367 | 0.193 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 9.29 | Call | Bond Future | 1,468.9900 | 1.4690 | 1,455.5100 | 1.4555 | (0.918) | 0 | 0 | 568 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.36 | Put | Bond Future | 4,922.3500 | 4.9224 | 4,932.7700 | 4.9328 | 0.212 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 11.17 | Call | Bond Future | 8,369.2400 | 8.3692 | 8,337.5500 | 8.3375 | (0.379) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 8.87 | Call | Bond Future | 838.6000 | 0.8386 | 829.3700 | 0.8294 | (1.101) | 0 | 0 | 1,815 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.02 | Put | Bond Future | 6,342.4000 | 6.3424 | 6,356.3500 | 6.3563 | 0.220 | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.02 | Call | Bond Future | 3,467.3500 | 3.4674 | 3,445.2400 | 3.4452 | (0.638) | 0 | 0 | 1,815 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.35 | Call | Bond Future | 4,694.9800 | 4.6950 | 4,669.4400 | 4.6694 | (0.544) | 0 | 0 | 0 |
| 2019/11/21 | 2044 | 05/11/2020 | 10.35 | Put | Bond Future | 4,960.1300 | 4.9601 | 4,970.6500 | 4.9706 | 0.212 | 0 | 0 | 0 |
| 2019/11/21 | 2046 | 06/02/2020 | | | Bond Future | 107.4899 | 107.4899 | 106.8205 | 106.8205 | (0.623) | 0.0000 | 0.0000 | 11,575 |
| 2019/11/21 | 2046 | 07/05/2020 | | | Bond Future | 107.7236 | 107.7236 | 107.0420 | 107.0420 | (0.633) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2046 | 06/08/2020 | | | Bond Future | 109.7571 | 109.7571 | 109.0627 | 109.0627 | (0.633) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2046 | 05/11/2020 | | | Bond Future | 110.0209 | 110.0209 | 109.3136 | 109.3136 | (0.643) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2050 | 06/02/2020 | | | Bond Future | 109.6661 | 109.6661 | 110.1003 | 110.1003 | 0.396 | 0.0000 | 0.0000 | 11,725 |
| 2019/11/21 | 2050 | 07/05/2020 | | | Bond Future | 111.6881 | 111.6881 | 112.1303 | 112.1303 | 0.396 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2050 | 06/08/2020 | | | Bond Future | 111.9164 | 111.9164 | 112.3671 | 112.3671 | 0.403 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 2050 | 05/11/2020 | | | Bond Future | 114.0166 | 114.0166 | 114.4758 | 114.4758 | 0.403 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | AL37 | 06/02/2020 | | | Index Future | 680.3610 | 680.3610 | 679.7280 | 679.7280 | (0.093) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | AL37 | 07/05/2020 | | | Index Future | 692.7410 | 692.7410 | 692.0970 | 692.0970 | (0.093) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | AL37 | 06/08/2020 | | | Index Future | 705.5200 | 705.5200 | 704.8640 | 704.8640 | (0.093) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | AL7T | 06/02/2020 | | | Index Future | 785.9440 | 785.9440 | 785.8220 | 785.8220 | (0.016) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | AL7T | 07/05/2020 | | | Index Future | 800.2450 | 800.2450 | 800.1220 | 800.1220 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | AL7T | 06/08/2020 | | | Index Future | 815.0070 | 815.0070 | 814.8820 | 814.8820 | (0.015) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ALBI | 06/02/2020 | | | Index Future | 701.4950 | 701.4950 | 701.3050 | 701.3050 | (0.027) | 0.0000 | 0.0000 | 414 |
| 2019/11/21 | ALBI | 07/05/2020 | | | Index Future | 714.2600 | 714.2600 | 714.0670 | 714.0670 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ALBI | 06/08/2020 | | | Index Future | 727.4360 | 727.4360 | 727.2390 | 727.2390 | (0.027) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C002 | 31/03/2032 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C207 | 15/01/2020 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C226 | 25/01/2023 | | | 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 | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ES33 | 06/02/2020 | | | Bond Future | 10.9867 | 78.7372 | 10.9853 | 78.7447 | (0.012) | 0.0000 | 0.0000 | 350 |
| 2019/11/21 | ES33 | 07/05/2020 | | | Bond Future | 11.1045 | 76.3763 | 11.1031 | 76.3841 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ES33 | 06/08/2020 | | | Bond Future | 11.2249 | 77.7769 | 11.2234 | 77.7848 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ES33 | 05/11/2020 | | | Bond Future | 11.3469 | 75.4492 | 11.3454 | 75.4573 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ES42 | 06/02/2020 | | | Bond Future | 11.3376 | 79.6380 | 11.3415 | 79.6127 | 0.034 | 0.0000 | 0.0000 | 4,919 |
| 2019/11/21 | ES42 | 07/05/2020 | | | Bond Future | 11.4553 | 76.8226 | 11.4593 | 76.7970 | 0.035 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ES42 | 06/08/2020 | | | Bond Future | 11.5739 | 78.2304 | 11.5781 | 78.2044 | 0.036 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | ES42 | 05/11/2020 | | | Bond Future | 11.6930 | 75.4414 | 11.6973 | 75.4149 | 0.037 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | GOVI | 06/02/2020 | 703.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/02/2020 | 703.15 | Put | GOVI | 93,390.0000 | 9.3390 | 95,190.0000 | 9.5190 | 1.927 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/02/2020 | | | GOVI | 693.8110 | 693.8110 | 693.6310 | 693.6310 | (0.026) | 0.0000 | 0.0000 | 1,236 |
| 2019/11/21 | GOVI | 06/02/2020 | 703.14 | Put | GOVI | 93,290.0000 | 9.3290 | 95,090.0000 | 9.5090 | 1.929 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/02/2020 | 703.15 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/02/2020 | 703.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/02/2020 | 703.13 | Put | GOVI | 93,190.0000 | 9.3190 | 94,990.0000 | 9.4990 | 1.932 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 07/05/2020 | 719.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 07/05/2020 | | | GOVI | 706.4370 | 706.4370 | 706.2530 | 706.2530 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | GOVI | 07/05/2020 | 719.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 07/05/2020 | 720.00 | Put | GOVI | 135,630.0000 | 13.5630 | 137,470.0000 | 13.7470 | 1.357 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 07/05/2020 | 719.98 | Put | GOVI | 135,430.0000 | 13.5430 | 137,270.0000 | 13.7270 | 1.359 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 07/05/2020 | 719.99 | Put | GOVI | 135,530.0000 | 13.5530 | 137,370.0000 | 13.7370 | 1.358 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 07/05/2020 | 720.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/08/2020 | 728.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/08/2020 | 728.12 | Put | GOVI | 86,520.0000 | 8.6520 | 88,390.0000 | 8.8390 | 2.161 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/08/2020 | | | GOVI | 719.4680 | 719.4680 | 719.2810 | 719.2810 | (0.026) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | GOVI | 06/08/2020 | 728.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/08/2020 | 728.14 | Put | GOVI | 86,720.0000 | 8.6720 | 88,590.0000 | 8.8590 | 2.156 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/08/2020 | 728.13 | Put | GOVI | 86,620.0000 | 8.6620 | 88,490.0000 | 8.8490 | 2.159 | 0 | 0 | 0 |
| 2019/11/21 | GOVI | 06/08/2020 | 728.12 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IGOV | 06/02/2020 | | | Index Future | 260.1140 | 260.1140 | 259.7630 | 259.7630 | (0.135) | 0.0000 | 0.0000 | 1,011 |
| 2019/11/21 | IGOV | 07/05/2020 | | | Index Future | 264.9100 | 264.9100 | 264.5520 | 264.5520 | (0.135) | 0.0000 | 0.0000 | 47 |
| 2019/11/21 | IGOV | 06/08/2020 | | | Index Future | 269.8580 | 269.8580 | 269.4940 | 269.4940 | (0.135) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS02 | 20/12/2019 | | | Interest Rate Swap | 102.7000 | 102.7000 | 102.7000 | 102.7000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.5800 | 98.5800 | 98.6000 | 98.6000 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS02 | 22/06/2020 | | | Interest Rate Swap | 102.0000 | 102.0000 | 102.0400 | 102.0400 | 0.039 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7500 | 98.7500 | 98.7500 | 98.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.4600 | 95.4600 | 95.5100 | 95.5100 | 0.052 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 16/03/2021 | | | Interest Rate Swap | 94.4400 | 94.4400 | 94.4900 | 94.4900 | 0.053 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 15/06/2021 | | | Interest Rate Swap | 93.3700 | 93.3700 | 93.4200 | 93.4200 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 21/09/2021 | | | Interest Rate Swap | 93.2700 | 93.2700 | 93.3200 | 93.3200 | 0.054 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 21/12/2021 | | | Interest Rate Swap | 95.2500 | 95.2500 | 95.2900 | 95.2900 | 0.042 | 0.0000 | 0.0000 | 51 |
| 2019/11/21 | IS05 | 15/03/2022 | | | Interest Rate Swap | 95.1700 | 95.1700 | 95.2100 | 95.2100 | 0.042 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 21/06/2022 | | | Interest Rate Swap | 96.1300 | 96.1300 | 96.1600 | 96.1600 | 0.031 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 20/09/2022 | | | Interest Rate Swap | 99.8600 | 99.8600 | 99.8900 | 99.8900 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 20/12/2022 | | | Interest Rate Swap | 100.9300 | 100.9300 | 100.9500 | 100.9500 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 22/03/2023 | | | Interest Rate Swap | 94.0300 | 94.0300 | 94.0500 | 94.0500 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 20/06/2023 | | | Interest Rate Swap | 99.9600 | 99.9600 | 99.9600 | 99.9600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.7400 | 94.7400 | 94.7400 | 94.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 17/12/2025 | | | Interest Rate Swap | 90.6900 | 90.6900 | 90.7300 | 90.7300 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 16/03/2026 | | | Interest Rate Swap | 87.5400 | 87.5400 | 87.5700 | 87.5700 | 0.034 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 15/06/2026 | | | Interest Rate Swap | 86.1800 | 86.1800 | 86.1900 | 86.1900 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 21/09/2026 | | | Interest Rate Swap | 88.3400 | 88.3400 | 88.3300 | 88.3300 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 21/12/2026 | | | Interest Rate Swap | 92.1800 | 92.1800 | 92.1600 | 92.1600 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 15/03/2027 | | | Interest Rate Swap | 90.6600 | 90.6600 | 90.6500 | 90.6500 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 21/06/2027 | | | Interest Rate Swap | 92.7300 | 92.7300 | 92.7300 | 92.7300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 20/09/2027 | | | Interest Rate Swap | 98.2600 | 98.2600 | 98.2700 | 98.2700 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 20/12/2027 | | | Interest Rate Swap | 98.6100 | 98.6100 | 98.6300 | 98.6300 | 0.020 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 22/03/2028 | | | Interest Rate Swap | 91.9700 | 91.9700 | 91.9900 | 91.9900 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 20/06/2028 | | | Interest Rate Swap | 99.3700 | 99.3700 | 99.3700 | 99.3700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | IS10 | 19/09/2028 | | | Interest Rate Swap | 91.6800 | 91.6800 | 91.6800 | 91.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | J207 | 15/01/2020 | | | Interest Rate Swap | 8.9970 | 0.0691 | 8.9970 | 0.0691 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | JBAF | 18/12/2019 | | | Jibar Tradeable Future | 7.1300 | 92.8700 | 7.1300 | 92.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R023 | 06/02/2020 | 7.54 | Call | Bond Future | 930.1200 | 0.9301 | 848.8600 | 0.8489 | (8.737) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/02/2020 | | | Bond Future | 7.2997 | 104.7156 | 7.3428 | 104.5990 | 0.590 | 0.0000 | 0.0000 | 42,816 |
| 2019/11/21 | R023 | 06/02/2020 | 7.52 | Call | Bond Future | 889.9200 | 0.8899 | 810.1800 | 0.8102 | (8.960) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | R023 | 06/02/2020 | 7.52 | Put | Bond Future | 295.3600 | 0.2954 | 332.1900 | 0.3322 | 12.470 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/02/2020 | 7.54 | Put | Bond Future | 281.7800 | 0.2818 | 317.0900 | 0.3171 | 12.531 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/02/2020 | 7.53 | Call | Bond Future | 909.8500 | 0.9098 | 829.3400 | 0.8293 | (8.849) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/02/2020 | 7.53 | Put | Bond Future | 288.4000 | 0.2884 | 324.4600 | 0.3245 | 12.503 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 07/05/2020 | 6.91 | Put | Bond Future | 1,264.6600 | 1.2647 | 1,348.2300 | 1.3482 | 6.608 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 07/05/2020 | | | Bond Future | 7.2865 | 102.6885 | 7.3337 | 102.5699 | 0.648 | 0.0000 | 0.0000 | 13,512 |
| 2019/11/21 | R023 | 07/05/2020 | 6.90 | Call | Bond Future | 304.1400 | 0.3041 | 269.7800 | 0.2698 | (11.297) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 07/05/2020 | 6.90 | Put | Bond Future | 1,280.9400 | 1.2809 | 1,365.2000 | 1.3652 | 6.578 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 07/05/2020 | 6.91 | Call | Bond Future | 313.2900 | 0.3133 | 278.2400 | 0.2782 | (11.188) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 07/05/2020 | 6.89 | Call | Bond Future | 295.3800 | 0.2954 | 261.7000 | 0.2617 | (11.402) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 07/05/2020 | 6.89 | Put | Bond Future | 1,297.6000 | 1.2976 | 1,382.5400 | 1.3825 | 6.546 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/08/2020 | 7.26 | Call | Bond Future | 890.5900 | 0.8906 | 829.0600 | 0.8291 | (6.909) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/08/2020 | | | Bond Future | 7.2560 | 104.5826 | 7.3083 | 104.4617 | 0.721 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R023 | 06/08/2020 | 7.26 | Put | Bond Future | 881.2600 | 0.8813 | 940.5900 | 0.9406 | 6.732 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/08/2020 | 7.27 | Call | Bond Future | 904.2500 | 0.9042 | 842.2000 | 0.8422 | (6.862) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/08/2020 | 7.28 | Put | Bond Future | 862.4600 | 0.8625 | 920.7700 | 0.9208 | 6.761 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/08/2020 | 7.27 | Put | Bond Future | 871.8100 | 0.8718 | 930.6200 | 0.9306 | 6.746 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 06/08/2020 | 7.28 | Call | Bond Future | 917.9900 | 0.9180 | 855.4400 | 0.8554 | (6.814) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 05/11/2020 | 7.46 | Put | Bond Future | 788.5000 | 0.7885 | 839.4900 | 0.8395 | 6.467 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 05/11/2020 | 7.47 | Put | Bond Future | 781.5600 | 0.7816 | 832.1800 | 0.8322 | 6.477 | 0 | 0 | 0 |
| 2019/11/21 | R023 | 05/11/2020 | | | Bond Future | 7.2199 | 102.6106 | 7.2783 | 102.4876 | 0.810 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R023 | 05/11/2020 | 7.46 | Call | Bond Future | 1,292.3700 | 1.2924 | 1,220.4000 | 1.2204 | (5.569) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 05/11/2020 | 7.47 | Call | Bond Future | 1,306.3500 | 1.3063 | 1,234.0100 | 1.2340 | (5.538) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 05/11/2020 | 7.45 | Call | Bond Future | 1,278.4500 | 1.2784 | 1,206.8700 | 1.2069 | (5.599) | 0 | 0 | 0 |
| 2019/11/21 | R023 | 05/11/2020 | 7.45 | Put | Bond Future | 795.4900 | 0.7955 | 846.8700 | 0.8469 | 6.459 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/02/2020 | 9.60 | Call | Bond Future | 1,402.7200 | 1.4027 | 1,407.9400 | 1.4079 | 0.372 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/02/2020 | 9.61 | Put | Bond Future | 2,794.5200 | 2.7945 | 2,755.4200 | 2.7554 | (1.399) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/02/2020 | | | Bond Future | 9.7925 | 96.8657 | 9.7864 | 96.9102 | (0.062) | 0.0000 | 0.0000 | 114,998 |
| 2019/11/21 | R035 | 06/02/2020 | 9.60 | Put | Bond Future | 2,838.8500 | 2.8388 | 2,799.5600 | 2.7996 | (1.384) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/02/2020 | 9.61 | Call | Bond Future | 1,433.8100 | 1.4338 | 1,439.2200 | 1.4392 | 0.377 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/02/2020 | 9.59 | Call | Bond Future | 1,371.8700 | 1.3719 | 1,376.8900 | 1.3769 | 0.366 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/02/2020 | 9.59 | Put | Bond Future | 2,883.5100 | 2.8835 | 2,844.0200 | 2.8440 | (1.370) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 10.57 | Put | Bond Future | 1,372.4800 | 1.3725 | 1,352.7500 | 1.3528 | (1.438) | 0 | 0 | 3,530 |
| 2019/11/21 | R035 | 07/05/2020 | 9.75 | Call | Bond Future | 2,629.6400 | 2.6296 | 2,642.1800 | 2.6422 | 0.477 | 0 | 0 | 5,000 |
| 2019/11/21 | R035 | 07/05/2020 | 10.75 | Put | Bond Future | 1,121.9300 | 1.1219 | 1,104.6100 | 1.1046 | (1.544) | 0 | 0 | 5,000 |
| 2019/11/21 | R035 | 07/05/2020 | 9.48 | Put | Bond Future | 4,633.1900 | 4.6332 | 4,596.2200 | 4.5962 | (0.798) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.47 | Call | Bond Future | 1,740.4600 | 1.7405 | 1,748.7300 | 1.7487 | 0.475 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | | | Bond Future | 9.8653 | 94.1250 | 9.8591 | 94.1704 | (0.063) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.11 | Put | Bond Future | 6,614.9800 | 6.6150 | 6,573.5900 | 6.5736 | (0.626) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.11 | Call | Bond Future | 878.0800 | 0.8781 | 882.0700 | 0.8821 | 0.454 | 0 | 0 | 5,000 |
| 2019/11/21 | R035 | 07/05/2020 | 9.78 | Put | Bond Future | 3,360.0100 | 3.3600 | 3,327.6500 | 3.3276 | (0.963) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 10.57 | Call | Bond Future | 6,294.0200 | 6.2940 | 6,319.6700 | 6.3197 | 0.408 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.75 | Put | Bond Future | 3,473.3700 | 3.4734 | 3,440.5300 | 3.4405 | (0.945) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 10.75 | Call | Bond Future | 7,238.5500 | 7.2386 | 7,266.6100 | 7.2666 | 0.388 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.48 | Call | Bond Future | 1,769.2800 | 1.7693 | 1,777.6900 | 1.7777 | 0.475 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.47 | Put | Bond Future | 4,680.4100 | 4.6804 | 4,643.3000 | 4.6433 | (0.793) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.78 | Call | Bond Future | 2,736.8900 | 2.7369 | 2,749.9100 | 2.7499 | 0.476 | 0 | 0 | 3,530 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | R035 | 07/05/2020 | 9.18 | Put | Bond Future | 6,204.1000 | 6.2041 | 6,163.4100 | 6.1634 | (0.656) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.18 | Call | Bond Future | 1,020.2500 | 1.0203 | 1,024.9400 | 1.0249 | 0.460 | 0 | 0 | 3,530 |
| 2019/11/21 | R035 | 07/05/2020 | 9.49 | Call | Bond Future | 1,798.1200 | 1.7981 | 1,806.6700 | 1.8067 | 0.475 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 07/05/2020 | 9.49 | Put | Bond Future | 4,586.0800 | 4.5861 | 4,549.2500 | 4.5493 | (0.803) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 9.00 | Put | Bond Future | 8,078.4900 | 8.0785 | 8,037.6100 | 8.0376 | (0.506) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 9.92 | Put | Bond Future | 3,737.5800 | 3.7376 | 3,708.0600 | 3.7081 | (0.790) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | | | Bond Future | 9.9385 | 95.8544 | 9.9321 | 95.9007 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 9.00 | Call | Bond Future | 987.8200 | 0.9878 | 993.1900 | 0.9932 | 0.544 | 0 | 0 | 24,761 |
| 2019/11/21 | R035 | 06/08/2020 | 9.92 | Call | Bond Future | 3,604.7400 | 3.6047 | 3,621.4700 | 3.6215 | 0.464 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 9.93 | Call | Bond Future | 3,642.1400 | 3.6421 | 3,659.0100 | 3.6590 | 0.463 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 9.91 | Put | Bond Future | 3,772.1400 | 3.7721 | 3,742.4800 | 3.7425 | (0.786) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 8.75 | Put | Bond Future | 9,768.6300 | 9.7686 | 9,725.8200 | 9.7258 | (0.438) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 8.75 | Call | Bond Future | 656.6900 | 0.6567 | 660.1300 | 0.6601 | 0.524 | 0 | 0 | 3,000 |
| 2019/11/21 | R035 | 06/08/2020 | 9.93 | Put | Bond Future | 3,703.2900 | 3.7033 | 3,673.9100 | 3.6739 | (0.793) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 06/08/2020 | 9.91 | Call | Bond Future | 3,567.5300 | 3.5675 | 3,584.1200 | 3.5841 | 0.465 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 05/11/2020 | 10.34 | Put | Bond Future | 3,412.5500 | 3.4125 | 3,387.7000 | 3.3877 | (0.728) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 05/11/2020 | | | Bond Future | 10.0136 | 93.1549 | 10.0069 | 93.2020 | (0.067) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R035 | 05/11/2020 | 10.33 | Call | Bond Future | 5,629.3400 | 5.6293 | 5,651.5400 | 5.6515 | 0.394 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 05/11/2020 | 10.33 | Put | Bond Future | 3,438.2200 | 3.4382 | 3,413.2500 | 3.4132 | (0.726) | 0 | 0 | 0 |
| 2019/11/21 | R035 | 05/11/2020 | 10.34 | Call | Bond Future | 5,671.6700 | 5.6717 | 5,693.9900 | 5.6940 | 0.394 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 05/11/2020 | 10.32 | Call | Bond Future | 5,587.4700 | 5.5875 | 5,609.5600 | 5.6096 | 0.395 | 0 | 0 | 0 |
| 2019/11/21 | R035 | 05/11/2020 | 10.32 | Put | Bond Future | 3,464.4300 | 3.4644 | 3,439.3500 | 3.4394 | (0.724) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 8.57 | Call | Bond Future | 1,967.8100 | 1.9678 | 1,943.6000 | 1.9436 | (1.230) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 8.50 | Call | Bond Future | 1,728.2100 | 1.7282 | 1,704.8900 | 1.7049 | (1.349) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 8.11 | Put | Bond Future | 2,109.4100 | 2.1094 | 2,118.7100 | 2.1187 | 0.441 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | | | Bond Future | 8.3627 | 112.4555 | 8.3674 | 112.4301 | 0.055 | 0.0000 | 0.0000 | 100,337 |
| 2019/11/21 | R186 | 06/02/2020 | 8.55 | Call | Bond Future | 1,897.7800 | 1.8978 | 1,873.8100 | 1.8738 | (1.263) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 8.55 | Put | Bond Future | 874.5100 | 0.8745 | 875.8700 | 0.8759 | 0.156 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 8.11 | Call | Bond Future | 708.9000 | 0.7089 | 692.8700 | 0.6929 | (2.261) | 0 | 0 | 821 |
| 2019/11/21 | R186 | 06/02/2020 | 8.57 | Put | Bond Future | 835.9700 | 0.8360 | 837.0900 | 0.8371 | 0.134 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 9.00 | Put | Bond Future | 296.3300 | 0.2963 | 294.8500 | 0.2948 | (0.499) | 0 | 0 | 821 |
| 2019/11/21 | R186 | 06/02/2020 | 8.50 | Put | Bond Future | 976.9800 | 0.9770 | 978.9900 | 0.9790 | 0.206 | 0 | 0 | 821 |
| 2019/11/21 | R186 | 06/02/2020 | 8.56 | Call | Bond Future | 1,932.5400 | 1.9325 | 1,908.4500 | 1.9084 | (1.247) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 8.56 | Put | Bond Future | 854.9700 | 0.8550 | 856.2100 | 0.8562 | 0.145 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/02/2020 | 9.00 | Call | Bond Future | 3,729.5700 | 3.7296 | 3,702.7600 | 3.7028 | (0.719) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 7.90 | Put | Bond Future | 3,522.1200 | 3.5221 | 3,536.3400 | 3.5363 | 0.404 | 0 | 0 | 2,500 |
| 2019/11/21 | R186 | 07/05/2020 | 8.28 | Put | Bond Future | 2,263.3600 | 2.2634 | 2,272.0700 | 2.2721 | 0.385 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 8.93 | Call | Bond Future | 3,666.5100 | 3.6665 | 3,643.0200 | 3.6430 | (0.641) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 8.09 | Put | Bond Future | 2,844.2600 | 2.8443 | 2,855.6300 | 2.8556 | 0.400 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | | | Bond Future | 8.4130 | 114.5017 | 8.4179 | 114.4760 | 0.058 | 0.0000 | 0.0000 | 1,650 |
| 2019/11/21 | R186 | 07/05/2020 | 8.50 | Call | Bond Future | 2,165.7000 | 2.1657 | 2,145.9800 | 2.1460 | (0.911) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 8.50 | Put | Bond Future | 1,704.2800 | 1.7043 | 1,710.3000 | 1.7103 | 0.353 | 0 | 0 | 23,208 |
| 2019/11/21 | R186 | 07/05/2020 | 8.08 | Call | Bond Future | 1,087.6200 | 1.0876 | 1,073.4000 | 1.0734 | (1.307) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 8.08 | Put | Bond Future | 2,877.5300 | 2.8775 | 2,889.0500 | 2.8890 | 0.400 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 7.90 | Call | Bond Future | 749.3700 | 0.7494 | 737.8500 | 0.7378 | (1.537) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 8.28 | Call | Bond Future | 1,552.7800 | 1.5528 | 1,535.7500 | 1.5357 | (1.097) | 0 | 0 | 6,000 |
| 2019/11/21 | R186 | 07/05/2020 | 8.93 | Put | Bond Future | 959.6100 | 0.9596 | 961.8600 | 0.9619 | 0.234 | 0 | 0 | 6,000 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | R186 | 07/05/2020 | 8.09 | Call | Bond Future | 1,108.6400 | 1.1086 | 1,094.2700 | 1.0943 | (1.296) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 7.60 | Put | Bond Future | 4,791.9400 | 4.7919 | 4,810.4900 | 4.8105 | 0.387 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 7.60 | Call | Bond Future | 356.6400 | 0.3566 | 349.4500 | 0.3495 | (2.016) | 0 | 0 | 6,000 |
| 2019/11/21 | R186 | 07/05/2020 | 8.07 | Call | Bond Future | 1,066.8400 | 1.0668 | 1,052.7700 | 1.0528 | (1.319) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 07/05/2020 | 8.07 | Put | Bond Future | 2,911.0600 | 2.9111 | 2,922.7300 | 2.9227 | 0.401 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/08/2020 | 8.38 | Put | Bond Future | 2,547.2100 | 2.5472 | 2,556.3400 | 2.5563 | 0.358 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/08/2020 | | | Bond Future | 8.4627 | 111.3054 | 8.4678 | 111.2793 | 0.060 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R186 | 06/08/2020 | 8.37 | Call | Bond Future | 2,093.2900 | 2.0933 | 2,076.3600 | 2.0764 | (0.809) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/08/2020 | 8.37 | Put | Bond Future | 2,571.4500 | 2.5714 | 2,580.6900 | 2.5807 | 0.359 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/08/2020 | 8.38 | Call | Bond Future | 2,120.7500 | 2.1207 | 2,103.7100 | 2.1037 | (0.803) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/08/2020 | 8.36 | Call | Bond Future | 2,066.0100 | 2.0660 | 2,049.1700 | 2.0492 | (0.815) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 06/08/2020 | 8.36 | Put | Bond Future | 2,595.9000 | 2.5959 | 2,605.2300 | 2.6052 | 0.359 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 05/11/2020 | 8.64 | Put | Bond Future | 2,475.5400 | 2.4755 | 2,483.6000 | 2.4836 | 0.326 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 05/11/2020 | 8.65 | Call | Bond Future | 3,157.3100 | 3.1573 | 3,138.6700 | 3.1387 | (0.590) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 05/11/2020 | | | Bond Future | 8.5086 | 113.3950 | 8.5139 | 113.3684 | 0.063 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R186 | 05/11/2020 | 8.66 | Call | Bond Future | 3,189.0600 | 3.1891 | 3,170.3500 | 3.1704 | (0.587) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 05/11/2020 | 8.66 | Put | Bond Future | 2,440.4200 | 2.4404 | 2,448.3300 | 2.4483 | 0.324 | 0 | 0 | 0 |
| 2019/11/21 | R186 | 05/11/2020 | 8.64 | Call | Bond Future | 3,125.6700 | 3.1257 | 3,107.1100 | 3.1071 | (0.594) | 0 | 0 | 0 |
| 2019/11/21 | R186 | 05/11/2020 | 8.65 | Put | Bond Future | 2,457.9100 | 2.4579 | 2,465.8900 | 2.4659 | 0.325 | 0 | 0 | 0 |
| 2019/11/21 | R197 | 06/02/2020 | | | Bond Future | 303.0979 | 303.0979 | 302.3202 | 302.3202 | (0.257) | 0.0000 | 0.0000 | 2,540 |
| 2019/11/21 | R197 | 07/05/2020 | | | Bond Future | 308.6865 | 308.6865 | 307.8947 | 307.8947 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R197 | 06/08/2020 | | | Bond Future | 306.7198 | 306.7198 | 305.9132 | 305.9132 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R197 | 05/11/2020 | | | Bond Future | 312.4755 | 312.4755 | 311.6540 | 311.6540 | (0.263) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R202 | 06/02/2020 | | | Bond Future | 227.6788 | 227.6788 | 227.4271 | 227.4271 | (0.111) | 0.0000 | 0.0000 | 8,488 |
| 2019/11/21 | R202 | 07/05/2020 | | | Bond Future | 231.8767 | 231.8767 | 231.6208 | 231.6208 | (0.110) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R202 | 06/08/2020 | | | Bond Future | 232.1142 | 232.1142 | 231.8536 | 231.8536 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R202 | 05/11/2020 | | | Bond Future | 236.4701 | 236.4701 | 236.2047 | 236.2047 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R208 | 06/02/2020 | 6.13 | Put | Bond Future | 484.5700 | 0.4846 | 485.8800 | 0.4859 | 0.270 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/02/2020 | 6.12 | Call | Bond Future | 4.6100 | 0.0046 | 4.3900 | 0.0044 | (4.772) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/02/2020 | | | Bond Future | 6.5730 | 102.6510 | 6.5744 | 102.6494 | 0.022 | 0.0000 | 0.0000 | 11,697 |
| 2019/11/21 | R208 | 06/02/2020 | 6.13 | Call | Bond Future | 4.9800 | 0.0050 | 4.7500 | 0.0048 | (4.618) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/02/2020 | 6.12 | Put | Bond Future | 495.0700 | 0.4951 | 496.3900 | 0.4964 | 0.267 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/02/2020 | 6.14 | Call | Bond Future | 5.4200 | 0.0054 | 5.1800 | 0.0052 | (4.428) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/02/2020 | 6.14 | Put | Bond Future | 474.1500 | 0.4741 | 475.4500 | 0.4755 | 0.274 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 07/05/2020 | 4.81 | Call | Bond Future | 0.0400 | 0.0000 | 0.0300 | 0.0000 | (25.000) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 07/05/2020 | 4.80 | Put | Bond Future | 1,322.6400 | 1.3226 | 1,324.1200 | 1.3241 | 0.112 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 07/05/2020 | | | Bond Future | 6.3371 | 101.1154 | 6.3388 | 101.1140 | 0.027 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R208 | 07/05/2020 | 4.82 | Call | Bond Future | 0.0400 | 0.0000 | 0.0400 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 07/05/2020 | 4.82 | Put | Bond Future | 1,305.2600 | 1.3053 | 1,306.7400 | 1.3067 | 0.113 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 07/05/2020 | 4.81 | Put | Bond Future | 1,313.9500 | 1.3140 | 1,315.4200 | 1.3154 | 0.112 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 07/05/2020 | 4.80 | Call | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/08/2020 | 5.57 | Put | Bond Future | 260.9200 | 0.2609 | 261.6700 | 0.2617 | 0.287 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/08/2020 | | | Bond Future | 5.8720 | 102.9840 | 5.8743 | 102.9826 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R208 | 06/08/2020 | 5.56 | Call | Bond Future | 70.9700 | 0.0710 | 70.2900 | 0.0703 | (0.958) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/08/2020 | 5.56 | Put | Bond Future | 264.9600 | 0.2650 | 265.7200 | 0.2657 | 0.287 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | R208 | 06/08/2020 | 5.57 | Call | Bond Future | 73.1600 | 0.0732 | 72.4700 | 0.0725 | (0.943) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/08/2020 | 5.55 | Call | Bond Future | 68.8200 | 0.0688 | 68.1500 | 0.0682 | (0.974) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 06/08/2020 | 5.55 | Put | Bond Future | 269.0400 | 0.2690 | 269.8100 | 0.2698 | 0.286 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 05/11/2020 | 4.78 | Call | Bond Future | 107.0700 | 0.1071 | 106.1900 | 0.1062 | (0.822) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 05/11/2020 | 4.77 | Put | Bond Future | 102.9700 | 0.1030 | 103.5400 | 0.1035 | 0.554 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 05/11/2020 | | | Bond Future | 4.7644 | 101.5068 | 4.7681 | 101.5053 | 0.078 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R208 | 05/11/2020 | 4.79 | Call | Bond Future | 109.4300 | 0.1094 | 108.5400 | 0.1085 | (0.813) | 0 | 0 | 0 |
| 2019/11/21 | R208 | 05/11/2020 | 4.79 | Put | Bond Future | 99.5800 | 0.0996 | 100.1300 | 0.1001 | 0.552 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 05/11/2020 | 4.78 | Put | Bond Future | 101.0700 | 0.1011 | 101.6300 | 0.1016 | 0.554 | 0 | 0 | 0 |
| 2019/11/21 | R208 | 05/11/2020 | 4.77 | Call | Bond Future | 105.1200 | 0.1051 | 104.2500 | 0.1043 | (0.828) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/02/2020 | 9.52 | Put | Bond Future | 2,775.6900 | 2.7757 | 2,762.1700 | 2.7622 | (0.487) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/02/2020 | | | Bond Future | 9.7927 | 73.8330 | 9.7920 | 73.8378 | (0.008) | 0.0000 | 0.0000 | 107,127 |
| 2019/11/21 | R209 | 06/02/2020 | 9.51 | Call | Bond Future | 999.7900 | 0.9998 | 991.0500 | 0.9911 | (0.874) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/02/2020 | 9.51 | Put | Bond Future | 2,817.7300 | 2.8177 | 2,804.2500 | 2.8043 | (0.478) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/02/2020 | 9.40 | Put | Bond Future | 3,303.2000 | 3.3032 | 3,290.3700 | 3.2904 | (0.388) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/02/2020 | 9.40 | Call | Bond Future | 759.8900 | 0.7599 | 751.8000 | 0.7518 | (1.065) | 0 | 0 | 7,500 |
| 2019/11/21 | R209 | 06/02/2020 | 9.52 | Call | Bond Future | 1,023.1800 | 1.0232 | 1,014.4000 | 1.0144 | (0.858) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/02/2020 | 9.50 | Call | Bond Future | 976.7300 | 0.9767 | 968.0400 | 0.9680 | (0.890) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/02/2020 | 9.50 | Put | Bond Future | 2,860.1900 | 2.8602 | 2,846.7600 | 2.8468 | (0.470) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 07/05/2020 | 9.47 | Call | Bond Future | 1,537.0300 | 1.5370 | 1,531.7000 | 1.5317 | (0.347) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 07/05/2020 | | | Bond Future | 9.8605 | 72.0252 | 9.8597 | 72.0301 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R209 | 07/05/2020 | 9.45 | Call | Bond Future | 1,487.7500 | 1.4878 | 1,482.4500 | 1.4825 | (0.356) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 07/05/2020 | 9.45 | Put | Bond Future | 4,115.6700 | 4.1157 | 4,105.4400 | 4.1054 | (0.249) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 07/05/2020 | 9.47 | Put | Bond Future | 4,033.7100 | 4.0337 | 4,023.4500 | 4.0235 | (0.254) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 07/05/2020 | 9.46 | Call | Bond Future | 1,512.2800 | 1.5123 | 1,506.9600 | 1.5070 | (0.352) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 07/05/2020 | 9.46 | Put | Bond Future | 4,074.5400 | 4.0745 | 4,064.2900 | 4.0643 | (0.252) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/08/2020 | 5.56 | Call | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/08/2020 | 5.55 | Put | Bond Future | 36,168.4800 | 36.1685 | 36,163.4200 | 36.1634 | (0.014) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/08/2020 | | | Bond Future | 9.9286 | 73.3483 | 9.9277 | 73.3534 | (0.008) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R209 | 06/08/2020 | 5.57 | Call | Bond Future | 0.0400 | 0.0000 | 0.0400 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/08/2020 | 5.57 | Put | Bond Future | 35,951.6500 | 35.9516 | 35,946.5900 | 35.9466 | (0.014) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/08/2020 | 5.56 | Put | Bond Future | 36,059.9900 | 36.0600 | 36,054.9300 | 36.0549 | (0.014) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 06/08/2020 | 5.55 | Call | Bond Future | 0.0300 | 0.0000 | 0.0300 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2019/11/21 | R209 | 05/11/2020 | 10.02 | Call | Bond Future | 3,925.9700 | 3.9260 | 3,923.2500 | 3.9232 | (0.069) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 05/11/2020 | | | Bond Future | 9.9949 | 71.5768 | 9.9940 | 71.5819 | (0.009) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R209 | 05/11/2020 | 10.00 | Call | Bond Future | 3,859.3700 | 3.8594 | 3,856.6300 | 3.8566 | (0.071) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 05/11/2020 | 10.00 | Put | Bond Future | 3,828.1500 | 3.8281 | 3,820.2400 | 3.8202 | (0.207) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 05/11/2020 | 10.02 | Put | Bond Future | 3,773.2400 | 3.7732 | 3,765.3500 | 3.7654 | (0.209) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 05/11/2020 | 10.01 | Call | Bond Future | 3,892.7500 | 3.8927 | 3,890.0200 | 3.8900 | (0.070) | 0 | 0 | 0 |
| 2019/11/21 | R209 | 05/11/2020 | 10.01 | Put | Bond Future | 3,800.7400 | 3.8007 | 3,792.8400 | 3.7928 | (0.208) | 0 | 0 | 0 |
| 2019/11/21 | R210 | 06/02/2020 | | | Bond Future | 189.1713 | 189.1713 | 188.7526 | 188.7526 | (0.221) | 0.0000 | 0.0000 | 1,772 |
| 2019/11/21 | R210 | 07/05/2020 | | | Bond Future | 190.0093 | 190.0093 | 189.5830 | 189.5830 | (0.224) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R210 | 06/08/2020 | | | Bond Future | 193.5962 | 193.5962 | 193.1619 | 193.1619 | (0.224) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R210 | 05/11/2020 | | | Bond Future | 194.5070 | 194.5070 | 194.0646 | 194.0646 | (0.227) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R212 | 06/02/2020 | | | Bond Future | 161.8532 | 161.8532 | 161.8320 | 161.8320 | (0.013) | 0.0000 | 0.0000 | 7,763 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | R212 | 07/05/2020 | | | Bond Future | 164.8374 | 164.8374 | 164.8159 | 164.8159 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R212 | 06/08/2020 | | | Bond Future | 165.6552 | 165.6552 | 165.6335 | 165.6335 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R212 | 05/11/2020 | | | Bond Future | 168.7639 | 168.7639 | 168.7418 | 168.7418 | (0.013) | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R213 | 06/02/2020 | 9.27 | Call | Bond Future | 1,417.9800 | 1.4180 | 1,395.3100 | 1.3953 | (1.599) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/02/2020 | 9.26 | Put | Bond Future | 1,912.2600 | 1.9123 | 1,916.1300 | 1.9161 | 0.202 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/02/2020 | | | Bond Future | 9.3460 | 87.2141 | 9.3503 | 87.1877 | 0.047 | 0.0000 | 0.0000 | 24,118 |
| 2019/11/21 | R213 | 06/02/2020 | 9.28 | Call | Bond Future | 1,446.9700 | 1.4470 | 1,424.1200 | 1.4241 | (1.579) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/02/2020 | 9.28 | Put | Bond Future | 1,848.0000 | 1.8480 | 1,851.5000 | 1.8515 | 0.189 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/02/2020 | 9.27 | Put | Bond Future | 1,880.0100 | 1.8800 | 1,883.6900 | 1.8837 | 0.196 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/02/2020 | 9.26 | Call | Bond Future | 1,389.1700 | 1.3892 | 1,366.6900 | 1.3667 | (1.618) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 07/05/2020 | 9.01 | Put | Bond Future | 3,718.3500 | 3.7183 | 3,729.5900 | 3.7296 | 0.302 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 07/05/2020 | 9.00 | Call | Bond Future | 1,259.8300 | 1.2598 | 1,244.4700 | 1.2445 | (1.219) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 07/05/2020 | | | Bond Future | 9.4113 | 85.2491 | 9.4158 | 85.2224 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R213 | 07/05/2020 | 9.01 | Call | Bond Future | 1,282.3300 | 1.2823 | 1,266.8300 | 1.2668 | (1.209) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 07/05/2020 | 9.00 | Put | Bond Future | 3,757.7400 | 3.7577 | 3,769.1200 | 3.7691 | 0.303 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 07/05/2020 | 9.02 | Call | Bond Future | 1,305.2900 | 1.3053 | 1,289.6500 | 1.2897 | (1.198) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 07/05/2020 | 9.02 | Put | Bond Future | 3,679.4800 | 3.6795 | 3,690.5800 | 3.6906 | 0.302 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/08/2020 | 9.31 | Call | Bond Future | 2,446.8200 | 2.4468 | 2,428.6700 | 2.4287 | (0.742) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/08/2020 | | | Bond Future | 9.4765 | 86.8165 | 9.4811 | 86.7892 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R213 | 06/08/2020 | 9.29 | Call | Bond Future | 2,388.4800 | 2.3885 | 2,370.5300 | 2.3705 | (0.752) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/08/2020 | 9.29 | Put | Bond Future | 3,489.3800 | 3.4894 | 3,498.7000 | 3.4987 | 0.267 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/08/2020 | 9.31 | Put | Bond Future | 3,428.7400 | 3.4287 | 3,437.8600 | 3.4379 | 0.266 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/08/2020 | 9.30 | Call | Bond Future | 2,417.5700 | 2.4176 | 2,399.5100 | 2.3995 | (0.747) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 06/08/2020 | 9.30 | Put | Bond Future | 3,458.9500 | 3.4589 | 3,468.1600 | 3.4682 | 0.266 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 05/11/2020 | 9.60 | Put | Bond Future | 3,370.1700 | 3.3702 | 3,378.0500 | 3.3781 | 0.234 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 05/11/2020 | 9.59 | Call | Bond Future | 3,657.8400 | 3.6578 | 3,638.0800 | 3.6381 | (0.540) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 05/11/2020 | | | Bond Future | 9.5441 | 84.8972 | 9.5489 | 84.8694 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R213 | 05/11/2020 | 9.60 | Call | Bond Future | 3,690.9800 | 3.6910 | 3,671.1500 | 3.6712 | (0.537) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 05/11/2020 | 9.59 | Put | Bond Future | 3,394.2600 | 3.3943 | 3,402.2100 | 3.4022 | 0.234 | 0 | 0 | 0 |
| 2019/11/21 | R213 | 05/11/2020 | 9.61 | Call | Bond Future | 3,724.2400 | 3.7242 | 3,704.3300 | 3.7043 | (0.535) | 0 | 0 | 0 |
| 2019/11/21 | R213 | 05/11/2020 | 9.61 | Put | Bond Future | 3,346.2500 | 3.3463 | 3,354.0500 | 3.3540 | 0.233 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 9.73 | Call | Bond Future | 957.9900 | 0.9580 | 938.1900 | 0.9382 | (2.067) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 9.87 | Put | Bond Future | 2,584.7300 | 2.5847 | 2,589.7500 | 2.5898 | 0.194 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 10.42 | Call | Bond Future | 3,294.5700 | 3.2946 | 3,263.9600 | 3.2640 | (0.929) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | | | Bond Future | 10.0631 | 72.0144 | 10.0674 | 71.9864 | 0.043 | 0.0000 | 0.0000 | 17,680 |
| 2019/11/21 | R214 | 06/02/2020 | 9.71 | Call | Bond Future | 911.9300 | 0.9119 | 892.6200 | 0.8926 | (2.117) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 9.71 | Put | Bond Future | 3,270.7400 | 3.2707 | 3,279.3900 | 3.2794 | 0.264 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 10.42 | Put | Bond Future | 1,033.5000 | 1.0335 | 1,030.8500 | 1.0308 | (0.256) | 0 | 0 | 1,000 |
| 2019/11/21 | R214 | 06/02/2020 | 9.73 | Put | Bond Future | 3,179.8200 | 3.1798 | 3,187.9800 | 3.1880 | 0.257 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 9.52 | Call | Bond Future | 543.1300 | 0.5431 | 528.6300 | 0.5286 | (2.670) | 0 | 0 | 1,000 |
| 2019/11/21 | R214 | 06/02/2020 | 9.87 | Call | Bond Future | 1,310.3200 | 1.3103 | 1,287.3800 | 1.2874 | (1.751) | 0 | 0 | 1,000 |
| 2019/11/21 | R214 | 06/02/2020 | 9.72 | Call | Bond Future | 934.8500 | 0.9348 | 915.2900 | 0.9153 | (2.092) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 9.72 | Put | Bond Future | 3,225.1200 | 3.2251 | 3,233.5200 | 3.2335 | 0.260 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/02/2020 | 9.52 | Put | Bond Future | 4,224.1800 | 4.2242 | 4,237.6400 | 4.2376 | 0.319 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 9.77 | Put | Bond Future | 4,042.5400 | 4.0425 | 4,052.7700 | 4.0528 | 0.253 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | | | Bond Future | 10.1313 | 70.0266 | 10.1357 | 69.9981 | 0.044 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2019/11/21 | R214 | 07/05/2020 | 9.76 | Call | Bond Future | 1,628.6900 | 1.6287 | 1,610.6500 | 1.6106 | (1.108) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 9.76 | Put | Bond Future | 4,083.9900 | 4.0840 | 4,094.3700 | 4.0944 | 0.254 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 9.31 | Put | Bond Future | 6,291.7600 | 6.2918 | 6,309.3100 | 6.3093 | 0.279 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 10.66 | Put | Bond Future | 1,509.2700 | 1.5093 | 1,510.3500 | 1.5103 | 0.072 | 0 | 0 | 1,250 |
| 2019/11/21 | R214 | 07/05/2020 | 9.77 | Call | Bond Future | 1,655.1700 | 1.6552 | 1,636.9800 | 1.6370 | (1.099) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 9.31 | Call | Bond Future | 671.4700 | 0.6715 | 660.6000 | 0.6606 | (1.619) | 0 | 0 | 1,250 |
| 2019/11/21 | R214 | 07/05/2020 | 9.91 | Put | Bond Future | 3,495.8100 | 3.4958 | 3,504.0600 | 3.5041 | 0.236 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 9.91 | Call | Bond Future | 2,048.8600 | 2.0489 | 2,028.6900 | 2.0287 | (0.984) | 0 | 0 | 1,250 |
| 2019/11/21 | R214 | 07/05/2020 | 10.66 | Call | Bond Future | 4,780.8900 | 4.7809 | 4,753.5500 | 4.7536 | (0.572) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 9.75 | Call | Bond Future | 1,602.4500 | 1.6025 | 1,584.5600 | 1.5846 | (1.116) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 07/05/2020 | 9.75 | Put | Bond Future | 4,125.7800 | 4.1258 | 4,136.3100 | 4.1363 | 0.255 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/08/2020 | 9.98 | Put | Bond Future | 4,125.4200 | 4.1254 | 4,134.7800 | 4.1348 | 0.227 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/08/2020 | 9.97 | Call | Bond Future | 2,675.3900 | 2.6754 | 2,655.9300 | 2.6559 | (0.727) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/08/2020 | | | Bond Future | 10.1996 | 71.3127 | 10.2042 | 71.2838 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R214 | 06/08/2020 | 9.98 | Call | Bond Future | 2,706.0700 | 2.7061 | 2,686.5100 | 2.6865 | (0.723) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/08/2020 | 9.97 | Put | Bond Future | 4,160.4600 | 4.1605 | 4,169.9200 | 4.1699 | 0.227 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/08/2020 | 9.99 | Call | Bond Future | 2,736.9200 | 2.7369 | 2,717.2600 | 2.7173 | (0.718) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 06/08/2020 | 9.99 | Put | Bond Future | 4,090.6500 | 4.0906 | 4,099.9100 | 4.0999 | 0.226 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 05/11/2020 | 10.26 | Put | Bond Future | 4,103.2400 | 4.1032 | 4,111.4000 | 4.1114 | 0.199 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 05/11/2020 | | | Bond Future | 10.2691 | 69.3569 | 10.2738 | 69.3275 | 0.046 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R214 | 05/11/2020 | 10.25 | Call | Bond Future | 4,012.7800 | 4.0128 | 3,991.5400 | 3.9915 | (0.529) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 05/11/2020 | 10.25 | Put | Bond Future | 4,133.0200 | 4.1330 | 4,141.2500 | 4.1413 | 0.199 | 0 | 0 | 0 |
| 2019/11/21 | R214 | 05/11/2020 | 10.26 | Call | Bond Future | 4,045.9900 | 4.0460 | 4,024.6800 | 4.0247 | (0.527) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 05/11/2020 | 10.24 | Call | Bond Future | 3,979.6600 | 3.9797 | 3,958.5000 | 3.9585 | (0.532) | 0 | 0 | 0 |
| 2019/11/21 | R214 | 05/11/2020 | 10.24 | Put | Bond Future | 4,162.9900 | 4.1630 | 4,171.3000 | 4.1713 | 0.200 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/02/2020 | 9.71 | Put | Bond Future | 4,482.1100 | 4.4821 | 4,496.9300 | 4.4969 | 0.331 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/02/2020 | | | Bond Future | 10.1399 | 91.1028 | 10.1442 | 91.0676 | 0.042 | 0.0000 | 0.0000 | 93,290 |
| 2019/11/21 | R248 | 06/02/2020 | 9.71 | Call | Bond Future | 824.3400 | 0.8243 | 804.0400 | 0.8040 | (2.463) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/02/2020 | 9.70 | Put | Bond Future | 4,545.5000 | 4.5455 | 4,560.6600 | 4.5607 | 0.334 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/02/2020 | 9.72 | Call | Bond Future | 849.8100 | 0.8498 | 829.1600 | 0.8292 | (2.430) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/02/2020 | 9.72 | Put | Bond Future | 4,419.4800 | 4.4195 | 4,433.9500 | 4.4339 | 0.327 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/02/2020 | 9.70 | Call | Bond Future | 799.4900 | 0.7995 | 779.5300 | 0.7795 | (2.497) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 07/05/2020 | 9.79 | Call | Bond Future | 1,838.1800 | 1.8382 | 1,816.7000 | 1.8167 | (1.169) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 07/05/2020 | 9.77 | Put | Bond Future | 5,476.4200 | 5.4764 | 5,491.0600 | 5.4911 | 0.267 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 07/05/2020 | | | Bond Future | 10.2101 | 88.3206 | 10.2146 | 88.2848 | 0.043 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R248 | 07/05/2020 | 9.79 | Put | Bond Future | 5,364.7100 | 5.3647 | 5,378.9700 | 5.3790 | 0.266 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 07/05/2020 | 9.77 | Call | Bond Future | 1,775.8200 | 1.7758 | 1,754.7200 | 1.7547 | (1.188) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 07/05/2020 | 9.78 | Put | Bond Future | 5,420.3500 | 5.4203 | 5,434.8000 | 5.4348 | 0.267 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 07/05/2020 | 9.78 | Call | Bond Future | 1,806.8500 | 1.8069 | 1,785.5600 | 1.7856 | (1.178) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 9.00 | Put | Bond Future | 12,038.0800 | 12.0381 | 12,065.6000 | 12.0656 | 0.229 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 10.20 | Call | Bond Future | 3,859.7800 | 3.8598 | 3,833.6500 | 3.8337 | (0.677) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | | | Bond Future | 10.2807 | 89.9425 | 10.2852 | 89.9061 | 0.044 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 9.25 | Put | Bond Future | 9,951.3600 | 9.9514 | 9,975.7800 | 9.9758 | 0.245 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 9.25 | Call | Bond Future | 959.4200 | 0.9594 | 947.4400 | 0.9474 | (1.249) | 0 | 0 | 20,640 |
| 2019/11/21 | R248 | 06/08/2020 | 10.18 | Call | Bond Future | 3,779.5500 | 3.7795 | 3,753.6600 | 3.7537 | (0.685) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 10.18 | Put | Bond Future | 4,592.0500 | 4.5920 | 4,602.5600 | 4.6026 | 0.229 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 9.00 | Call | Bond Future | 620.1100 | 0.6201 | 611.2300 | 0.6112 | (1.432) | 0 | 0 | 3,000 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2019/11/21 | R248 | 06/08/2020 | 10.20 | Put | Bond Future | 4,509.8300 | 4.5098 | 4,520.1000 | 4.5201 | 0.228 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 10.19 | Call | Bond Future | 3,819.5700 | 3.8196 | 3,793.5600 | 3.7936 | (0.681) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 06/08/2020 | 10.19 | Put | Bond Future | 4,550.7800 | 4.5508 | 4,561.1700 | 4.5612 | 0.228 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 05/11/2020 | 10.02 | Put | Bond Future | 6,432.4200 | 6.4324 | 6,446.1900 | 6.4462 | 0.214 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 05/11/2020 | 10.03 | Call | Bond Future | 3,769.8800 | 3.7699 | 3,746.5500 | 3.7465 | (0.619) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 05/11/2020 | | | Bond Future | 10.3523 | 87.1959 | 10.3570 | 87.1590 | 0.045 | 0.0000 | 0.0000 | 0 |
| 2019/11/21 | R248 | 05/11/2020 | 10.04 | Call | Bond Future | 3,806.1200 | 3.8061 | 3,782.6800 | 3.7827 | (0.616) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 05/11/2020 | 10.04 | Put | Bond Future | 6,337.8500 | 6.3378 | 6,351.3900 | 6.3514 | 0.214 | 0 | 0 | 0 |
| 2019/11/21 | R248 | 05/11/2020 | 10.02 | Call | Bond Future | 3,734.1200 | 3.7341 | 3,710.9100 | 3.7109 | (0.622) | 0 | 0 | 0 |
| 2019/11/21 | R248 | 05/11/2020 | 10.03 | Put | Bond Future | 6,384.8200 | 6.3848 | 6,398.4700 | 6.3985 | 0.214 | 0 | 0 | 0 |

Total

1140416