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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/03/2020 TO 13/03/2020

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------------|----------------------|--------------|-------------|---------------|
| 2020/03/13 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2025 | 07/05/2020 | | Bond Future | 135.3787 | 135.3787 | 134.8260 | 134.8260 | (0.408) | 0.0000 | 0.0000 | 2,069 |
| 2020/03/13 | 2025 | 06/08/2020 | | Bond Future | 136.3192 | 136.3192 | 135.7566 | 135.7566 | (0.413) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2025 | 05/11/2020 | | | Bond Future | 138.7350 | 138.7350 | 138.1625 | 138.1625 | (0.413) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2025 | 04/02/2021 | | | Bond Future | 139.6901 | 139.6901 | 139.1076 | 139.1076 | (0.417) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2029 | 07/05/2020 | | | Bond Future | 96.5778 | 96.5778 | 96.5789 | 96.5789 | 0.001 | 0.0000 | 0.0000 | 3,814 |
| 2020/03/13 | 2029 | 06/08/2020 | | | Bond Future | 98.3236 | 98.3236 | 98.3248 | 98.3248 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2029 | 05/11/2020 | | | Bond Future | 98.9228 | 98.9228 | 98.9241 | 98.9241 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2029 | 04/02/2021 | | | Bond Future | 100.6940 | 100.6940 | 100.6954 | 100.6954 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.79 | Call | Bond Future | 47.5200 | 0.0475 | 20.4600 | 0.0205 | (56.944) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.78 | Put | Bond Future | 6,421.6800 | 6.4217 | 7,373.3700 | 7.3734 | 14.820 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.85 | Put | Bond Future | 6,004.9300 | 6.0049 | 6,947.2500 | 6.9473 | 15.692 | 0 | 0 | 5,820 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.45 | Put | Bond Future | 8,471.5400 | 8.4715 | 9,444.2900 | 9.4443 | 11.483 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 9.19 | Put | Bond Future | 4,118.8000 | 4.1188 | 4,978.3000 | 4.9783 | 20.868 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | | | Bond Future | 9.8498 | 90.8140 | 10.0228 | 89.8364 | 1.756 | 0.0000 | 0.0000 | 101,141 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.80 | Call | Bond Future | 49.9500 | 0.0500 | 21.6500 | 0.0217 | (56.657) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.80 | Put | Bond Future | 6,301.8100 | 6.3018 | 7,251.0600 | 7.2511 | 15.063 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.45 | Call | Bond Future | 7.3300 | 0.0073 | 2.5300 | 0.0025 | (65.484) | 0 | 0 | 5,000 |
| 2020/03/13 | 2030 | 07/05/2020 | 9.19 | Call | Bond Future | 255.1300 | 0.2551 | 137.0800 | 0.1371 | (46.271) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.79 | Put | Bond Future | 6,361.6700 | 6.3617 | 7,312.1600 | 7.3122 | 14.941 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.78 | Call | Bond Future | 45.1900 | 0.0452 | 19.3300 | 0.0193 | (57.225) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.90 | Call | Bond Future | 80.4700 | 0.0805 | 37.1000 | 0.0371 | (53.896) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.85 | Call | Bond Future | 63.7300 | 0.0637 | 28.5000 | 0.0285 | (55.280) | 0 | 0 | 5,000 |
| 2020/03/13 | 2030 | 07/05/2020 | 8.90 | Put | Bond Future | 5,712.3400 | 5.7123 | 6,646.5200 | 6.6465 | 16.354 | 0 | 0 | 5,820 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.75 | Put | Bond Future | 2,954.7200 | 2.9547 | 3,544.7800 | 3.5448 | 19.970 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.42 | Call | Bond Future | 1,054.3300 | 1.0543 | 774.4800 | 0.7745 | (26.543) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.11 | Call | Bond Future | 588.2100 | 0.5882 | 409.6300 | 0.4096 | (30.360) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | | | Bond Future | 9.9587 | 88.4240 | 10.1390 | 87.4289 | 1.811 | 0.0000 | 0.0000 | 325 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.05 | Put | Bond Future | 5,767.4200 | 5.7674 | 6,600.8400 | 6.6008 | 14.450 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.05 | Call | Bond Future | 519.1700 | 0.5192 | 357.5600 | 0.3576 | (31.129) | 0 | 0 | 450 |
| 2020/03/13 | 2030 | 06/08/2020 | 8.36 | Put | Bond Future | 9,593.8000 | 9.5938 | 10,554.0300 | 10.5540 | 10.009 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 8.36 | Call | Bond Future | 84.9500 | 0.0849 | 50.1500 | 0.0501 | (40.965) | 0 | 0 | 800 |
| 2020/03/13 | 2030 | 06/08/2020 | 8.86 | Put | Bond Future | 6,734.7400 | 6.7347 | 7,615.9300 | 7.6159 | 13.084 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 8.86 | Call | Bond Future | 337.8300 | 0.3378 | 223.9900 | 0.2240 | (33.697) | 0 | 0 | 800 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.09 | Call | Bond Future | 564.5600 | 0.5646 | 391.7300 | 0.3917 | (30.613) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.09 | Put | Bond Future | 5,573.3100 | 5.5733 | 6,395.5100 | 6.3955 | 14.752 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.75 | Call | Bond Future | 1,784.2100 | 1.7842 | 1,379.2400 | 1.3792 | (22.697) | 0 | 0 | 450 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.42 | Put | Bond Future | 4,117.5200 | 4.1175 | 4,832.7000 | 4.8327 | 17.369 | 0 | 0 | 800 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.11 | Put | Bond Future | 5,477.5100 | 5.4775 | 6,293.9600 | 6.2940 | 14.905 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.20 | Put | Bond Future | 5,058.0100 | 5.0580 | 5,847.3400 | 5.8473 | 15.606 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.20 | Call | Bond Future | 703.7600 | 0.7038 | 498.0600 | 0.4981 | (29.229) | 0 | 0 | 323 |
| 2020/03/13 | 2030 | 06/08/2020 | 8.50 | Put | Bond Future | 8,753.7000 | 8.7537 | 9,698.3600 | 9.6984 | 10.792 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 8.50 | Call | Bond Future | 129.4400 | 0.1294 | 79.0700 | 0.0791 | (38.914) | 0 | 0 | 323 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.10 | Call | Bond Future | 576.3000 | 0.5763 | 400.6100 | 0.4006 | (30.486) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 06/08/2020 | 9.10 | Put | Bond Future | 5,525.3000 | 5.5253 | 6,344.6400 | 6.3446 | 14.829 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.10 | Put | Bond Future | 11,675.3800 | 11.6754 | 12,655.1200 | 12.6551 | 8.392 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.73 | Call | Bond Future | 381.6500 | 0.3816 | 267.4800 | 0.2675 | (29.915) | 0 | 0 | 3,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 10.06 | Put | Bond Future | 2,847.4500 | 2.8475 | 3,362.2200 | 3.3622 | 18.078 | 0 | 0 | 1,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.39 | Put | Bond Future | 4,975.5900 | 4.9756 | 5,706.6200 | 5.7066 | 14.692 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2030 | 05/11/2020 | 9.38 | Call | Bond Future | 1,185.8900 | | 1.1859 | 907.6600 | 0.9077 | (23.462) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | | | Bond Future | 10.0651 | | 89.9699 | 10.2528 | 88.9576 | 1.865 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.61 | Call | Bond Future | 1,639.8600 | | 1.6399 | 1,289.0900 | 1.2891 | (21.390) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.61 | Put | Bond Future | 4,160.0200 | | 4.1600 | 4,821.5200 | 4.8215 | 15.901 | 0 | 0 | 3,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.85 | Put | Bond Future | 7,428.2600 | | 7.4283 | 8,301.6300 | 8.3016 | 11.757 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.85 | Call | Bond Future | 485.3900 | | 0.4854 | 346.4900 | 0.3465 | (28.616) | 0 | 0 | 3,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.34 | Put | Bond Future | 10,226.5200 | | 10.2265 | 11,184.8000 | 11.1848 | 9.371 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.34 | Call | Bond Future | 157.1300 | | 0.1571 | 103.1400 | 0.1031 | (34.360) | 0 | 0 | 1,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.04 | Put | Bond Future | 6,500.1200 | | 6.5001 | 7,328.7500 | 7.3288 | 12.748 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.04 | Call | Bond Future | 688.8900 | | 0.6889 | 505.2500 | 0.5052 | (26.657) | 0 | 0 | 1,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.86 | Put | Bond Future | 3,375.8100 | | 3.3758 | 3,955.1500 | 3.9551 | 17.162 | 0 | 0 | 14,160 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.36 | Put | Bond Future | 10,109.3700 | | 10.1094 | 11,065.3000 | 11.0653 | 9.456 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.10 | Call | Bond Future | 88.5100 | | 0.0885 | 55.9800 | 0.0560 | (36.753) | 0 | 0 | 3,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.73 | Put | Bond Future | 8,048.4000 | | 8.0484 | 8,946.5000 | 8.9465 | 11.159 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.23 | Put | Bond Future | 5,640.0200 | | 5.6400 | 6,418.0100 | 6.4180 | 13.794 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 10.06 | Call | Bond Future | 2,819.4500 | | 2.8194 | 2,321.9500 | 2.3219 | (17.645) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 10.37 | Put | Bond Future | 2,132.3400 | | 2.1323 | 2,553.2900 | 2.5533 | 19.741 | 0 | 0 | 16,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.39 | Call | Bond Future | 1,203.3500 | | 1.2033 | 922.1100 | 0.9221 | (23.371) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.38 | Put | Bond Future | 5,015.5800 | | 5.0156 | 5,749.6200 | 5.7496 | 14.635 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.86 | Call | Bond Future | 2,251.4500 | | 2.2515 | 1,818.5200 | 1.8185 | (19.229) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.36 | Call | Bond Future | 165.0800 | | 0.1651 | 108.7400 | 0.1087 | (34.129) | 0 | 0 | 14,160 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.86 | Put | Bond Future | 7,377.7300 | | 7.3777 | 8,248.9200 | 8.2489 | 11.808 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.86 | Call | Bond Future | 494.8600 | | 0.4949 | 353.7800 | 0.3538 | (28.509) | 0 | 0 | 14,160 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.23 | Call | Bond Future | 942.9200 | | 0.9429 | 708.6400 | 0.7086 | (24.846) | 0 | 0 | 3,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 10.47 | Call | Bond Future | 4,079.6300 | | 4.0796 | 3,459.2800 | 3.4593 | (15.206) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 10.47 | Put | Bond Future | 1,914.9800 | | 1.9150 | 2,306.9000 | 2.3069 | 20.466 | 0 | 0 | 3,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.53 | Put | Bond Future | 9,136.5000 | | 9.1365 | 10,069.2600 | 10.0693 | 10.209 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 8.53 | Call | Bond Future | 247.2800 | | 0.2473 | 167.7700 | 0.1678 | (32.154) | 0 | 0 | 16,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.03 | Put | Bond Future | 6,547.4500 | | 6.5475 | 7,378.5700 | 7.3786 | 12.694 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.03 | Call | Bond Future | 677.1000 | | 0.6771 | 495.9500 | 0.4959 | (26.754) | 0 | 0 | 16,000 |
| 2020/03/13 | 2030 | 05/11/2020 | 10.37 | Call | Bond Future | 3,768.9000 | | 3.7689 | 3,177.5800 | 3.1776 | (15.689) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.40 | Call | Bond Future | 1,220.9800 | | 1.2210 | 936.7000 | 0.9367 | (23.283) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 05/11/2020 | 9.40 | Put | Bond Future | 4,935.8200 | | 4.9358 | 5,663.8100 | 5.6638 | 14.749 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.12 | Call | Bond Future | 1,003.1200 | | 1.0031 | 776.6900 | 0.7767 | (22.573) | 0 | 0 | 1,000 |
| 2020/03/13 | 2030 | 04/02/2021 | 8.36 | Call | Bond Future | 295.5700 | | 0.2956 | 211.1900 | 0.2112 | (28.548) | 0 | 0 | 800 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.16 | Call | Bond Future | 1,060.2300 | | 1.0602 | 824.1000 | 0.8241 | (22.272) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.15 | Put | Bond Future | 6,749.7600 | | 6.7498 | 7,546.1500 | 7.5462 | 11.799 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | | | Bond Future | 10.1820 | | 87.5528 | 10.3778 | 86.5227 | 1.923 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 8.37 | Put | Bond Future | 10,639.8400 | | 10.6398 | 11,584.3500 | 11.5843 | 8.877 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 8.37 | Call | Bond Future | 300.4400 | | 0.3004 | 214.8600 | 0.2149 | (28.485) | 0 | 0 | 1,000 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.17 | Call | Bond Future | 1,074.5700 | | 1.0746 | 836.0200 | 0.8360 | (22.200) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.17 | Put | Bond Future | 6,663.5000 | | 6.6635 | 7,455.0400 | 7.4550 | 11.879 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.12 | Put | Bond Future | 6,880.0800 | | 6.8801 | 7,683.7400 | 7.6837 | 11.681 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 8.36 | Put | Bond Future | 10,696.3100 | | 10.6963 | 11,642.0200 | 11.6420 | 8.841 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.16 | Put | Bond Future | 6,706.6700 | | 6.7067 | 7,500.6300 | 7.5006 | 11.838 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 9.15 | Call | Bond Future | 1,045.7600 | | 1.0458 | 812.0600 | 0.8121 | (22.347) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 8.86 | Put | Bond Future | 8,077.4400 | | 8.0774 | 8,939.3700 | 8.9394 | 10.671 | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 8.86 | Call | Bond Future | 683.9100 | | 0.6839 | 515.7500 | 0.5158 | (24.588) | 0 | 0 | 800 |

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| 2020/03/13 | 2030 | 04/02/2021 | 10.20 | Call | Bond Future | 3,326.6000 | 3.3266 | 2,808.3700 | 2.8084 | (15.578) | 0 | 0 | 0 |
| 2020/03/13 | 2030 | 04/02/2021 | 10.20 | Put | Bond Future | 3,231.1600 | 3.2312 | 3,743.0200 | 3.7430 | 15.841 | 0 | 0 | 1,800 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.19 | Call | Bond Future | 33.5400 | 0.0335 | 14.3200 | 0.0143 | (57.305) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.54 | Put | Bond Future | 5,343.4900 | 5.3435 | 6,269.4300 | 6.2694 | 17.328 | 0 | 0 | 3,000 |
| 2020/03/13 | 2032 | 07/05/2020 | 8.82 | Call | Bond Future | 3.9200 | 0.0039 | 1.3200 | 0.0013 | (66.327) | 0 | 0 | 3,000 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.20 | Call | Bond Future | 35.3800 | 0.0354 | 15.2100 | 0.0152 | (57.010) | 0 | 0 | 7,500 |
| 2020/03/13 | 2032 | 07/05/2020 | | | Bond Future | 10.3582 | 86.7039 | 10.5257 | 85.6959 | 1.617 | 0.0000 | 0.0000 | 82,247 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.17 | Call | Bond Future | 30.0600 | 0.0301 | 12.6700 | 0.0127 | (57.851) | 0 | 0 | 3,000 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.17 | Put | Bond Future | 7,680.3000 | 7.6803 | 8,670.8400 | 8.6708 | 12.897 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.54 | Call | Bond Future | 172.7400 | 0.1727 | 90.7500 | 0.0907 | (47.464) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.00 | Put | Bond Future | 8,831.4100 | 8.8314 | 9,832.4900 | 9.8325 | 11.335 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.00 | Call | Bond Future | 10.9300 | 0.0109 | 4.0800 | 0.0041 | (62.672) | 0 | 0 | 7,500 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.50 | Put | Bond Future | 5,582.1600 | 5.5822 | 6,518.4500 | 6.5185 | 16.773 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.50 | Call | Bond Future | 147.7400 | 0.1477 | 76.1000 | 0.0761 | (48.491) | 0 | 0 | 7,500 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.30 | Put | Bond Future | 6,828.0500 | 6.8280 | 7,803.8000 | 7.8038 | 14.290 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.30 | Call | Bond Future | 59.4100 | 0.0594 | 27.2300 | 0.0272 | (54.166) | 0 | 0 | 7,500 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.19 | Put | Bond Future | 7,547.4000 | 7.5474 | 8,536.1100 | 8.5361 | 13.100 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 8.82 | Put | Bond Future | 10,085.3600 | 10.0854 | 11,090.6900 | 11.0907 | 9.968 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.20 | Put | Bond Future | 7,481.1500 | 7.4812 | 8,468.9100 | 8.4689 | 13.203 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.18 | Call | Bond Future | 31.7500 | 0.0317 | 13.4700 | 0.0135 | (57.575) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 07/05/2020 | 9.18 | Put | Bond Future | 7,613.7600 | 7.6138 | 8,603.4100 | 8.6034 | 12.998 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 8.79 | Put | Bond Future | 10,946.7100 | 10.9467 | 11,941.1800 | 11.9412 | 9.085 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.29 | Put | Bond Future | 7,787.6800 | 7.7877 | 8,704.2700 | 8.7043 | 11.770 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.46 | Put | Bond Future | 6,826.8900 | 6.8269 | 7,701.9500 | 7.7020 | 12.818 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.45 | Call | Bond Future | 490.7900 | 0.4908 | 342.6400 | 0.3426 | (30.186) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | | | Bond Future | 10.4725 | 88.2499 | 10.6465 | 87.2240 | 1.661 | 0.0000 | 0.0000 | 300 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.91 | Call | Bond Future | 1,178.7600 | 1.1788 | 886.3800 | 0.8864 | (24.804) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.91 | Put | Bond Future | 4,615.7500 | 4.6157 | 5,349.2300 | 5.3492 | 15.891 | 0 | 0 | 800 |
| 2020/03/13 | 2032 | 06/08/2020 | 8.79 | Call | Bond Future | 78.6300 | 0.0786 | 47.2400 | 0.0472 | (39.921) | 0 | 0 | 800 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.29 | Call | Bond Future | 337.9500 | 0.3380 | 228.6800 | 0.2287 | (32.333) | 0 | 0 | 800 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.46 | Call | Bond Future | 501.7100 | 0.5017 | 350.9100 | 0.3509 | (30.057) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.45 | Put | Bond Future | 6,881.6000 | 6.8816 | 7,759.3100 | 7.7593 | 12.754 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.47 | Call | Bond Future | 512.8000 | 0.5128 | 359.3300 | 0.3593 | (29.928) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 06/08/2020 | 9.47 | Put | Bond Future | 6,772.4100 | 6.7724 | 7,644.8000 | 7.6448 | 12.882 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.61 | Put | Bond Future | 6,896.3800 | 6.8964 | 7,722.2000 | 7.7222 | 11.975 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 10.99 | Call | Bond Future | 4,496.3400 | 4.4963 | 3,858.3500 | 3.8583 | (14.189) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.44 | Put | Bond Future | 7,767.2800 | 7.7673 | 8,636.4100 | 8.6364 | 11.190 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 11.08 | Call | Bond Future | 4,800.3200 | 4.8003 | 4,137.2900 | 4.1373 | (13.812) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.77 | Put | Bond Future | 6,133.8700 | 6.1339 | 6,915.1100 | 6.9151 | 12.736 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | | | Bond Future | 10.5904 | 85.6351 | 10.7712 | 84.5914 | 1.707 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 10.99 | Put | Bond Future | 2,212.7100 | 2.2127 | 2,618.4100 | 2.6184 | 18.335 | 0 | 0 | 3,000 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.76 | Call | Bond Future | 1,146.8400 | 1.1468 | 887.3000 | 0.8873 | (22.631) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.76 | Put | Bond Future | 6,179.6400 | 6.1796 | 6,963.7900 | 6.9638 | 12.689 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.11 | Call | Bond Future | 363.5300 | 0.3635 | 259.0500 | 0.2591 | (28.740) | 0 | 0 | 3,000 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.61 | Call | Bond Future | 911.1600 | 0.9112 | 693.2900 | 0.6933 | (23.911) | 0 | 0 | 3,000 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.44 | Call | Bond Future | 685.9400 | 0.6859 | 511.3800 | 0.5114 | (25.448) | 0 | 0 | 1,000 |
| 2020/03/13 | 2032 | 05/11/2020 | 11.08 | Put | Bond Future | 2,014.1000 | 2.0141 | 2,394.7600 | 2.3948 | 18.900 | 0 | 0 | 1,000 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2032 | 05/11/2020 | 9.77 | Call | Bond Future | 1,164.0700 | 1.1641 | 901.6200 | 0.9016 | (22.546) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.11 | Put | Bond Future | 9,624.5300 | 9.6245 | 10,563.7400 | 10.5637 | 9.759 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 8.94 | Put | Bond Future | 10,660.6600 | 10.6607 | 11,628.0200 | 11.6280 | 9.074 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 8.94 | Call | Bond Future | 249.4100 | 0.2494 | 173.0800 | 0.1731 | (30.604) | 0 | 0 | 1,000 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.75 | Call | Bond Future | 1,130.0000 | 1.1300 | 873.3300 | 0.8733 | (22.714) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 05/11/2020 | 9.75 | Put | Bond Future | 6,225.8700 | 6.2259 | 7,012.8900 | 7.0129 | 12.641 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 10.82 | Put | Bond Future | 3,463.2900 | 3.4633 | 3,963.3500 | 3.9633 | 14.439 | 0 | 0 | 800 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.29 | Call | Bond Future | 737.6900 | 0.7377 | 568.6800 | 0.5687 | (22.911) | 0 | 0 | 800 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.63 | Call | Bond Future | 1,191.2500 | 1.1913 | 946.3500 | 0.9464 | (20.558) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | | | Bond Future | 10.7169 | 87.1480 | 10.9049 | 86.0860 | 1.754 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 8.79 | Put | Bond Future | 12,373.6600 | 12.3737 | 13,347.7500 | 13.3478 | 7.872 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 8.79 | Call | Bond Future | 334.2000 | 0.3342 | 246.2600 | 0.2463 | (26.314) | 0 | 0 | 800 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.61 | Call | Bond Future | 1,160.3000 | 1.1603 | 920.2100 | 0.9202 | (20.692) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.61 | Put | Bond Future | 7,807.9900 | 7.8080 | 8,629.9300 | 8.6299 | 10.527 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 10.82 | Call | Bond Future | 4,048.1100 | 4.0481 | 3,486.1400 | 3.4861 | (13.882) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.29 | Put | Bond Future | 9,439.7600 | 9.4398 | 10,332.7800 | 10.3328 | 9.460 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.63 | Put | Bond Future | 7,712.6000 | 7.7126 | 8,529.7300 | 8.5297 | 10.595 | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.62 | Call | Bond Future | 1,175.5800 | 1.1756 | 933.1000 | 0.9331 | (20.626) | 0 | 0 | 0 |
| 2020/03/13 | 2032 | 04/02/2021 | 9.62 | Put | Bond Future | 7,760.0700 | 7.7601 | 8,579.6200 | 8.5796 | 10.561 | 0 | 0 | 0 |
| 2020/03/13 | 2033 | 07/05/2020 | | | Bond Future | 96.1915 | 96.1915 | 95.6099 | 95.6099 | (0.605) | 0.0000 | 0.0000 | 7,065 |
| 2020/03/13 | 2033 | 06/08/2020 | | | Bond Future | 97.9303 | 97.9303 | 97.3384 | 97.3384 | (0.604) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2033 | 05/11/2020 | | | Bond Future | 98.4442 | 98.4442 | 97.8419 | 97.8419 | (0.612) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2033 | 04/02/2021 | | | Bond Future | 100.2070 | 100.2070 | 99.5940 | 99.5940 | (0.612) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.60 | Put | Bond Future | 8,690.7000 | 8.6907 | 9,570.2600 | 9.5703 | 10.121 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.59 | Call | Bond Future | 28.5200 | 0.0285 | 13.9400 | 0.0139 | (51.122) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.70 | Put | Bond Future | 7,950.0100 | 7.9500 | 8,819.5300 | 8.8195 | 10.937 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | | | Bond Future | 10.8150 | 84.6277 | 10.9516 | 83.7328 | 1.264 | 0.0000 | 0.0000 | 74,552 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.60 | Call | Bond Future | 30.2700 | 0.0303 | 14.8900 | 0.0149 | (50.809) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.59 | Put | Bond Future | 8,765.8300 | 8.7658 | 9,646.1900 | 9.6462 | 10.043 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.70 | Call | Bond Future | 53.1200 | 0.0531 | 27.7000 | 0.0277 | (47.854) | 0 | 0 | 7,500 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.61 | Call | Bond Future | 32.1000 | 0.0321 | 15.8900 | 0.0159 | (50.498) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 9.61 | Put | Bond Future | 8,615.7400 | 8.6157 | 9,494.4700 | 9.4945 | 10.199 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 10.00 | Put | Bond Future | 5,875.5800 | 5.8756 | 6,686.5000 | 6.6865 | 13.802 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 07/05/2020 | 10.00 | Call | Bond Future | 212.5200 | 0.2125 | 128.5000 | 0.1285 | (39.535) | 0 | 0 | 7,500 |
| 2020/03/13 | 2037 | 06/08/2020 | 9.88 | Put | Bond Future | 7,837.8900 | 7.8379 | 8,610.9900 | 8.6110 | 9.864 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 06/08/2020 | | | Bond Future | 10.9323 | 81.8768 | 11.0741 | 80.9659 | 1.296 | 0.0000 | 0.0000 | 300 |
| 2020/03/13 | 2037 | 06/08/2020 | 9.87 | Call | Bond Future | 545.2500 | 0.5452 | 409.8800 | 0.4099 | (24.827) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 06/08/2020 | 9.87 | Put | Bond Future | 7,899.5300 | 7.8995 | 8,675.0200 | 8.6750 | 9.817 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 06/08/2020 | 9.88 | Call | Bond Future | 557.4300 | 0.5574 | 419.6700 | 0.4197 | (24.713) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 06/08/2020 | 9.86 | Call | Bond Future | 533.2500 | 0.5333 | 400.2600 | 0.4003 | (24.940) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 06/08/2020 | 9.86 | Put | Bond Future | 7,961.4300 | 7.9614 | 8,739.3000 | 8.7393 | 9.770 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 05/11/2020 | 10.18 | Call | Bond Future | 1,275.0400 | 1.2750 | 1,040.5400 | 1.0405 | (18.392) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 05/11/2020 | 10.17 | Put | Bond Future | 7,141.7700 | 7.1418 | 7,836.5100 | 7.8365 | 9.728 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 05/11/2020 | | | Bond Future | 11.0458 | 83.3082 | 11.1926 | 82.3815 | 1.328 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2037 | 05/11/2020 | 10.19 | Call | Bond Future | 1,294.0900 | 1.2941 | 1,057.0200 | 1.0570 | (18.319) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 05/11/2020 | 10.19 | Put | Bond Future | 7,038.1800 | 7.0382 | 7,727.7800 | 7.7278 | 9.798 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2037 | 05/11/2020 | 10.17 | Call | Bond Future | 1,256.1700 | 1.2562 | 1,024.2400 | 1.0242 | (18.463) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 05/11/2020 | 10.18 | Put | Bond Future | 7,089.8400 | 7.0898 | 7,782.0100 | 7.7820 | 9.763 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.35 | Call | Bond Future | 1,996.1100 | 1.9961 | 1,700.6600 | 1.7007 | (14.801) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.27 | Call | Bond Future | 1,828.0100 | 1.8280 | 1,550.6600 | 1.5507 | (15.172) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.85 | Call | Bond Future | 3,259.0000 | 3.2590 | 2,846.4700 | 2.8465 | (12.658) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.28 | Put | Bond Future | 7,707.7700 | 7.7078 | 8,371.1300 | 8.3711 | 8.606 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | | | Bond Future | 11.1685 | 80.5228 | 11.3207 | 79.5798 | 1.363 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 9.65 | Put | Bond Future | 11,227.3200 | 11.2273 | 12,019.5900 | 12.0196 | 7.057 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 9.65 | Call | Bond Future | 816.2800 | 0.8163 | 665.5900 | 0.6656 | (18.461) | 0 | 0 | 72 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.35 | Put | Bond Future | 7,370.7100 | 7.3707 | 8,018.2200 | 8.0182 | 8.785 | 0 | 0 | 72 |
| 2020/03/13 | 2037 | 04/02/2021 | 11.90 | Call | Bond Future | 0.0000 | 0.0000 | 6,200.4200 | 6.2004 | 100.000 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.27 | Put | Bond Future | 7,756.8100 | 7.7568 | 8,422.4200 | 8.4224 | 8.581 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.85 | Put | Bond Future | 5,288.1000 | 5.2881 | 5,818.5300 | 5.8185 | 10.031 | 0 | 0 | 72 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.28 | Call | Bond Future | 1,848.5400 | 1.8485 | 1,568.9400 | 1.5689 | (15.125) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.48 | Put | Bond Future | 0.0000 | 0.0000 | 7,391.1800 | 7.3912 | 100.000 | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.48 | Call | Bond Future | 0.0000 | 0.0000 | 1,962.8600 | 1.9629 | 100.000 | 0 | 0 | 240 |
| 2020/03/13 | 2037 | 04/02/2021 | 11.90 | Put | Bond Future | 0.0000 | 0.0000 | 2,762.3700 | 2.7624 | 100.000 | 0 | 0 | 240 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.29 | Call | Bond Future | 1,869.2000 | 1.8692 | 1,587.3500 | 1.5874 | (15.079) | 0 | 0 | 0 |
| 2020/03/13 | 2037 | 04/02/2021 | 10.29 | Put | Bond Future | 7,658.9500 | 7.6589 | 8,320.0600 | 8.3201 | 8.632 | 0 | 0 | 0 |
| 2020/03/13 | 2038 | 07/05/2020 | | | Bond Future | 110.3046 | 110.3046 | 110.2295 | 110.2295 | (0.068) | 0.0000 | 0.0000 | 11,047 |
| 2020/03/13 | 2038 | 06/08/2020 | | | Bond Future | 110.6035 | 110.6035 | 110.5271 | 110.5271 | (0.069) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2038 | 05/11/2020 | | | Bond Future | 112.5635 | 112.5635 | 112.4860 | 112.4860 | (0.069) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2038 | 04/02/2021 | | | Bond Future | 112.8587 | 112.8587 | 112.7799 | 112.7799 | (0.070) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.74 | Call | Bond Future | 44.0500 | 0.0441 | 21.5100 | 0.0215 | (51.169) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.75 | Put | Bond Future | 8,917.4400 | 8.9174 | 9,916.4300 | 9.9164 | 11.203 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.85 | Put | Bond Future | 8,131.3000 | 8.1313 | 9,116.1100 | 9.1161 | 12.111 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | | | Bond Future | 10.9144 | 87.1093 | 11.0613 | 86.0867 | 1.346 | 0.0000 | 0.0000 | 58,995 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.74 | Put | Bond Future | 8,997.4200 | 8.9974 | 9,997.5500 | 9.9975 | 11.116 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.75 | Call | Bond Future | 46.5500 | 0.0466 | 22.8700 | 0.0229 | (50.870) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 10.00 | Put | Bond Future | 7,004.2400 | 7.0042 | 7,957.5600 | 7.9576 | 13.611 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 10.00 | Call | Bond Future | 158.8400 | 0.1588 | 89.4900 | 0.0895 | (43.660) | 0 | 0 | 2,640 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.50 | Put | Bond Future | 10,977.4500 | 10.9774 | 11,994.4800 | 11.9945 | 9.265 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.50 | Call | Bond Future | 9.6400 | 0.0096 | 4.0000 | 0.0040 | (58.506) | 0 | 0 | 2,640 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.73 | Call | Bond Future | 41.6400 | 0.0416 | 20.2100 | 0.0202 | (51.465) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.85 | Call | Bond Future | 79.0100 | 0.0790 | 41.1500 | 0.0412 | (47.918) | 0 | 0 | 7,500 |
| 2020/03/13 | 2040 | 07/05/2020 | 9.73 | Put | Bond Future | 9,077.6100 | 9.0776 | 10,078.8500 | 10.0788 | 11.030 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 10.15 | Put | Bond Future | 5,944.0200 | 5.9440 | 6,854.2600 | 6.8543 | 15.314 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 07/05/2020 | 10.15 | Call | Bond Future | 280.8200 | 0.2808 | 168.3900 | 0.1684 | (40.036) | 0 | 0 | 7,500 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.85 | Call | Bond Future | 2,515.2500 | 2.5153 | 2,060.6200 | 2.0606 | (18.075) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 11.26 | Put | Bond Future | 0.0000 | 0.0000 | 2,939.4500 | 2.9394 | 100.000 | 0 | 0 | 517 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.03 | Call | Bond Future | 626.9900 | 0.6270 | 462.4900 | 0.4625 | (26.236) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.04 | Call | Bond Future | 641.1300 | 0.6411 | 473.7100 | 0.4737 | (26.113) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.02 | Put | Bond Future | 8,085.7600 | 8.0858 | 8,965.0400 | 8.9650 | 10.874 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | | | Bond Future | 11.0308 | 84.1521 | 11.1832 | 83.1112 | 1.381 | 0.0000 | 0.0000 | 600 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.04 | Put | Bond Future | 7,955.7000 | 7.9557 | 8,829.1900 | 8.8292 | 10.979 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.02 | Call | Bond Future | 613.2100 | 0.6132 | 451.5800 | 0.4516 | (26.358) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2040 | 06/08/2020 | 10.85 | Put | Bond Future | 3,778.6500 | 3.7787 | 4,364.9300 | 4.3649 | 15.516 | 0 | 0 | 12,538 |
| 2020/03/13 | 2040 | 06/08/2020 | 11.26 | Call | Bond Future | 0.0000 | 0.0000 | 3,456.5400 | 3.4565 | 100.000 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.79 | Put | Bond Future | 4,009.1900 | 4.0092 | 4,618.6500 | 4.6187 | 15.202 | 0 | 0 | 800 |
| 2020/03/13 | 2040 | 06/08/2020 | 9.57 | Put | Bond Future | 11,325.0900 | 11.3251 | 12,306.6200 | 12.3066 | 8.667 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.03 | Put | Bond Future | 8,020.5000 | 8.0205 | 8,896.9100 | 8.8969 | 10.927 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.79 | Call | Bond Future | 2,319.8300 | 2.3198 | 1,888.3800 | 1.8884 | (18.598) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 9.57 | Call | Bond Future | 180.9800 | 0.1810 | 121.6000 | 0.1216 | (32.810) | 0 | 0 | 800 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.07 | Put | Bond Future | 7,762.8200 | 7.7628 | 8,627.4900 | 8.6275 | 11.139 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 06/08/2020 | 10.07 | Call | Bond Future | 684.4100 | 0.6844 | 508.1700 | 0.5082 | (25.751) | 0 | 0 | 800 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.23 | Call | Bond Future | 1,282.0500 | 1.2821 | 1,027.8000 | 1.0278 | (19.832) | 0 | 0 | 2,000 |
| 2020/03/13 | 2040 | 05/11/2020 | 11.70 | Put | Bond Future | 2,374.4600 | 2.3745 | 2,741.0600 | 2.7411 | 15.439 | 0 | 0 | 2,000 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.00 | Call | Bond Future | 883.4400 | 0.8834 | 692.0600 | 0.6921 | (21.663) | 0 | 0 | 2,000 |
| 2020/03/13 | 2040 | 05/11/2020 | 9.50 | Call | Bond Future | 315.7400 | 0.3157 | 232.0600 | 0.2321 | (26.503) | 0 | 0 | 2,000 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.30 | Call | Bond Future | 1,421.6200 | 1.4216 | 1,147.0300 | 1.1470 | (19.315) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | | | Bond Future | 11.1432 | 85.6233 | 11.3009 | 84.5642 | 1.415 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.23 | Put | Bond Future | 7,868.6500 | 7.8687 | 8,673.4300 | 8.6734 | 10.228 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 9.73 | Put | Bond Future | 11,077.6800 | 11.0777 | 12,009.3800 | 12.0094 | 8.411 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 9.73 | Call | Bond Future | 527.4000 | 0.5274 | 400.0700 | 0.4001 | (24.143) | 0 | 0 | 2,000 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.30 | Put | Bond Future | 7,474.4000 | 7.4744 | 8,258.8400 | 8.2588 | 10.495 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 11.70 | Call | Bond Future | 6,018.0000 | 6.0180 | 5,325.5700 | 5.3256 | (11.506) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.00 | Put | Bond Future | 9,259.9700 | 9.2600 | 10,127.6200 | 10.1276 | 9.370 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 9.50 | Put | Bond Future | 12,781.9900 | 12.7820 | 13,757.3400 | 13.7573 | 7.631 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.31 | Call | Bond Future | 1,442.2000 | 1.4422 | 1,164.6800 | 1.1647 | (19.243) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.32 | Put | Bond Future | 7,364.1600 | 7.3642 | 8,142.7100 | 8.1427 | 10.572 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 11.50 | Call | Bond Future | 5,255.2500 | 5.2552 | 4,615.4600 | 4.6155 | (12.174) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 11.50 | Put | Bond Future | 2,890.0900 | 2.8901 | 3,309.3300 | 3.3093 | 14.506 | 0 | 0 | 2,000 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.31 | Put | Bond Future | 7,419.1300 | 7.4191 | 8,200.6400 | 8.2006 | 10.534 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 05/11/2020 | 10.32 | Call | Bond Future | 1,462.9800 | 1.4630 | 1,182.5000 | 1.1825 | (19.172) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 9.49 | Call | Bond Future | 584.7600 | 0.5848 | 460.6900 | 0.4607 | (21.217) | 0 | 0 | 500 |
| 2020/03/13 | 2040 | 04/02/2021 | 9.57 | Put | Bond Future | 13,300.3300 | 13.3003 | 14,241.4600 | 14.2415 | 7.076 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.07 | Put | Bond Future | 9,935.7700 | 9.9358 | 10,774.8300 | 10.7748 | 8.445 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.42 | Put | Bond Future | 7,975.8900 | 7.9759 | 8,726.3800 | 8.7264 | 9.409 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | | | Bond Future | 11.2644 | 82.6283 | 11.4280 | 81.5507 | 1.452 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 11.74 | Call | Bond Future | 6,313.5000 | 6.3135 | 5,644.6100 | 5.6446 | (10.595) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 11.74 | Put | Bond Future | 3,242.7500 | 3.2427 | 3,651.5000 | 3.6515 | 12.605 | 0 | 0 | 800 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.07 | Call | Bond Future | 1,324.0100 | 1.3240 | 1,085.4300 | 1.0854 | (18.020) | 0 | 0 | 800 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.41 | Call | Bond Future | 2,007.6000 | 2.0076 | 1,683.0800 | 1.6831 | (16.165) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.41 | Put | Bond Future | 8,027.6500 | 8.0276 | 8,780.7700 | 8.7808 | 9.382 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 9.49 | Put | Bond Future | 13,900.9200 | 13.9009 | 14,854.4900 | 14.8545 | 6.860 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 9.57 | Call | Bond Future | 655.2600 | 0.6553 | 518.7500 | 0.5188 | (20.833) | 0 | 0 | 800 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.42 | Call | Bond Future | 2,030.3000 | 2.0303 | 1,703.1500 | 1.7031 | (16.113) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 11.57 | Call | Bond Future | 5,631.9400 | 5.6319 | 5,001.8800 | 5.0019 | (11.187) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 11.57 | Put | Bond Future | 3,637.3000 | 3.6373 | 4,084.8800 | 4.0849 | 12.305 | 0 | 0 | 500 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.24 | Put | Bond Future | 8,946.5800 | 8.9466 | 9,743.5800 | 9.7436 | 8.908 | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.24 | Call | Bond Future | 1,645.4100 | 1.6454 | 1,364.7700 | 1.3648 | (17.056) | 0 | 0 | 500 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.40 | Call | Bond Future | 1,985.0500 | 1.9850 | 1,663.1600 | 1.6632 | (16.216) | 0 | 0 | 0 |
| 2020/03/13 | 2040 | 04/02/2021 | 10.40 | Put | Bond Future | 8,079.6600 | 8.0797 | 8,835.4100 | 8.8354 | 9.354 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2044 | 07/05/2020 | 9.81 | Call | Bond Future | 41.9300 | | 0.0419 | 21.0800 | 0.0211 | (49.726) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.79 | Put | Bond Future | 9,058.0600 | | 9.0581 | 9,995.9800 | 9.9960 | 10.355 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.45 | Put | Bond Future | 11,970.9000 | | 11.9709 | 12,924.4700 | 12.9245 | 7.966 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.97 | Put | Bond Future | 7,621.9000 | | 7.6219 | 8,534.2600 | 8.5343 | 11.970 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.33 | Call | Bond Future | 2.5500 | | 0.0026 | 1.0100 | 0.0010 | (60.392) | 0 | 0 | 100 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.98 | Call | Bond Future | 103.5300 | | 0.1035 | 57.2700 | 0.0573 | (44.683) | 0 | 0 | 100 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.26 | Call | Bond Future | 1.6200 | | 0.0016 | 0.6200 | 0.0006 | (61.728) | 0 | 0 | 556 |
| 2020/03/13 | 2044 | 07/05/2020 | | | Bond Future | 10.9573 | | 83.8829 | 11.0939 | 82.9263 | 1.247 | 0.0000 | 0.0000 | 78,706 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.81 | Put | Bond Future | 8,894.2800 | | 8.8943 | 9,830.1100 | 9.8301 | 10.522 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.79 | Call | Bond Future | 37.2800 | | 0.0373 | 18.5200 | 0.0185 | (50.322) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 10.81 | Call | Bond Future | 1,510.0300 | | 1.5100 | 1,119.9000 | 1.1199 | (25.836) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 10.81 | Put | Bond Future | 2,562.8100 | | 2.5628 | 3,129.3600 | 3.1294 | 22.107 | 0 | 0 | 129 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.33 | Put | Bond Future | 13,045.2200 | | 13.0452 | 14,000.3600 | 14.0004 | 7.322 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.80 | Put | Bond Future | 8,976.0500 | | 8.9761 | 9,912.9400 | 9.9129 | 10.438 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.45 | Call | Bond Future | 5.3500 | | 0.0054 | 2.2400 | 0.0022 | (58.131) | 0 | 0 | 129 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.97 | Call | Bond Future | 98.5600 | | 0.0986 | 54.2400 | 0.0542 | (44.968) | 0 | 0 | 129 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.98 | Put | Bond Future | 7,544.8800 | | 7.5449 | 8,455.3000 | 8.4553 | 12.067 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 11.09 | Call | Bond Future | 2,558.2100 | | 2.5582 | 2,016.4800 | 2.0165 | (21.176) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.26 | Put | Bond Future | 13,682.0300 | | 13.6820 | 14,637.7100 | 14.6377 | 6.985 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.91 | Put | Bond Future | 8,090.6300 | | 8.0906 | 9,013.3300 | 9.0133 | 11.405 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.80 | Call | Bond Future | 39.5500 | | 0.0396 | 19.7600 | 0.0198 | (50.038) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 11.09 | Put | Bond Future | 1,628.8400 | | 1.6288 | 2,043.7900 | 2.0438 | 25.475 | 0 | 0 | 100 |
| 2020/03/13 | 2044 | 07/05/2020 | 9.91 | Call | Bond Future | 72.7400 | | 0.0727 | 38.7600 | 0.0388 | (46.714) | 0 | 0 | 556 |
| 2020/03/13 | 2044 | 07/05/2020 | 11.02 | Call | Bond Future | 2,270.4700 | | 2.2705 | 1,765.1400 | 1.7651 | (22.257) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 07/05/2020 | 11.02 | Put | Bond Future | 1,828.9700 | | 1.8290 | 2,280.3200 | 2.2803 | 24.678 | 0 | 0 | 556 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.98 | Call | Bond Future | 530.2000 | | 0.5302 | 395.5200 | 0.3955 | (25.402) | 0 | 0 | 602 |
| 2020/03/13 | 2044 | 06/08/2020 | 11.09 | Put | Bond Future | 3,152.3600 | | 3.1524 | 3,625.7400 | 3.6257 | 15.017 | 0 | 0 | 602 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.01 | Call | Bond Future | 29.9800 | | 0.0300 | 18.8200 | 0.0188 | (37.225) | 0 | 0 | 140 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.66 | Call | Bond Future | 222.5700 | | 0.2226 | 156.3400 | 0.1563 | (29.757) | 0 | 0 | 140 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.88 | Call | Bond Future | 413.4200 | | 0.4134 | 303.1000 | 0.3031 | (26.685) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | | | Bond Future | 11.0699 | | 80.9935 | 11.2116 | 80.0198 | 1.280 | 0.0000 | 0.0000 | 500 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.36 | Put | Bond Future | 13,619.4700 | | 13.6195 | 14,563.2000 | 14.5632 | 6.929 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.36 | Call | Bond Future | 89.1100 | | 0.0891 | 59.1400 | 0.0591 | (33.633) | 0 | 0 | 602 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.98 | Put | Bond Future | 8,744.6900 | | 8.7447 | 9,583.7100 | 9.5837 | 9.595 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.86 | Call | Bond Future | 392.4500 | | 0.3924 | 286.6900 | 0.2867 | (26.949) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.86 | Put | Bond Future | 9,596.6500 | | 9.5966 | 10,464.5900 | 10.4646 | 9.044 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 11.09 | Call | Bond Future | 3,291.8500 | | 3.2919 | 2,791.5300 | 2.7915 | (15.199) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.01 | Put | Bond Future | 16,795.1200 | | 16.7951 | 17,757.6600 | 17.7577 | 5.731 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.66 | Put | Bond Future | 11,117.2800 | | 11.1173 | 12,024.7500 | 12.0247 | 8.163 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.88 | Put | Bond Future | 9,451.4100 | | 9.4514 | 10,314.7900 | 10.3148 | 9.135 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 10.93 | Call | Bond Future | 2,711.6000 | | 2.7116 | 2,266.9300 | 2.2669 | (16.399) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 10.93 | Put | Bond Future | 3,692.8600 | | 3.6929 | 4,221.8900 | 4.2219 | 14.326 | 0 | 0 | 140 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.87 | Call | Bond Future | 402.7900 | | 0.4028 | 294.7700 | 0.2948 | (26.818) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 06/08/2020 | 9.87 | Put | Bond Future | 9,523.8200 | | 9.5238 | 10,389.5000 | 10.3895 | 9.090 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.06 | Put | Bond Future | 4,304.4800 | | 4.3045 | 4,821.9300 | 4.8219 | 12.021 | 0 | 0 | 525 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.43 | Call | Bond Future | 4,898.8600 | | 4.8989 | 4,324.2400 | 4.3242 | (11.730) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.72 | Put | Bond Future | 11,608.0600 | | 11.6081 | 12,485.5600 | 12.4856 | 7.559 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.97 | Call | Bond Future | 810.2500 | | 0.8103 | 643.1500 | 0.6431 | (20.623) | 0 | 0 | 568 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2044 | 05/11/2020 | 9.29 | Put | Bond Future | 15,078.8000 | 15.0788 | 16,018.0500 | 16.0181 | 6.229 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.96 | Put | Bond Future | 9,907.8300 | 9.9078 | 10,733.7700 | 10.7338 | 8.336 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.36 | Call | Bond Future | 1,511.8300 | 1.5118 | 1,243.6900 | 1.2437 | (17.736) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | | | Bond Future | 11.1784 | 82.4094 | 11.3250 | 81.4187 | 1.312 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.72 | Call | Bond Future | 496.1000 | 0.4961 | 382.9100 | 0.3829 | (22.816) | 0 | 0 | 1,815 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.97 | Put | Bond Future | 9,840.6800 | 9.8407 | 10,664.2700 | 10.6643 | 8.369 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.96 | Call | Bond Future | 795.6500 | 0.7956 | 630.9000 | 0.6309 | (20.706) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.38 | Call | Bond Future | 4,697.3600 | 4.6974 | 4,135.6500 | 4.1356 | (11.958) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.38 | Put | Bond Future | 3,340.8000 | 3.3408 | 3,769.7800 | 3.7698 | 12.841 | 0 | 0 | 568 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.34 | Call | Bond Future | 1,469.7000 | 1.4697 | 1,207.0900 | 1.2071 | (17.868) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.34 | Put | Bond Future | 7,560.5300 | 7.5605 | 8,288.6100 | 8.2886 | 9.630 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.06 | Call | Bond Future | 3,489.2900 | 3.4893 | 3,016.0500 | 3.0161 | (13.563) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.04 | Put | Bond Future | 9,378.5400 | 9.3785 | 10,185.3000 | 10.1853 | 8.602 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.17 | Put | Bond Future | 3,944.3400 | 3.9443 | 4,430.3300 | 4.4303 | 12.321 | 0 | 0 | 1,815 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.43 | Put | Bond Future | 3,211.9600 | 3.2120 | 3,628.0300 | 3.6280 | 12.954 | 0 | 0 | 1,815 |
| 2020/03/13 | 2044 | 05/11/2020 | 8.87 | Put | Bond Future | 18,893.4000 | 18.8934 | 19,862.4500 | 19.8624 | 5.129 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.29 | Call | Bond Future | 194.6400 | 0.1946 | 143.2000 | 0.1432 | (26.428) | 0 | 0 | 568 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.36 | Put | Bond Future | 7,448.3800 | 7.4484 | 8,170.9300 | 8.1709 | 9.701 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.04 | Call | Bond Future | 916.9100 | 0.9169 | 732.9800 | 0.7330 | (20.060) | 0 | 0 | 525 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.34 | Put | Bond Future | 14,648.9800 | 14.6490 | 15,583.2300 | 15.5832 | 6.378 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 9.34 | Call | Bond Future | 216.4200 | 0.2164 | 159.9800 | 0.1600 | (26.079) | 0 | 0 | 525 |
| 2020/03/13 | 2044 | 05/11/2020 | 11.17 | Call | Bond Future | 3,887.1000 | 3.8871 | 3,382.4000 | 3.3824 | (12.984) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 8.87 | Call | Bond Future | 73.6200 | 0.0736 | 51.9800 | 0.0520 | (29.394) | 0 | 0 | 1,815 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.02 | Put | Bond Future | 9,509.2700 | 9.5093 | 10,320.8900 | 10.3209 | 8.535 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.02 | Call | Bond Future | 885.7400 | 0.8857 | 706.6700 | 0.7067 | (20.217) | 0 | 0 | 1,815 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.35 | Call | Bond Future | 1,490.6700 | 1.4907 | 1,225.3000 | 1.2253 | (17.802) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 05/11/2020 | 10.35 | Put | Bond Future | 7,504.3000 | 7.5043 | 8,229.6200 | 8.2296 | 9.665 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.04 | Put | Bond Future | 10,486.8800 | 10.4869 | 11,281.6100 | 11.2816 | 7.578 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.37 | Call | Bond Future | 1,895.7300 | 1.8957 | 1,605.2800 | 1.6053 | (15.321) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.35 | Put | Bond Future | 8,644.2000 | 8.6442 | 9,366.7300 | 9.3667 | 8.359 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | | | Bond Future | 11.2953 | 79.4829 | 11.4473 | 78.4748 | 1.346 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.37 | Put | Bond Future | 8,534.1400 | 8.5341 | 9,251.7900 | 9.2518 | 8.409 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.35 | Call | Bond Future | 1,852.0800 | 1.8521 | 1,566.5100 | 1.5665 | (15.419) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.04 | Call | Bond Future | 1,252.5300 | 1.2525 | 1,039.1600 | 1.0392 | (17.035) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.84 | Call | Bond Future | 3,086.6400 | 3.0866 | 2,678.2800 | 2.6783 | (13.230) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.36 | Put | Bond Future | 8,589.1700 | 8.5892 | 9,309.2600 | 9.3093 | 8.384 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.84 | Put | Bond Future | 6,240.7300 | 6.2407 | 6,840.4700 | 6.8405 | 9.610 | 0 | 0 | 405 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.29 | Call | Bond Future | 1,724.5300 | 1.7245 | 1,453.4600 | 1.4535 | (15.718) | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.29 | Put | Bond Future | 8,980.5500 | 8.9805 | 9,717.5800 | 9.7176 | 8.207 | 0 | 0 | 405 |
| 2020/03/13 | 2044 | 04/02/2021 | 9.66 | Put | Bond Future | 13,111.9500 | 13.1119 | 13,981.4700 | 13.9815 | 6.632 | 0 | 0 | 0 |
| 2020/03/13 | 2044 | 04/02/2021 | 9.66 | Call | Bond Future | 724.1100 | 0.7241 | 585.5300 | 0.5855 | (19.138) | 0 | 0 | 405 |
| 2020/03/13 | 2044 | 04/02/2021 | 10.36 | Call | Bond Future | 1,873.9600 | 1.8740 | 1,585.9500 | 1.5859 | (15.369) | 0 | 0 | 0 |
| 2020/03/13 | 2046 | 07/05/2020 | | | Bond Future | 97.4948 | 97.4948 | 96.8223 | 96.8223 | (0.690) | 0.0000 | 0.0000 | 14,200 |
| 2020/03/13 | 2046 | 06/08/2020 | | | Bond Future | 99.2573 | 99.2573 | 98.5728 | 98.5728 | (0.690) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2046 | 05/11/2020 | | | Bond Future | 99.2195 | 99.2195 | 98.5231 | 98.5231 | (0.702) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2046 | 04/02/2021 | | | Bond Future | 100.9959 | 100.9959 | 100.2870 | 100.2870 | (0.702) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | 2050 | 07/05/2020 | | | Bond Future | 99.6185 | 99.6185 | 98.6939 | 98.6939 | (0.928) | 0.0000 | 0.0000 | 13,444 |
| 2020/03/13 | 2050 | 06/08/2020 | | | Bond Future | 99.5382 | 99.5382 | 98.5969 | 98.5969 | (0.946) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2050 | 05/11/2020 | | | Bond Future | 101.3021 | 101.3021 | 100.3442 | 100.3442 | (0.946) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 2050 | 04/02/2021 | | | Bond Future | 101.1947 | 101.1947 | 100.2198 | 100.2198 | (0.963) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL37 | 07/05/2020 | | | Index Future | 682.5270 | 682.5270 | 677.6370 | 677.6370 | (0.716) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL37 | 06/08/2020 | | | Index Future | 694.5660 | 694.5660 | 689.5900 | 689.5900 | (0.716) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL37 | 05/11/2020 | | | Index Future | 706.8470 | 706.8470 | 701.7850 | 701.7850 | (0.716) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL37 | 04/02/2021 | | | Index Future | 719.3460 | 719.3460 | 714.1940 | 714.1940 | (0.716) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL7T | 07/05/2020 | | | Index Future | 765.9290 | 765.9290 | 757.6260 | 757.6260 | (1.084) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL7T | 06/08/2020 | | | Index Future | 779.4390 | 779.4390 | 770.9900 | 770.9900 | (1.084) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL7T | 05/11/2020 | | | Index Future | 793.2210 | 793.2210 | 784.6240 | 784.6240 | (1.084) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | AL7T | 04/02/2021 | | | Index Future | 807.2470 | 807.2470 | 798.4990 | 798.4990 | (1.084) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ALBI | 07/05/2020 | | | Index Future | 684.4730 | 684.4730 | 677.8230 | 677.8230 | (0.972) | 0.0000 | 0.0000 | 213 |
| 2020/03/13 | ALBI | 06/08/2020 | | | Index Future | 696.5460 | 696.5460 | 689.7790 | 689.7790 | (0.972) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ALBI | 05/11/2020 | | | Index Future | 708.8630 | 708.8630 | 701.9770 | 701.9770 | (0.971) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ALBI | 04/02/2021 | | | Index Future | 721.3970 | 721.3970 | 714.3900 | 714.3900 | (0.971) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ES33 | 07/05/2020 | | | Bond Future | 11.7722 | 72.7563 | 11.9189 | 71.9950 | 1.246 | 0.0000 | 0.0000 | 350 |
| 2020/03/13 | ES33 | 06/08/2020 | | | Bond Future | 11.9298 | 74.0535 | 12.0822 | 73.2788 | 1.278 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ES33 | 05/11/2020 | | | Bond Future | 12.0937 | 71.5576 | 12.2523 | 70.7693 | 1.311 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ES33 | 04/02/2021 | | | Bond Future | 12.2716 | 72.8219 | 12.4367 | 72.0197 | 1.345 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | ES42 | 07/05/2020 | | | Bond Future | 12.1036 | 72.8678 | 12.2504 | 72.0205 | 1.213 | 0.0000 | 0.0000 | 4,919 |
| 2020/03/13 | ES42 | 06/08/2020 | | | Bond Future | 12.2571 | 74.1671 | 12.4098 | 73.3047 | 1.246 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ES42 | 05/11/2020 | | | Bond Future | 12.4163 | 71.2007 | 12.5753 | 70.3234 | 1.280 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | ES42 | 04/02/2021 | | | Bond Future | 12.5831 | 72.4581 | 12.7486 | 71.5653 | 1.315 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | GOVI | 07/05/2020 | 719.98 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 07/05/2020 | | | GOVI | 676.5210 | 676.5210 | 669.9370 | 669.9370 | (0.973) | 0.0000 | 0.0000 | 1,177 |
| 2020/03/13 | GOVI | 07/05/2020 | 719.99 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 07/05/2020 | 720.00 | Put | GOVI | 434,790.0000 | 43.4790 | 500,630.0000 | 50.0630 | 15.143 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 07/05/2020 | 719.98 | Put | GOVI | 434,590.0000 | 43.4590 | 500,430.0000 | 50.0430 | 15.150 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 07/05/2020 | 719.99 | Put | GOVI | 434,690.0000 | 43.4690 | 500,530.0000 | 50.0530 | 15.146 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 07/05/2020 | 720.00 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 06/08/2020 | 728.13 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 06/08/2020 | 728.12 | Put | GOVI | 396,660.0000 | 39.6660 | 463,660.0000 | 46.3660 | 16.891 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 06/08/2020 | | | GOVI | 688.4540 | 688.4540 | 681.7540 | 681.7540 | (0.973) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | GOVI | 06/08/2020 | 728.14 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 06/08/2020 | 728.14 | Put | GOVI | 396,860.0000 | 39.6860 | 463,860.0000 | 46.3860 | 16.883 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 06/08/2020 | 728.13 | Put | GOVI | 396,760.0000 | 39.6760 | 463,760.0000 | 46.3760 | 16.887 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 06/08/2020 | 728.12 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 05/11/2020 | 737.84 | Put | GOVI | 372,120.0000 | 37.2120 | 440,300.0000 | 44.0300 | 18.322 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 05/11/2020 | 737.83 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 05/11/2020 | | | GOVI | 700.6280 | 700.6280 | 693.8100 | 693.8100 | (0.973) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | GOVI | 05/11/2020 | 737.84 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 05/11/2020 | 737.83 | Put | GOVI | 372,020.0000 | 37.2020 | 440,200.0000 | 44.0200 | 18.327 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 05/11/2020 | 737.85 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 05/11/2020 | 737.85 | Put | GOVI | 372,220.0000 | 37.2220 | 440,400.0000 | 44.0400 | 18.317 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 04/02/2021 | 750.96 | Put | GOVI | 379,440.0000 | 37.9440 | 448,810.0000 | 44.8810 | 18.282 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 04/02/2021 | | | GOVI | 713.0160 | 713.0160 | 706.0790 | 706.0790 | (0.973) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | GOVI | 04/02/2021 | 750.95 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 04/02/2021 | 750.95 | Put | GOVI | 379,340.0000 | 37.9340 | 448,710.0000 | 44.8710 | 18.287 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 04/02/2021 | 750.96 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 04/02/2021 | 750.94 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | GOVI | 04/02/2021 | 750.94 | Put | GOVI | 379,240.0000 | 37.9240 | 448,610.0000 | 44.8610 | 18.292 | 0 | 0 | 0 |
| 2020/03/13 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IGOV | 07/05/2020 | | | Index Future | 251.9060 | 251.9060 | 250.8680 | 250.8680 | (0.412) | 0.0000 | 0.0000 | 1,009 |
| 2020/03/13 | IGOV | 06/08/2020 | | | Index Future | 256.4110 | 256.4110 | 255.3540 | 255.3540 | (0.412) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IGOV | 05/11/2020 | | | Index Future | 261.0060 | 261.0060 | 259.9300 | 259.9300 | (0.412) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IGOV | 04/02/2021 | | | Index Future | 265.6800 | 265.6800 | 264.5850 | 264.5850 | (0.412) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS02 | 23/03/2020 | | | Interest Rate Swap | 98.6000 | 98.6000 | 98.6000 | 98.6000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS02 | 22/06/2020 | | | Interest Rate Swap | 101.9600 | 101.9600 | 101.9600 | 101.9600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS02 | 21/09/2020 | | | Interest Rate Swap | 98.7500 | 98.7500 | 98.7500 | 98.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 17/12/2020 | | | Interest Rate Swap | 95.1200 | 95.1200 | 95.1100 | 95.1100 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 16/03/2021 | | | Interest Rate Swap | 93.9500 | 93.9500 | 93.9400 | 93.9400 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 15/06/2021 | | | Interest Rate Swap | 92.7400 | 92.7400 | 92.7400 | 92.7400 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | IS05 | 21/09/2021 | | | Interest Rate Swap | 92.5200 | 92.5200 | 92.5400 | 92.5400 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 21/12/2021 | | | Interest Rate Swap | 94.3900 | 94.3900 | 94.4100 | 94.4100 | 0.021 | 0.0000 | 0.0000 | 51 |
| 2020/03/13 | IS05 | 15/03/2022 | | | Interest Rate Swap | 94.2200 | 94.2200 | 94.2500 | 94.2500 | 0.032 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 21/06/2022 | | | Interest Rate Swap | 95.1300 | 95.1300 | 95.2100 | 95.2100 | 0.084 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 20/09/2022 | | | Interest Rate Swap | 98.8600 | 98.8600 | 99.0100 | 99.0100 | 0.152 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 20/12/2022 | | | Interest Rate Swap | 99.9400 | 99.9400 | 100.1700 | 100.1700 | 0.230 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 22/03/2023 | | | Interest Rate Swap | 93.0300 | 93.0300 | 93.3500 | 93.3500 | 0.344 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 20/06/2023 | | | Interest Rate Swap | 99.0100 | 99.0100 | 99.4200 | 99.4200 | 0.414 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.7400 | 94.7400 | 94.7400 | 94.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 17/12/2025 | | | Interest Rate Swap | 90.2100 | 90.2100 | 91.3400 | 91.3400 | 1.253 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 16/03/2026 | | | Interest Rate Swap | 87.0900 | 87.0900 | 88.2700 | 88.2700 | 1.355 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 15/06/2026 | | | Interest Rate Swap | 85.7800 | 85.7800 | 87.0000 | 87.0000 | 1.422 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 21/09/2026 | | | Interest Rate Swap | 88.0300 | 88.0300 | 89.2900 | 89.2900 | 1.431 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 21/12/2026 | | | Interest Rate Swap | 91.9800 | 91.9800 | 93.2500 | 93.2500 | 1.381 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 15/03/2027 | | | Interest Rate Swap | 90.5300 | 90.5300 | 91.8500 | 91.8500 | 1.458 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 21/06/2027 | | | Interest Rate Swap | 92.7300 | 92.7300 | 94.0800 | 94.0800 | 1.456 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 20/09/2027 | | | Interest Rate Swap | 98.3600 | 98.3600 | 99.7500 | 99.7500 | 1.413 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 20/12/2027 | | | Interest Rate Swap | 98.7900 | 98.7900 | 100.2200 | 100.2200 | 1.448 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 22/03/2028 | | | Interest Rate Swap | 92.1800 | 92.1800 | 93.6900 | 93.6900 | 1.638 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 20/06/2028 | | | Interest Rate Swap | 99.6500 | 99.6500 | 101.1500 | 101.1500 | 1.505 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | IS10 | 19/09/2028 | | | Interest Rate Swap | 91.6800 | 91.6800 | 91.6800 | 91.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R023 | 07/05/2020 | 6.91 | Put | Bond Future | 72.1500 | 0.0721 | 116.0800 | 0.1161 | 60.887 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 07/05/2020 | | | Bond Future | 6.3554 | 105.0616 | 6.4779 | 104.7456 | 1.927 | 0.0000 | 0.0000 | 65,584 |
| 2020/03/13 | R023 | 07/05/2020 | 6.90 | Call | Bond Future | 1,470.6400 | 1.4706 | 1,199.7800 | 1.1998 | (18.418) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 07/05/2020 | 6.90 | Put | Bond Future | 74.3800 | 0.0744 | 119.5500 | 0.1196 | 60.729 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 07/05/2020 | 6.91 | Call | Bond Future | 1,493.8400 | 1.4938 | 1,221.7400 | 1.2217 | (18.215) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 07/05/2020 | 6.89 | Call | Bond Future | 1,447.5200 | 1.4475 | 1,177.9300 | 1.1779 | (18.624) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 07/05/2020 | 6.89 | Put | Bond Future | 76.6800 | 0.0767 | 123.1200 | 0.1231 | 60.563 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 06/08/2020 | 7.26 | Call | Bond Future | 2,438.6000 | 2.4386 | 2,154.7800 | 2.1548 | (11.639) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 06/08/2020 | | | Bond Future | 6.2601 | 106.9349 | 6.3958 | 106.6133 | 2.167 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R023 | 06/08/2020 | 7.26 | Put | Bond Future | 97.1000 | 0.0971 | 134.9300 | 0.1349 | 38.960 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 06/08/2020 | 7.27 | Call | Bond Future | 2,459.2000 | 2.4592 | 2,174.6000 | 2.1746 | (11.573) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 06/08/2020 | 7.28 | Put | Bond Future | 92.1800 | 0.0922 | 128.4700 | 0.1285 | 39.369 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 06/08/2020 | 7.27 | Put | Bond Future | 94.6200 | 0.0946 | 131.6700 | 0.1317 | 39.157 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 06/08/2020 | 7.28 | Call | Bond Future | 2,479.8300 | 2.4798 | 2,194.4700 | 2.1945 | (11.507) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 05/11/2020 | 7.46 | Put | Bond Future | 84.5700 | 0.0846 | 116.6800 | 0.1167 | 37.969 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 05/11/2020 | 7.47 | Put | Bond Future | 82.6900 | 0.0827 | 114.2300 | 0.1142 | 38.142 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 05/11/2020 | | | Bond Future | 6.1585 | 104.8763 | 6.3100 | 104.5491 | 2.459 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R023 | 05/11/2020 | 7.46 | Call | Bond Future | 2,854.0900 | 2.8541 | 2,559.0400 | 2.5590 | (10.338) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 05/11/2020 | 7.47 | Call | Bond Future | 2,873.1300 | 2.8731 | 2,577.5100 | 2.5775 | (10.289) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 05/11/2020 | 7.45 | Call | Bond Future | 2,835.0900 | 2.8351 | 2,540.6300 | 2.5406 | (10.386) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 05/11/2020 | 7.45 | Put | Bond Future | 86.4800 | 0.0865 | 119.1800 | 0.1192 | 37.812 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 04/02/2021 | 6.34 | Call | Bond Future | 1,131.8200 | 1.1318 | 935.0000 | 0.9350 | (17.390) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 04/02/2021 | 6.32 | Put | Bond Future | 550.7700 | 0.5508 | 689.1400 | 0.6891 | 25.123 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | R023 | 04/02/2021 | | | Bond Future | 6.0339 | 106.7297 | 6.2054 | 106.3969 | 2.842 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R023 | 04/02/2021 | 6.34 | Put | Bond Future | 538.7700 | 0.5388 | 674.7400 | 0.6747 | 25.237 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 04/02/2021 | 6.32 | Call | Bond Future | 1,105.2100 | 1.1052 | 910.7900 | 0.9108 | (17.591) | 0 | 0 | 0 |
| 2020/03/13 | R023 | 04/02/2021 | 6.33 | Put | Bond Future | 544.7400 | 0.5447 | 681.9000 | 0.6819 | 25.179 | 0 | 0 | 0 |
| 2020/03/13 | R023 | 04/02/2021 | 6.33 | Call | Bond Future | 1,118.4900 | 1.1185 | 922.8600 | 0.9229 | (17.491) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.48 | Put | Bond Future | 8,101.6600 | 8.1017 | 9,051.1000 | 9.0511 | 11.719 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.47 | Call | Bond Future | 42.9000 | 0.0429 | 20.6500 | 0.0206 | (51.865) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.85 | Call | Bond Future | 246.4800 | 0.2465 | 144.8700 | 0.1449 | (41.224) | 0 | 0 | 7,500 |
| 2020/03/13 | R035 | 07/05/2020 | 10.57 | Put | Bond Future | 2,026.9900 | 2.0270 | 2,548.8600 | 2.5489 | 25.746 | 0 | 0 | 3,530 |
| 2020/03/13 | R035 | 07/05/2020 | 9.75 | Call | Bond Future | 168.1400 | 0.1681 | 94.6600 | 0.0947 | (43.702) | 0 | 0 | 5,000 |
| 2020/03/13 | R035 | 07/05/2020 | 10.75 | Put | Bond Future | 1,505.4000 | 1.5054 | 1,929.0100 | 1.9290 | 28.139 | 0 | 0 | 5,000 |
| 2020/03/13 | R035 | 07/05/2020 | | | Bond Future | 10.6105 | 88.9326 | 10.7574 | 87.9598 | 1.385 | 0.0000 | 0.0000 | 132,341 |
| 2020/03/13 | R035 | 07/05/2020 | 9.11 | Put | Bond Future | 10,934.0000 | 10.9340 | 11,903.9200 | 11.9039 | 8.871 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.11 | Call | Bond Future | 4.6800 | 0.0047 | 1.7900 | 0.0018 | (61.752) | 0 | 0 | 5,000 |
| 2020/03/13 | R035 | 07/05/2020 | 9.48 | Call | Bond Future | 45.3300 | 0.0453 | 21.9600 | 0.0220 | (51.555) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.47 | Put | Bond Future | 8,175.2700 | 8.1753 | 9,125.8300 | 9.1258 | 11.627 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.85 | Put | Bond Future | 5,550.2200 | 5.5502 | 6,421.4200 | 6.4214 | 15.697 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.78 | Put | Bond Future | 6,004.7900 | 6.0048 | 6,896.3200 | 6.8963 | 14.847 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 10.57 | Call | Bond Future | 1,756.1100 | 1.7561 | 1,305.1700 | 1.3052 | (25.678) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.75 | Put | Bond Future | 6,204.2900 | 6.2043 | 7,103.6200 | 7.1036 | 14.495 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 10.75 | Call | Bond Future | 2,429.6000 | 2.4296 | 1,880.4000 | 1.8804 | (22.605) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.49 | Call | Bond Future | 47.9000 | 0.0479 | 23.3500 | 0.0234 | (51.253) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.49 | Put | Bond Future | 8,028.2800 | 8.0283 | 8,976.5400 | 8.9765 | 11.811 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.55 | Put | Bond Future | 7,592.4800 | 7.5925 | 8,532.6600 | 8.5327 | 12.383 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.55 | Call | Bond Future | 65.9600 | 0.0660 | 33.3300 | 0.0333 | (49.469) | 0 | 0 | 7,500 |
| 2020/03/13 | R035 | 07/05/2020 | 9.78 | Call | Bond Future | 189.2500 | 0.1893 | 107.9700 | 0.1080 | (42.948) | 0 | 0 | 3,530 |
| 2020/03/13 | R035 | 07/05/2020 | 9.18 | Put | Bond Future | 10,383.4500 | 10.3835 | 11,351.9400 | 11.3519 | 9.327 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 07/05/2020 | 9.18 | Call | Bond Future | 7.1800 | 0.0072 | 2.8600 | 0.0029 | (60.167) | 0 | 0 | 3,530 |
| 2020/03/13 | R035 | 06/08/2020 | 9.67 | Call | Bond Future | 487.4500 | 0.4874 | 352.1900 | 0.3522 | (27.748) | 0 | 0 | 500 |
| 2020/03/13 | R035 | 06/08/2020 | 10.45 | Put | Bond Future | 3,835.7600 | 3.8358 | 4,432.7500 | 4.4327 | 15.564 | 0 | 0 | 500 |
| 2020/03/13 | R035 | 06/08/2020 | 9.00 | Put | Bond Future | 12,524.9300 | 12.5249 | 13,488.0100 | 13.4880 | 7.689 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 9.92 | Put | Bond Future | 6,336.6300 | 6.3366 | 7,119.2300 | 7.1192 | 12.350 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | | | Bond Future | 10.7212 | 90.5183 | 10.8736 | 89.5282 | 1.421 | 0.0000 | 0.0000 | 410 |
| 2020/03/13 | R035 | 06/08/2020 | 9.09 | Put | Bond Future | 11,833.1100 | 11.8331 | 12,789.1600 | 12.7892 | 8.079 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 9.09 | Call | Bond Future | 95.2300 | 0.0952 | 61.1500 | 0.0612 | (35.787) | 0 | 0 | 500 |
| 2020/03/13 | R035 | 06/08/2020 | 9.67 | Put | Bond Future | 7,800.3300 | 7.8003 | 8,655.2000 | 8.6552 | 10.959 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 9.00 | Call | Bond Future | 73.6200 | 0.0736 | 46.5700 | 0.0466 | (36.743) | 0 | 0 | 24,761 |
| 2020/03/13 | R035 | 06/08/2020 | 9.92 | Call | Bond Future | 842.5200 | 0.8425 | 634.9900 | 0.6350 | (24.632) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 10.45 | Call | Bond Future | 2,031.2500 | 2.0313 | 1,638.1100 | 1.6381 | (19.355) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 9.93 | Call | Bond Future | 859.4500 | 0.8594 | 648.7400 | 0.6487 | (24.517) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 9.91 | Put | Bond Future | 6,391.6900 | 6.3917 | 7,177.4400 | 7.1774 | 12.293 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 8.75 | Put | Bond Future | 14,506.6500 | 14.5066 | 15,483.2800 | 15.4833 | 6.732 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 8.75 | Call | Bond Future | 34.2700 | 0.0343 | 20.7700 | 0.0208 | (39.393) | 0 | 0 | 3,000 |
| 2020/03/13 | R035 | 06/08/2020 | 9.93 | Put | Bond Future | 6,281.8700 | 6.2819 | 7,061.2900 | 7.0613 | 12.407 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 06/08/2020 | 9.91 | Call | Bond Future | 825.8200 | 0.8258 | 621.4400 | 0.6214 | (24.749) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 05/11/2020 | 10.34 | Put | Bond Future | 5,321.9700 | 5.3220 | 5,973.9900 | 5.9740 | 12.251 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 05/11/2020 | | | Bond Future | 10.8381 | 87.6022 | 10.9961 | 86.5949 | 1.458 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | R035 | 05/11/2020 | 10.33 | Call | Bond Future | 2,003.4600 | 2.0035 | 1,651.2200 | 1.6512 | (17.582) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 05/11/2020 | 10.33 | Put | Bond Future | 5,365.0300 | 5.3650 | 6,020.1000 | 6.0201 | 12.210 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 05/11/2020 | 10.34 | Call | Bond Future | 2,028.4000 | 2.0284 | 1,673.1100 | 1.6731 | (17.516) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 05/11/2020 | 10.32 | Call | Bond Future | 1,978.4200 | 1.9784 | 1,629.2400 | 1.6292 | (17.649) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 05/11/2020 | 10.32 | Put | Bond Future | 5,408.0700 | 5.4081 | 6,066.2000 | 6.0662 | 12.169 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 10.04 | Put | Bond Future | 7,855.2900 | 7.8553 | 8,593.4600 | 8.5935 | 9.397 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 10.14 | Put | Bond Future | 7,368.2300 | 7.3682 | 8,081.7800 | 8.0818 | 9.684 | 0 | 0 | 650 |
| 2020/03/13 | R035 | 04/02/2021 | 11.14 | Put | Bond Future | 3,756.5900 | 3.7566 | 4,215.9500 | 4.2160 | 12.228 | 0 | 0 | 650 |
| 2020/03/13 | R035 | 04/02/2021 | 10.05 | Call | Bond Future | 1,738.2800 | 1.7383 | 1,449.0300 | 1.4490 | (16.640) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | | | Bond Future | 10.9654 | 89.1500 | 11.1295 | 88.1250 | 1.497 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 10.14 | Call | Bond Future | 1,924.9100 | 1.9249 | 1,613.4700 | 1.6135 | (16.179) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 10.06 | Call | Bond Future | 1,758.3700 | 1.7584 | 1,466.6900 | 1.4667 | (16.588) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 10.06 | Put | Bond Future | 7,755.9900 | 7.7560 | 8,489.3000 | 8.4893 | 9.455 | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 10.04 | Call | Bond Future | 1,718.3300 | 1.7183 | 1,431.5100 | 1.4315 | (16.692) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 11.14 | Call | Bond Future | 4,846.6700 | 4.8467 | 4,281.0400 | 4.2810 | (11.670) | 0 | 0 | 0 |
| 2020/03/13 | R035 | 04/02/2021 | 10.05 | Put | Bond Future | 7,805.5300 | 7.8055 | 8,541.2700 | 8.5413 | 9.426 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.09 | Put | Bond Future | 3,594.6600 | 3.5947 | 4,333.3200 | 4.3333 | 20.549 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 7.90 | Put | Bond Future | 4,530.7300 | 4.5307 | 5,313.1500 | 5.3132 | 17.269 | 0 | 0 | 2,500 |
| 2020/03/13 | R186 | 07/05/2020 | 8.28 | Put | Bond Future | 2,751.8500 | 2.7519 | 3,423.1700 | 3.4232 | 24.395 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.93 | Call | Bond Future | 1,880.8500 | 1.8809 | 1,389.8600 | 1.3899 | (26.105) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | | | Bond Future | 8.7312 | 112.8254 | 8.8902 | 111.9999 | 1.821 | 0.0000 | 0.0000 | 90,029 |
| 2020/03/13 | R186 | 07/05/2020 | 8.08 | Call | Bond Future | 175.6200 | 0.1756 | 91.6500 | 0.0916 | (47.813) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.08 | Put | Bond Future | 3,641.8000 | 3.6418 | 4,383.3600 | 4.3834 | 20.362 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.50 | Call | Bond Future | 718.5700 | 0.7186 | 458.8000 | 0.4588 | (36.151) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.50 | Put | Bond Future | 1,933.4200 | 1.9334 | 2,499.1800 | 2.4992 | 29.262 | 0 | 0 | 23,172 |
| 2020/03/13 | R186 | 07/05/2020 | 8.09 | Call | Bond Future | 182.7700 | 0.1828 | 95.9000 | 0.0959 | (47.530) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 7.90 | Call | Bond Future | 81.7100 | 0.0817 | 38.6000 | 0.0386 | (52.760) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.28 | Call | Bond Future | 365.0000 | 0.3650 | 210.7900 | 0.2108 | (42.249) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.93 | Put | Bond Future | 850.2200 | 0.8502 | 1,184.7600 | 1.1848 | 39.347 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.07 | Call | Bond Future | 168.7800 | 0.1688 | 87.6100 | 0.0876 | (48.092) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 8.07 | Put | Bond Future | 3,689.2700 | 3.6893 | 4,433.6300 | 4.4336 | 20.176 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 7.60 | Put | Bond Future | 6,129.0100 | 6.1290 | 6,943.9200 | 6.9439 | 13.296 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 07/05/2020 | 7.60 | Call | Bond Future | 17.4400 | 0.0174 | 6.8200 | 0.0068 | (60.894) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 06/08/2020 | 8.25 | Call | Bond Future | 697.3100 | 0.6973 | 495.4700 | 0.4955 | (28.946) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 06/08/2020 | 8.38 | Put | Bond Future | 3,123.4200 | 3.1234 | 3,718.9000 | 3.7189 | 19.065 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 06/08/2020 | | | Bond Future | 8.8158 | 109.5342 | 8.9836 | 108.6940 | 1.903 | 0.0000 | 0.0000 | 1,870 |
| 2020/03/13 | R186 | 06/08/2020 | 8.37 | Call | Bond Future | 883.6100 | 0.8836 | 642.2800 | 0.6423 | (27.312) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 06/08/2020 | 8.37 | Put | Bond Future | 3,158.0200 | 3.1580 | 3,756.9300 | 3.7569 | 18.965 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 06/08/2020 | 8.25 | Put | Bond Future | 3,594.2900 | 3.5943 | 4,232.6900 | 4.2327 | 17.762 | 0 | 0 | 3,150 |
| 2020/03/13 | R186 | 06/08/2020 | 8.38 | Call | Bond Future | 900.6900 | 0.9007 | 655.9300 | 0.6559 | (27.175) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 06/08/2020 | 8.36 | Call | Bond Future | 866.9900 | 0.8670 | 629.0500 | 0.6291 | (27.444) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 06/08/2020 | 8.36 | Put | Bond Future | 3,193.1100 | 3.1931 | 3,795.4100 | 3.7954 | 18.862 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 8.64 | Put | Bond Future | 2,830.2900 | 2.8303 | 3,354.6400 | 3.3546 | 18.526 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 8.65 | Call | Bond Future | 1,556.8400 | 1.5568 | 1,223.2800 | 1.2233 | (21.425) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | | | Bond Future | 8.9049 | 111.4494 | 9.0819 | 110.5947 | 1.988 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 8.66 | Call | Bond Future | 1,579.0000 | 1.5790 | 1,242.2800 | 1.2423 | (21.325) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 8.66 | Put | Bond Future | 2,775.9300 | 2.7759 | 3,293.9600 | 3.2940 | 18.661 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | R186 | 05/11/2020 | 9.26 | Put | Bond Future | 1,517.4300 | 1.5174 | 1,855.5100 | 1.8555 | 22.280 | 0 | 0 | 3,500 |
| 2020/03/13 | R186 | 05/11/2020 | 8.64 | Call | Bond Future | 1,534.8500 | 1.5349 | 1,204.4500 | 1.2044 | (21.527) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 7.84 | Put | Bond Future | 5,709.4400 | 5.7094 | 6,449.5400 | 6.4495 | 12.963 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 8.65 | Put | Bond Future | 2,803.0100 | 2.8030 | 3,324.2000 | 3.3242 | 18.594 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 8.34 | Put | Bond Future | 3,754.2900 | 3.7543 | 4,370.4400 | 4.3704 | 16.412 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 8.34 | Call | Bond Future | 967.5200 | 0.9675 | 728.9200 | 0.7289 | (24.661) | 0 | 0 | 3,500 |
| 2020/03/13 | R186 | 05/11/2020 | 9.26 | Call | Bond Future | 3,223.6600 | 3.2237 | 2,706.9900 | 2.7070 | (16.027) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 05/11/2020 | 7.84 | Call | Bond Future | 378.9800 | 0.3790 | 264.3300 | 0.2643 | (30.252) | 0 | 0 | 3,500 |
| 2020/03/13 | R186 | 04/02/2021 | 8.15 | Call | Bond Future | 887.5800 | 0.8876 | 681.5800 | 0.6816 | (23.209) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 04/02/2021 | | | Bond Future | 9.0046 | 108.1173 | 9.1918 | 107.2476 | 2.079 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R186 | 04/02/2021 | 8.15 | Put | Bond Future | 4,974.3900 | 4.9744 | 5,638.1200 | 5.6381 | 13.343 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 04/02/2021 | 8.16 | Call | Bond Future | 900.7000 | 0.9007 | 692.4100 | 0.6924 | (23.125) | 0 | 0 | 0 |
| 2020/03/13 | R186 | 04/02/2021 | 8.17 | Put | Bond Future | 4,903.2200 | 4.9032 | 5,562.3100 | 5.5623 | 13.442 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 04/02/2021 | 8.16 | Put | Bond Future | 4,938.5600 | 4.9386 | 5,600.0000 | 5.6000 | 13.393 | 0 | 0 | 0 |
| 2020/03/13 | R186 | 04/02/2021 | 8.17 | Call | Bond Future | 914.2900 | 0.9143 | 703.6500 | 0.7036 | (23.039) | 0 | 0 | 0 |
| 2020/03/13 | R197 | 07/05/2020 | | | Bond Future | 305.6217 | 305.6217 | 305.0059 | 305.0059 | (0.202) | 0.0000 | 0.0000 | 2,607 |
| 2020/03/13 | R197 | 06/08/2020 | | | Bond Future | 303.3503 | 303.3503 | 302.7234 | 302.7234 | (0.207) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R197 | 05/11/2020 | | | Bond Future | 308.7259 | 308.7259 | 308.0883 | 308.0883 | (0.207) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R197 | 04/02/2021 | | | Bond Future | 306.2551 | 306.2551 | 305.6065 | 305.6065 | (0.212) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R202 | 07/05/2020 | | | Bond Future | 218.2063 | 218.2063 | 219.0165 | 219.0165 | 0.371 | 0.0000 | 0.0000 | 8,709 |
| 2020/03/13 | R202 | 06/08/2020 | | | Bond Future | 218.0098 | 218.0098 | 218.8349 | 218.8349 | 0.378 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R202 | 05/11/2020 | | | Bond Future | 221.8732 | 221.8732 | 222.7133 | 222.7133 | 0.379 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R202 | 04/02/2021 | | | Bond Future | 221.5977 | 221.5977 | 222.4530 | 222.4530 | 0.386 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R208 | 07/05/2020 | 4.81 | Call | Bond Future | 0.0400 | 0.0000 | 0.1600 | 0.0002 | 300.000 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 07/05/2020 | 4.80 | Put | Bond Future | 857.5600 | 0.8576 | 744.7500 | 0.7447 | (13.155) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 07/05/2020 | | | Bond Future | 5.7929 | 101.5805 | 5.6614 | 101.6934 | (2.270) | 0.0000 | 0.0000 | 18,032 |
| 2020/03/13 | R208 | 07/05/2020 | 4.82 | Call | Bond Future | 0.0400 | 0.0000 | 0.1800 | 0.0002 | 350.000 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 07/05/2020 | 4.82 | Put | Bond Future | 840.1800 | 0.8402 | 727.4000 | 0.7274 | (13.423) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 07/05/2020 | 4.81 | Put | Bond Future | 848.8700 | 0.8489 | 736.0700 | 0.7361 | (13.288) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 07/05/2020 | 4.80 | Call | Bond Future | 0.0300 | 0.0000 | 0.1400 | 0.0001 | 366.667 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 06/08/2020 | 5.57 | Put | Bond Future | 38.7600 | 0.0388 | 18.0700 | 0.0181 | (53.380) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 06/08/2020 | | | Bond Future | 5.2408 | 103.3918 | 5.0562 | 103.5067 | (3.522) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R208 | 06/08/2020 | 5.56 | Call | Bond Future | 238.3300 | 0.2383 | 332.0100 | 0.3320 | 39.307 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 06/08/2020 | 5.56 | Put | Bond Future | 40.0300 | 0.0400 | 18.7400 | 0.0187 | (53.185) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 06/08/2020 | 5.57 | Call | Bond Future | 243.2600 | 0.2433 | 337.5400 | 0.3375 | 38.757 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 06/08/2020 | 5.55 | Call | Bond Future | 233.2400 | 0.2332 | 326.3600 | 0.3264 | 39.925 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 06/08/2020 | 5.55 | Put | Bond Future | 41.1400 | 0.0411 | 19.2900 | 0.0193 | (53.111) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 05/11/2020 | 4.78 | Call | Bond Future | 308.0800 | 0.3081 | 417.6200 | 0.4176 | 35.556 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 05/11/2020 | 4.77 | Put | Bond Future | 11.3000 | 0.0113 | 3.5100 | 0.0035 | (68.938) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 05/11/2020 | | | Bond Future | 4.0104 | 101.7979 | 3.7083 | 101.9150 | (7.531) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R208 | 05/11/2020 | 4.79 | Call | Bond Future | 311.6900 | 0.3117 | 421.4000 | 0.4214 | 35.198 | 0 | 0 | 0 |
| 2020/03/13 | R208 | 05/11/2020 | 4.79 | Put | Bond Future | 10.6700 | 0.0107 | 3.2900 | 0.0033 | (69.166) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 05/11/2020 | 4.78 | Put | Bond Future | 10.9100 | 0.0109 | 3.3600 | 0.0034 | (69.203) | 0 | 0 | 0 |
| 2020/03/13 | R208 | 05/11/2020 | 4.77 | Call | Bond Future | 304.6200 | 0.3046 | 413.9200 | 0.4139 | 35.881 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | R209 | 07/05/2020 | 9.47 | Call | Bond Future | 42.1800 | 0.0422 | 21.4300 | 0.0214 | (49.194) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 07/05/2020 | | | Bond Future | 10.6725 | 67.2095 | 10.8192 | 66.3903 | 1.375 | 0.0000 | 0.0000 | 72,278 |
| 2020/03/13 | R209 | 07/05/2020 | 9.45 | Call | Bond Future | 38.3300 | 0.0383 | 19.2900 | 0.0193 | (49.674) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 07/05/2020 | 9.45 | Put | Bond Future | 7,481.9300 | 7.4819 | 8,282.0500 | 8.2821 | 10.694 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 07/05/2020 | 9.47 | Put | Bond Future | 7,354.5400 | 7.3545 | 8,152.9500 | 8.1529 | 10.856 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 07/05/2020 | 9.46 | Call | Bond Future | 40.2300 | 0.0402 | 20.3400 | 0.0203 | (49.441) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 07/05/2020 | 9.46 | Put | Bond Future | 7,418.1700 | 7.4182 | 8,217.4400 | 8.2174 | 10.774 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 06/08/2020 | 5.56 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 06/08/2020 | 5.55 | Put | Bond Future | 41,125.2500 | 41.1252 | 41,959.0100 | 41.9590 | 2.027 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 06/08/2020 | | | Bond Future | 10.7766 | 68.4079 | 10.9283 | 67.5741 | 1.408 | 0.0000 | 0.0000 | 200 |
| 2020/03/13 | R209 | 06/08/2020 | 5.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 06/08/2020 | 5.57 | Put | Bond Future | 40,908.4400 | 40.9084 | 41,742.2000 | 41.7422 | 2.038 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 06/08/2020 | 5.56 | Put | Bond Future | 41,016.7700 | 41.0168 | 41,850.5300 | 41.8505 | 2.033 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 06/08/2020 | 5.55 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 05/11/2020 | 10.02 | Call | Bond Future | 1,099.3500 | 1.0994 | 884.3000 | 0.8843 | (19.562) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 05/11/2020 | | | Bond Future | 10.8830 | 66.4542 | 11.0398 | 65.6059 | 1.441 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R209 | 05/11/2020 | 10.00 | Call | Bond Future | 1,067.7800 | 1.0678 | 857.3700 | 0.8574 | (19.705) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 05/11/2020 | 10.00 | Put | Bond Future | 6,159.1200 | 6.1591 | 6,796.9800 | 6.7970 | 10.356 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 05/11/2020 | 10.02 | Put | Bond Future | 6,069.1800 | 6.0692 | 6,702.4000 | 6.7024 | 10.433 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 05/11/2020 | 10.01 | Call | Bond Future | 1,083.4900 | 1.0835 | 870.7700 | 0.8708 | (19.633) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 05/11/2020 | 10.01 | Put | Bond Future | 6,114.0400 | 6.1140 | 6,749.5900 | 6.7496 | 10.395 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 04/02/2021 | 10.12 | Put | Bond Future | 6,567.6600 | 6.5677 | 7,173.5000 | 7.1735 | 9.225 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 04/02/2021 | | | Bond Future | 10.9958 | 67.6282 | 11.1580 | 66.7651 | 1.475 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R209 | 04/02/2021 | 10.11 | Call | Bond Future | 1,587.3500 | 1.5874 | 1,332.1200 | 1.3321 | (16.079) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 04/02/2021 | 10.11 | Put | Bond Future | 6,609.4700 | 6.6095 | 7,217.3900 | 7.2174 | 9.198 | 0 | 0 | 0 |
| 2020/03/13 | R209 | 04/02/2021 | 10.12 | Call | Bond Future | 1,605.2900 | 1.6053 | 1,347.9800 | 1.3480 | (16.029) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 04/02/2021 | 10.10 | Call | Bond Future | 1,569.5300 | 1.5695 | 1,316.3700 | 1.3164 | (16.130) | 0 | 0 | 0 |
| 2020/03/13 | R209 | 04/02/2021 | 10.10 | Put | Bond Future | 6,651.4700 | 6.6515 | 7,261.4600 | 7.2615 | 9.171 | 0 | 0 | 0 |
| 2020/03/13 | R210 | 07/05/2020 | | | Bond Future | 184.1118 | 184.1118 | 180.4812 | 180.4812 | (1.972) | 0.0000 | 0.0000 | 1,935 |
| 2020/03/13 | R210 | 06/08/2020 | | | Bond Future | 187.4401 | 187.4401 | 183.7438 | 183.7438 | (1.972) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R210 | 05/11/2020 | | | Bond Future | 188.0385 | 188.0385 | 184.2769 | 184.2769 | (2.000) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R210 | 04/02/2021 | | | Bond Future | 191.4051 | 191.4051 | 187.5764 | 187.5764 | (2.000) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R212 | 07/05/2020 | | | Bond Future | 163.9736 | 163.9736 | 163.9693 | 163.9693 | (0.003) | 0.0000 | 0.0000 | 6,719 |
| 2020/03/13 | R212 | 06/08/2020 | | | Bond Future | 164.6420 | 164.6420 | 164.6377 | 164.6377 | (0.003) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R212 | 05/11/2020 | | | Bond Future | 167.5596 | 167.5596 | 167.5555 | 167.5555 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R212 | 04/02/2021 | | | Bond Future | 168.2300 | 168.2300 | 168.2261 | 168.2261 | (0.002) | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R213 | 07/05/2020 | 9.01 | Put | Bond Future | 6,517.9600 | 6.5180 | 7,392.5700 | 7.3926 | 13.418 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 07/05/2020 | 9.00 | Call | Bond Future | 43.9600 | 0.0440 | 20.1500 | 0.0202 | (54.163) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 07/05/2020 | | | Bond Future | 10.1112 | 81.2133 | 10.2737 | 80.3138 | 1.607 | 0.0000 | 0.0000 | 15,444 |
| 2020/03/13 | R213 | 07/05/2020 | 9.01 | Call | Bond Future | 46.1800 | 0.0462 | 21.2900 | 0.0213 | (53.898) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 07/05/2020 | 9.00 | Put | Bond Future | 6,577.6300 | 6.5776 | 7,453.3200 | 7.4533 | 13.313 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 07/05/2020 | 9.02 | Call | Bond Future | 48.4800 | 0.0485 | 22.4800 | 0.0225 | (53.630) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 07/05/2020 | 9.02 | Put | Bond Future | 6,458.4300 | 6.4584 | 7,331.9300 | 7.3319 | 13.525 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 06/08/2020 | 9.31 | Call | Bond Future | 562.0400 | 0.5620 | 402.7300 | 0.4027 | (28.345) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 06/08/2020 | | | Bond Future | 10.2147 | 82.6614 | 10.3834 | 81.7459 | 1.651 | 0.0000 | 0.0000 | 300 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | R213 | 06/08/2020 | 9.29 | Call | Bond Future | 539.4900 | | 0.5395 | 385.2900 | 0.3853 | (28.583) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 06/08/2020 | 9.29 | Put | Bond Future | 5,817.0900 | | 5.8171 | 6,578.3800 | 6.5784 | 13.087 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 06/08/2020 | 9.31 | Put | Bond Future | 5,720.6800 | | 5.7207 | 6,476.8600 | 6.4769 | 13.218 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 06/08/2020 | 9.30 | Call | Bond Future | 550.6800 | | 0.5507 | 393.9400 | 0.3939 | (28.463) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 06/08/2020 | 9.30 | Put | Bond Future | 5,768.7700 | | 5.7688 | 6,527.5200 | 6.5275 | 13.153 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 05/11/2020 | 9.60 | Put | Bond Future | 5,187.8100 | | 5.1878 | 5,864.8900 | 5.8649 | 13.051 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 05/11/2020 | 9.59 | Call | Bond Future | 1,153.1100 | | 1.1531 | 901.4600 | 0.9015 | (21.824) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 05/11/2020 | | | Bond Future | 10.3256 | | 80.5585 | 10.5007 | 79.6270 | 1.696 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R213 | 05/11/2020 | 9.60 | Call | Bond Future | 1,169.9300 | | 1.1699 | 915.5700 | 0.9156 | (21.741) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 05/11/2020 | 9.59 | Put | Bond Future | 5,228.2200 | | 5.2282 | 5,908.0100 | 5.9080 | 13.002 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 05/11/2020 | 9.61 | Call | Bond Future | 1,186.9100 | | 1.1869 | 929.8400 | 0.9298 | (21.659) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 05/11/2020 | 9.61 | Put | Bond Future | 5,147.6100 | | 5.1476 | 5,821.9800 | 5.8220 | 13.101 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 04/02/2021 | 9.40 | Call | Bond Future | 1,089.6500 | | 1.0897 | 868.1800 | 0.8682 | (20.325) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 04/02/2021 | 9.39 | Put | Bond Future | 6,884.3100 | | 6.8843 | 7,612.8100 | 7.6128 | 10.582 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 04/02/2021 | | | Bond Future | 10.4472 | | 81.9820 | 10.6295 | 81.0343 | 1.744 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R213 | 04/02/2021 | 9.41 | Call | Bond Future | 1,104.1200 | | 1.1041 | 880.4400 | 0.8804 | (20.259) | 0 | 0 | 0 |
| 2020/03/13 | R213 | 04/02/2021 | 9.41 | Put | Bond Future | 6,798.1200 | | 6.7981 | 7,522.2200 | 7.5222 | 10.651 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 04/02/2021 | 9.40 | Put | Bond Future | 6,841.1200 | | 6.8411 | 7,567.4300 | 7.5674 | 10.617 | 0 | 0 | 0 |
| 2020/03/13 | R213 | 04/02/2021 | 9.39 | Call | Bond Future | 1,075.3100 | | 1.0753 | 856.0300 | 0.8560 | (20.392) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 9.77 | Put | Bond Future | 6,848.4100 | | 6.8484 | 7,653.9700 | 7.6540 | 11.763 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | | | Bond Future | 10.8497 | | 65.6415 | 10.9964 | 64.8010 | 1.353 | 0.0000 | 0.0000 | 20,587 |
| 2020/03/13 | R214 | 07/05/2020 | 9.76 | Call | Bond Future | 72.6000 | | 0.0726 | 38.9900 | 0.0390 | (46.295) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 9.76 | Put | Bond Future | 6,912.9500 | | 6.9129 | 7,719.8800 | 7.7199 | 11.673 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 9.77 | Call | Bond Future | 75.9900 | | 0.0760 | 41.0100 | 0.0410 | (46.032) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 9.31 | Put | Bond Future | 10,012.8500 | | 10.0128 | 10,849.1500 | 10.8491 | 8.352 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 10.66 | Put | Bond Future | 2,323.9800 | | 2.3240 | 2,838.0000 | 2.8380 | 22.118 | 0 | 0 | 1,250 |
| 2020/03/13 | R214 | 07/05/2020 | 9.75 | Call | Bond Future | 69.3400 | | 0.0693 | 37.0600 | 0.0371 | (46.553) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 9.75 | Put | Bond Future | 6,977.7200 | | 6.9777 | 7,785.9800 | 7.7860 | 11.583 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 9.31 | Call | Bond Future | 7.5100 | | 0.0075 | 3.2700 | 0.0033 | (56.458) | 0 | 0 | 1,250 |
| 2020/03/13 | R214 | 07/05/2020 | 9.91 | Put | Bond Future | 5,970.0700 | | 5.9701 | 6,751.9000 | 6.7519 | 13.096 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 07/05/2020 | 9.91 | Call | Bond Future | 138.0700 | | 0.1381 | 79.3600 | 0.0794 | (42.522) | 0 | 0 | 1,250 |
| 2020/03/13 | R214 | 07/05/2020 | 10.66 | Call | Bond Future | 1,210.5500 | | 1.2106 | 884.0300 | 0.8840 | (26.973) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 06/08/2020 | 9.98 | Put | Bond Future | 6,541.2500 | | 6.5413 | 7,246.9600 | 7.2470 | 10.789 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 06/08/2020 | 9.97 | Call | Bond Future | 589.7000 | | 0.5897 | 442.3300 | 0.4423 | (24.991) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 06/08/2020 | | | Bond Future | 10.9502 | | 66.8119 | 11.1019 | 65.9565 | 1.385 | 0.0000 | 0.0000 | 300 |
| 2020/03/13 | R214 | 06/08/2020 | 9.98 | Call | Bond Future | 601.9800 | | 0.6020 | 452.2100 | 0.4522 | (24.880) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 06/08/2020 | 9.97 | Put | Bond Future | 6,594.6900 | | 6.5947 | 7,302.8000 | 7.3028 | 10.738 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 06/08/2020 | 9.99 | Call | Bond Future | 614.4400 | | 0.6144 | 462.2400 | 0.4622 | (24.771) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 06/08/2020 | 9.99 | Put | Bond Future | 6,488.0900 | | 6.4881 | 7,191.3700 | 7.1914 | 10.840 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 05/11/2020 | 10.26 | Put | Bond Future | 6,018.7900 | | 6.0188 | 6,648.0800 | 6.6481 | 10.455 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 05/11/2020 | | | Bond Future | 11.0552 | | 64.6852 | 11.2120 | 63.8148 | 1.418 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R214 | 05/11/2020 | 10.25 | Call | Bond Future | 1,272.0300 | | 1.2720 | 1,033.3700 | 1.0334 | (18.762) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 05/11/2020 | 10.25 | Put | Bond Future | 6,064.0000 | | 6.0640 | 6,695.7300 | 6.6957 | 10.418 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 05/11/2020 | 10.26 | Call | Bond Future | 1,289.8100 | | 1.2898 | 1,048.7100 | 1.0487 | (18.693) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 05/11/2020 | 10.24 | Call | Bond Future | 1,254.2100 | | 1.2542 | 1,018.0100 | 1.0180 | (18.833) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 05/11/2020 | 10.24 | Put | Bond Future | 6,109.2700 | | 6.1093 | 6,743.4600 | 6.7435 | 10.381 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 04/02/2021 | 10.33 | Call | Bond Future | 1,779.9600 | | 1.7800 | 1,503.6600 | 1.5037 | (15.523) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|-------------|---------------|
| 2020/03/13 | R214 | 04/02/2021 | | | Bond Future | 11.1686 | 65.8282 | 11.3309 | 64.9425 | 1.453 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R214 | 04/02/2021 | 10.31 | Call | Bond Future | 1,741.5300 | 1.7415 | 1,469.5200 | 1.4695 | (15.619) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 04/02/2021 | 10.31 | Put | Bond Future | 6,782.4700 | 6.7825 | 7,396.1300 | 7.3961 | 9.048 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 04/02/2021 | 10.33 | Put | Bond Future | 6,696.2800 | 6.6963 | 7,305.6500 | 7.3057 | 9.100 | 0 | 0 | 0 |
| 2020/03/13 | R214 | 04/02/2021 | 10.32 | Call | Bond Future | 1,760.5700 | 1.7606 | 1,486.4300 | 1.4864 | (15.571) | 0 | 0 | 0 |
| 2020/03/13 | R214 | 04/02/2021 | 10.32 | Put | Bond Future | 6,739.1600 | 6.7392 | 7,350.6900 | 7.3507 | 9.074 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 9.79 | Call | Bond Future | 39.0500 | 0.0390 | 19.4000 | 0.0194 | (50.320) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 9.77 | Put | Bond Future | 9,329.4100 | 9.3294 | 10,286.0600 | 10.2861 | 10.254 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 10.20 | Call | Bond Future | 284.0300 | 0.2840 | 174.7000 | 0.1747 | (38.492) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 9.69 | Put | Bond Future | 10,019.1600 | 10.0192 | 10,981.6700 | 10.9817 | 9.607 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | | | Bond Future | 10.9419 | 82.7264 | 11.0786 | 81.7521 | 1.249 | 0.0000 | 0.0000 | 93,474 |
| 2020/03/13 | R248 | 07/05/2020 | 9.79 | Put | Bond Future | 9,159.7800 | 9.1598 | 10,114.4100 | 10.1144 | 10.422 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 9.77 | Call | Bond Future | 34.6100 | 0.0346 | 16.9800 | 0.0170 | (50.939) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 10.70 | Call | Bond Future | 1,237.3200 | 1.2373 | 894.1400 | 0.8941 | (27.736) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 10.70 | Put | Bond Future | 3,014.3700 | 3.0144 | 3,645.4700 | 3.6455 | 20.936 | 0 | 0 | 300 |
| 2020/03/13 | R248 | 07/05/2020 | 9.78 | Put | Bond Future | 9,244.4800 | 9.2445 | 10,200.1400 | 10.2001 | 10.338 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 07/05/2020 | 10.20 | Put | Bond Future | 5,960.5800 | 5.9606 | 6,825.5300 | 6.8255 | 14.511 | 0 | 0 | 300 |
| 2020/03/13 | R248 | 07/05/2020 | 9.69 | Call | Bond Future | 22.2400 | 0.0222 | 10.4700 | 0.0105 | (52.923) | 0 | 0 | 300 |
| 2020/03/13 | R248 | 07/05/2020 | 9.78 | Call | Bond Future | 36.7800 | 0.0368 | 18.1600 | 0.0182 | (50.625) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 10.35 | Call | Bond Future | 1,192.1700 | 1.1922 | 939.2900 | 0.9393 | (21.212) | 0 | 0 | 640 |
| 2020/03/13 | R248 | 06/08/2020 | 9.00 | Put | Bond Future | 17,212.1400 | 17.2121 | 18,192.9800 | 18.1930 | 5.699 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 10.20 | Call | Bond Future | 899.3800 | 0.8994 | 695.0000 | 0.6950 | (22.725) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | | | Bond Future | 11.0463 | 84.2014 | 11.1879 | 83.2098 | 1.282 | 0.0000 | 0.0000 | 530 |
| 2020/03/13 | R248 | 06/08/2020 | 10.35 | Put | Bond Future | 6,406.0600 | 6.4061 | 7,144.8400 | 7.1448 | 11.533 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 10.85 | Put | Bond Future | 3,968.5200 | 3.9685 | 4,528.6500 | 4.5287 | 14.114 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 10.85 | Call | Bond Future | 2,556.5800 | 2.5566 | 2,125.0500 | 2.1250 | (16.879) | 0 | 0 | 640 |
| 2020/03/13 | R248 | 06/08/2020 | 9.25 | Put | Bond Future | 14,822.8500 | 14.8229 | 15,791.7100 | 15.7917 | 6.536 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 9.25 | Call | Bond Future | 65.6100 | 0.0656 | 42.8100 | 0.0428 | (34.751) | 0 | 0 | 20,640 |
| 2020/03/13 | R248 | 06/08/2020 | 10.18 | Call | Bond Future | 863.6900 | 0.8637 | 665.5500 | 0.6656 | (22.941) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 10.18 | Put | Bond Future | 7,441.6600 | 7.4417 | 8,235.1800 | 8.2352 | 10.663 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 9.00 | Call | Bond Future | 28.9400 | 0.0289 | 18.1200 | 0.0181 | (37.388) | 0 | 0 | 3,000 |
| 2020/03/13 | R248 | 06/08/2020 | 10.20 | Put | Bond Future | 7,314.9100 | 7.3149 | 8,102.1900 | 8.1022 | 10.763 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 10.19 | Call | Bond Future | 881.3400 | 0.8813 | 680.1000 | 0.6801 | (22.833) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 06/08/2020 | 10.19 | Put | Bond Future | 7,378.0300 | 7.3780 | 8,168.4500 | 8.1685 | 10.713 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 05/11/2020 | 10.02 | Put | Bond Future | 9,575.7100 | 9.5757 | 10,398.7700 | 10.3988 | 8.595 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 05/11/2020 | 10.03 | Call | Bond Future | 935.7700 | 0.9358 | 747.4400 | 0.7474 | (20.126) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 05/11/2020 | | | Bond Future | 11.1554 | 81.2382 | 11.3020 | 80.2293 | 1.315 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R248 | 05/11/2020 | 10.04 | Call | Bond Future | 952.0300 | 0.9520 | 761.1800 | 0.7612 | (20.047) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 05/11/2020 | 10.04 | Put | Bond Future | 9,441.4800 | 9.4415 | 10,259.5100 | 10.2595 | 8.664 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 05/11/2020 | 10.02 | Call | Bond Future | 919.6900 | 0.9197 | 733.8700 | 0.7339 | (20.205) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 05/11/2020 | 10.03 | Put | Bond Future | 9,508.4300 | 9.5084 | 10,328.9800 | 10.3290 | 8.630 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 04/02/2021 | 10.46 | Call | Bond Future | 2,175.2700 | 2.1753 | 1,853.1700 | 1.8532 | (14.807) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 04/02/2021 | 10.47 | Put | Bond Future | 8,042.2100 | 8.0422 | 8,744.1700 | 8.7442 | 8.728 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 04/02/2021 | | | Bond Future | 11.2733 | 82.6736 | 11.4254 | 81.6469 | 1.350 | 0.0000 | 0.0000 | 0 |
| 2020/03/13 | R248 | 04/02/2021 | 10.46 | Put | Bond Future | 8,095.5000 | 8.0955 | 8,800.0100 | 8.8000 | 8.702 | 0 | 0 | 0 |
| 2020/03/13 | R248 | 04/02/2021 | 10.47 | Call | Bond Future | 2,199.5000 | 2.1995 | 1,874.8500 | 1.8749 | (14.760) | 0 | 0 | 0 |
| 2020/03/13 | R248 | 04/02/2021 | 10.48 | Call | Bond Future | 2,223.8900 | 2.2239 | 1,896.6800 | 1.8967 | (14.713) | 0 | 0 | 0 |

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing Price | % Movement in MTM | Today's High | Today's Low | Open Interest |
|--------------|------------------|--------|-----|-------------|-----------------------------|-----------------------------|-----------------------|-----------------------|-------------------|--------------|----------------|---------------|
| 2020/03/13 | R248 04/02/2021 | 10.48 | Put | Bond Future | 7,989.2100 | 7.9892 | 8,688.6100 | 8.6886 | 8.754 | 0 | 0 | 0 |
| Total | | | | | | | | | | | 1412163 | |