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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2020 TO 01/07/2020

| Deal Date  | Contract Details | Strike     | C/P | Product            | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/07/01 | 0804             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 0807             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 0857             | 31/03/2021 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 0904             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 0908             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 0957             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 0986             | 31/03/2036 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 1386             | 28/02/2031 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 1409             | 28/02/2041 |     | Price Contribution | 100.0000                       | 100.0000                       | 100.0000                 | 100.0000           | 0.000                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 2025             | 06/08/2020 |     | Bond Future        | 137.6893                       | 137.6893                       | 137.6165                 | 137.6165           | (0.053)              | 0.0000       | 0.0000         | 6,046         |
| 2020/07/01 | 2025             | 05/11/2020 |     | Bond Future        | 139.1846                       | 139.1846                       | 139.1091                 | 139.1091           | (0.054)              | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | 2025             | 04/02/2021 |        |      | Bond Future | 139.3356              | 139.3356            | 139.2573        | 139.2573      | (0.056)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2025             | 06/05/2021 |        |      | Bond Future | 141.0266              | 141.0266            | 140.9464        | 140.9464      | (0.057)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2029             | 06/08/2020 |        |      | Bond Future | 98.5985               | 98.5985             | 98.6661         | 98.6661       | 0.069             | 0.0000       | 0.0000      | 5,012         |
| 2020/07/01 | 2029             | 05/11/2020 |        |      | Bond Future | 98.5462               | 98.5462             | 98.6131         | 98.6131       | 0.068             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2029             | 04/02/2021 |        |      | Bond Future | 99.7193               | 99.7193             | 99.7858         | 99.7858       | 0.067             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2029             | 06/05/2021 |        |      | Bond Future | 99.7917               | 99.7917             | 99.8584         | 99.8584       | 0.067             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.11   | Call | Bond Future | 1,128.8500            | 1.1289              | 1,205.5400      | 1.2055        | 6.794             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.95   | Put  | Bond Future | 558.7000              | 0.5587              | 491.1700        | 0.4912        | (12.087)          | 0            | 0           | 5,850         |
| 2020/07/01 | 2030             | 06/08/2020 | 10.40  | Put  | Bond Future | 207.6100              | 0.2076              | 175.9200        | 0.1759        | (15.264)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 11.25  | Call | Bond Future | 10,388.4700           | 10.3885             | 10,633.8100     | 10.6338       | 2.362             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.00  | Call | Bond Future | 4,299.1400            | 4.2991              | 4,485.3400      | 4.4853        | 4.331             | 0            | 0           | 470           |
| 2020/07/01 | 2030             | 06/08/2020 | 10.05  | Put  | Bond Future | 457.5400              | 0.4575              | 399.3300        | 0.3993        | (12.722)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.70  | Call | Bond Future | 7,652.0200            | 7.6520              | 7,884.6800      | 7.8847        | 3.041             | 0            | 0           | 470           |
| 2020/07/01 | 2030             | 06/08/2020 | 9.75   | Put  | Bond Future | 821.5100              | 0.8215              | 732.5200        | 0.7325        | (10.832)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.42   | Call | Bond Future | 1,991.9100            | 1.9919              | 2,109.7500      | 2.1097        | 5.916             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 |        |      | Bond Future | 9.3341                | 91.9882             | 9.2917          | 92.2371       | (0.455)           | 0.0000       | 0.0000      | 106,586       |
| 2020/07/01 | 2030             | 06/08/2020 | 9.09   | Call | Bond Future | 1,083.1800            | 1.0832              | 1,157.3600      | 1.1574        | 6.848             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.09   | Put  | Bond Future | 2,527.7000            | 2.5277              | 2,352.9400      | 2.3529        | (6.914)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.40  | Call | Bond Future | 6,180.8000            | 6.1808              | 6,398.0500      | 6.3980        | 3.515             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.70  | Put  | Bond Future | 90.6200               | 0.0906              | 74.3400         | 0.0743        | (17.965)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.05   | Put  | Bond Future | 2,679.4600            | 2.6795              | 2,499.7900      | 2.4998        | (6.705)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.05   | Call | Bond Future | 995.4400              | 0.9954              | 1,064.7100      | 1.0647        | 6.959             | 0            | 0           | 450           |
| 2020/07/01 | 2030             | 06/08/2020 | 8.36   | Put  | Bond Future | 6,085.5200            | 6.0855              | 5,848.7300      | 5.8487        | (3.891)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 8.36   | Call | Bond Future | 140.9000              | 0.1409              | 153.0500        | 0.1530        | 8.623             | 0            | 0           | 800           |
| 2020/07/01 | 2030             | 06/08/2020 | 8.86   | Put  | Bond Future | 3,471.0700            | 3.4711              | 3,270.0200      | 3.2700        | (5.792)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 8.86   | Call | Bond Future | 638.3900              | 0.6384              | 686.2800        | 0.6863        | 7.502             | 0            | 0           | 800           |
| 2020/07/01 | 2030             | 06/08/2020 | 9.11   | Put  | Bond Future | 2,453.9200            | 2.4539              | 2,281.6700      | 2.2817        | (7.019)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.95   | Call | Bond Future | 4,074.4400            | 4.0744              | 4,255.8500      | 4.2558        | 4.452             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 11.25  | Put  | Bond Future | 15.3700               | 0.0154              | 11.7700         | 0.0118        | (23.422)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.21  | Put  | Bond Future | 329.6600              | 0.3297              | 284.3600        | 0.2844        | (13.741)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.00  | Put  | Bond Future | 505.8000              | 0.5058              | 443.0600        | 0.4431        | (12.404)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.75  | Call | Bond Future | 7,900.4700            | 7.9005              | 8,135.0100      | 8.1350        | 2.969             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.05  | Call | Bond Future | 4,527.3300            | 4.5273              | 4,718.0600      | 4.7181        | 4.213             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.75   | Call | Bond Future | 3,215.2300            | 3.2152              | 3,375.1800      | 3.3752        | 4.975             | 0            | 0           | 450           |
| 2020/07/01 | 2030             | 06/08/2020 | 9.42   | Put  | Bond Future | 1,490.8700            | 1.4909              | 1,359.7700      | 1.3598        | (8.794)           | 0            | 0           | 800           |
| 2020/07/01 | 2030             | 06/08/2020 | 9.10   | Call | Bond Future | 1,105.9200            | 1.1059              | 1,181.3500      | 1.1814        | 6.821             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.10   | Put  | Bond Future | 2,490.6900            | 2.4907              | 2,317.1800      | 2.3172        | (6.966)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 11.47  | Call | Bond Future | 11,469.6000           | 11.4696             | 11,716.7700     | 11.7168       | 2.155             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 11.47  | Put  | Bond Future | 6.8800                | 0.0069              | 5.1100          | 0.0051        | (25.727)          | 0            | 0           | 622           |
| 2020/07/01 | 2030             | 06/08/2020 | 10.21  | Call | Bond Future | 5,276.4300            | 5.2764              | 5,480.0700      | 5.4801        | 3.859             | 0            | 0           | 622           |
| 2020/07/01 | 2030             | 06/08/2020 | 10.87  | Call | Bond Future | 8,498.3500            | 8.4984              | 8,736.6700      | 8.7367        | 2.804             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 10.87  | Put  | Bond Future | 54.2600               | 0.0543              | 43.6400         | 0.0436        | (19.572)          | 0            | 0           | 622           |
| 2020/07/01 | 2030             | 06/08/2020 | 10.75  | Put  | Bond Future | 78.1800               | 0.0782              | 63.7800         | 0.0638        | (18.419)          | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/08/2020 | 9.20   | Put  | Bond Future | 2,139.5000            | 2.1395              | 1,978.8400      | 1.9788        | (7.509)           | 0            | 0           | 2,500         |
| 2020/07/01 | 2030             | 06/08/2020 | 9.20   | Call | Bond Future | 1,349.4800            | 1.3495              | 1,437.7600      | 1.4378        | 6.542             | 0            | 0           | 323           |
| 2020/07/01 | 2030             | 06/08/2020 | 8.50   | Put  | Bond Future | 5,284.6600            | 5.2847              | 5,054.6300      | 5.0546        | (4.353)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/07/01 | 2030             | 06/08/2020 | 8.50   | Call | Bond Future | 224.6300                 |                        | 0.2246                         | 243.5400                 | 0.2435             | 8.418                | 0            | 0              | 323           |
| 2020/07/01 | 2030             | 05/11/2020 | 8.10   | Put  | Bond Future | 9,396.6900               |                        | 9.3967                         | 9,183.5600               | 9.1836             | (2.268)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 8.73   | Call | Bond Future | 1,678.9200               |                        | 1.6789                         | 1,746.9100               | 1.7469             | 4.050                | 0            | 0              | 3,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 10.06  | Put  | Bond Future | 2,334.7700               |                        | 2.3348                         | 2,234.2400               | 2.2342             | (4.306)              | 0            | 0              | 1,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 9.39   | Put  | Bond Future | 3,969.0200               |                        | 3.9690                         | 3,827.4800               | 3.8275             | (3.566)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.38   | Call | Bond Future | 3,164.9000               |                        | 3.1649                         | 3,272.9400               | 3.2729             | 3.414                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 |        |      | Bond Future | 9.5261                   |                        | 92.9651                        | 9.4821                   | 93.2153            | (0.462)              | 0.0000       | 0.0000         | 500           |
| 2020/07/01 | 2030             | 05/11/2020 | 8.85   | Put  | Bond Future | 5,859.4800               |                        | 5.8595                         | 5,684.3000               | 5.6843             | (2.990)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 8.85   | Call | Bond Future | 1,911.8400               |                        | 1.9118                         | 1,986.8800               | 1.9869             | 3.925                | 0            | 0              | 3,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 9.61   | Call | Bond Future | 3,819.4000               |                        | 3.8194                         | 3,942.0200               | 3.9420             | 3.210                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.61   | Put  | Bond Future | 3,344.3300               |                        | 3.3443                         | 3,216.7300               | 3.2167             | (3.815)              | 0            | 0              | 3,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 8.34   | Put  | Bond Future | 8,149.3900               |                        | 8.1494                         | 7,946.6600               | 7.9467             | (2.488)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 8.34   | Call | Bond Future | 1,075.2300               |                        | 1.0752                         | 1,122.7200               | 1.1227             | 4.417                | 0            | 0              | 1,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 9.04   | Put  | Bond Future | 5,136.2800               |                        | 5.1363                         | 4,972.6700               | 4.9727             | (3.185)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.04   | Call | Bond Future | 2,320.2800               |                        | 2.3203                         | 2,406.8900               | 2.4069             | 3.733                | 0            | 0              | 1,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 8.36   | Put  | Bond Future | 8,049.5300               |                        | 8.0495                         | 7,847.7500               | 7.8477             | (2.507)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.86   | Put  | Bond Future | 2,740.3500               |                        | 2.7404                         | 2,628.1700               | 2.6282             | (4.094)              | 0            | 0              | 14,160        |
| 2020/07/01 | 2030             | 05/11/2020 | 8.10   | Call | Bond Future | 805.0500                 |                        | 0.8050                         | 842.1400                 | 0.8421             | 4.607                | 0            | 0              | 3,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 8.73   | Put  | Bond Future | 6,350.4400               |                        | 6.3504                         | 6,168.2100               | 6.1682             | (2.870)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.23   | Put  | Bond Future | 4,476.8500               |                        | 4.4769                         | 4,325.1500               | 4.3251             | (3.389)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 10.06  | Call | Bond Future | 5,302.0000               |                        | 5.3020                         | 5,451.6900               | 5.4517             | 2.823                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 10.37  | Put  | Bond Future | 1,822.8900               |                        | 1.8229                         | 1,738.8100               | 1.7388             | (4.612)              | 0            | 0              | 15,646        |
| 2020/07/01 | 2030             | 05/11/2020 | 9.39   | Call | Bond Future | 3,192.0100               |                        | 3.1920                         | 3,300.6900               | 3.3007             | 3.405                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.38   | Put  | Bond Future | 3,999.3600               |                        | 3.9994                         | 3,857.1800               | 3.8572             | (3.555)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 8.36   | Call | Bond Future | 1,100.4700               |                        | 1.1005                         | 1,148.9100               | 1.1489             | 4.402                | 0            | 0              | 14,160        |
| 2020/07/01 | 2030             | 05/11/2020 | 8.86   | Put  | Bond Future | 5,819.6700               |                        | 5.8197                         | 5,645.0900               | 5.6451             | (3.000)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 8.86   | Call | Bond Future | 1,932.0300               |                        | 1.9320                         | 2,007.6700               | 2.0077             | 3.915                | 0            | 0              | 14,160        |
| 2020/07/01 | 2030             | 05/11/2020 | 9.86   | Call | Bond Future | 4,611.2200               |                        | 4.6112                         | 4,749.2600               | 4.7493             | 2.994                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.23   | Call | Bond Future | 2,774.9800               |                        | 2.7750                         | 2,873.5000               | 2.8735             | 3.550                | 0            | 0              | 3,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 10.47  | Call | Bond Future | 6,842.8400               |                        | 6.8428                         | 7,013.8300               | 7.0138             | 2.499                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 10.47  | Put  | Bond Future | 1,682.9600               |                        | 1.6830                         | 1,603.7300               | 1.6037             | (4.708)              | 0            | 0              | 3,000         |
| 2020/07/01 | 2030             | 05/11/2020 | 8.53   | Put  | Bond Future | 7,230.5600               |                        | 7.2306                         | 7,037.2300               | 7.0372             | (2.674)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 8.53   | Call | Bond Future | 1,336.5700               |                        | 1.3366                         | 1,393.4600               | 1.3935             | 4.256                | 0            | 0              | 15,646        |
| 2020/07/01 | 2030             | 05/11/2020 | 9.03   | Put  | Bond Future | 5,172.6100               |                        | 5.1726                         | 5,008.3800               | 5.0084             | (3.175)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.03   | Call | Bond Future | 2,297.4900               |                        | 2.2975                         | 2,383.4800               | 2.3835             | 3.743                | 0            | 0              | 15,646        |
| 2020/07/01 | 2030             | 05/11/2020 | 10.37  | Call | Bond Future | 6,454.6800               |                        | 6.4547                         | 6,620.8200               | 6.6208             | 2.574                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.40   | Call | Bond Future | 3,219.0200               |                        | 3.2190                         | 3,328.3400               | 3.3283             | 3.396                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 05/11/2020 | 9.40   | Put  | Bond Future | 3,938.6300               |                        | 3.9386                         | 3,797.7300               | 3.7977             | (3.577)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 9.12   | Call | Bond Future | 2,888.9300               |                        | 2.8889                         | 2,981.6700               | 2.9817             | 3.210                | 0            | 0              | 1,000         |
| 2020/07/01 | 2030             | 04/02/2021 | 8.36   | Call | Bond Future | 1,543.1400               |                        | 1.5431                         | 1,600.6900               | 1.6007             | 3.729                | 0            | 0              | 800           |
| 2020/07/01 | 2030             | 04/02/2021 | 9.16   | Call | Bond Future | 2,978.4600               |                        | 2.9785                         | 3,073.2200               | 3.0732             | 3.182                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 9.15   | Put  | Bond Future | 6,167.6100               |                        | 6.1676                         | 6,009.9900               | 6.0100             | (2.556)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 04/02/2021 |        |      | Bond Future | 9.7206                   |                        | 90.0451                        | 9.6749                   | 90.2970            | (0.470)              | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 8.37   | Put  | Bond Future | 9,403.7500               |                        | 9.4038                         | 9,209.8300               | 9.2098             | (2.062)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 8.37   | Call | Bond Future | 1,556.6700               |                        | 1.5567                         | 1,614.6200               | 1.6146             | 3.723                | 0            | 0              | 1,000         |
| 2020/07/01 | 2030             | 04/02/2021 | 9.17   | Call | Bond Future | 3,001.0900               |                        | 3.0011                         | 3,096.3500               | 3.0963             | 3.174                | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 9.17   | Put  | Bond Future | 6,097.7000               |                        | 6.0977                         | 5,941.0900               | 5.9411             | (2.568)              | 0            | 0              | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 9.12   | Put  | Bond Future | 6,273.5700               |                        | 6.2736                         | 6,114.4400               | 6.1144             | (2.537)              | 0            | 0              | 0             |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | 2030             | 04/02/2021 | 8.36   | Put  | Bond Future | 9,451.5600            | 9.4516              | 9,257.2400      | 9.2572        | (2.056)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 9.16   | Put  | Bond Future | 6,132.5800            | 6.1326              | 5,975.4700      | 5.9755        | (2.562)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 9.15   | Call | Bond Future | 2,955.9300            | 2.9559              | 3,050.1800      | 3.0502        | 3.189             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 8.86   | Put  | Bond Future | 7,246.9300            | 7.2469              | 7,074.9100      | 7.0749        | (2.374)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 8.86   | Call | Bond Future | 2,345.7200            | 2.3457              | 2,425.5700      | 2.4256        | 3.404             | 0            | 0           | 800           |
| 2020/07/01 | 2030             | 04/02/2021 | 10.20  | Call | Bond Future | 5,853.6600            | 5.8537              | 6,000.0600      | 6.0001        | 2.501             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 04/02/2021 | 10.20  | Put  | Bond Future | 3,265.9000            | 3.2659              | 3,160.4300      | 3.1604        | (3.229)           | 0            | 0           | 1,800         |
| 2020/07/01 | 2030             | 06/05/2021 | 10.04  | Put  | Bond Future | 4,258.3700            | 4.2584              | 4,136.7700      | 4.1368        | (2.856)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 9.15   | Call | Bond Future | 2,668.1200            | 2.6681              | 2,757.7600      | 2.7578        | 3.360             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 11.69  | Call | Bond Future | 10,241.3600           | 10.2414             | 10,439.4900     | 10.4395       | 1.935             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 11.70  | Put  | Bond Future | 1,444.1200            | 1.4441              | 1,388.3600      | 1.3884        | (3.861)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 |        |      | Bond Future | 9.9256                | 91.1183             | 9.8780          | 91.3725       | (0.480)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 10.74  | Call | Bond Future | 7,084.4100            | 7.0844              | 7,247.1800      | 7.2472        | 2.298             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 10.74  | Put  | Bond Future | 2,880.1900            | 2.8802              | 2,788.7500      | 2.7888        | (3.175)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 7.97   | Call | Bond Future | 977.3300              | 0.9773              | 1,018.5300      | 1.0185        | 4.216             | 0            | 0           | 700           |
| 2020/07/01 | 2030             | 06/05/2021 | 9.92   | Call | Bond Future | 4,528.4900            | 4.5285              | 4,655.4600      | 4.6555        | 2.804             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 10.04  | Call | Bond Future | 4,864.9700            | 4.8650              | 4,997.5800      | 4.9976        | 2.726             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 9.15   | Put  | Bond Future | 6,927.7800            | 6.9278              | 6,763.2100      | 6.7632        | (2.376)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 11.69  | Put  | Bond Future | 1,455.3200            | 1.4553              | 1,399.2400      | 1.3992        | (3.853)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 11.70  | Call | Bond Future | 10,276.6400           | 10.2766             | 10,475.0900     | 10.4751       | 1.931             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 7.97   | Put  | Bond Future | 12,235.6600           | 12.2357             | 12,022.6500     | 12.0227       | (1.741)           | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 9.92   | Put  | Bond Future | 4,558.4900            | 4.5585              | 4,431.2500      | 4.4313        | (2.791)           | 0            | 0           | 700           |
| 2020/07/01 | 2030             | 06/05/2021 | 9.22   | Call | Bond Future | 2,815.5400            | 2.8155              | 2,908.5600      | 2.9086        | 3.304             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 9.22   | Put  | Bond Future | 6,680.0800            | 6.6801              | 6,518.8900      | 6.5189        | (2.413)           | 0            | 0           | 700           |
| 2020/07/01 | 2030             | 06/05/2021 | 11.71  | Call | Bond Future | 10,311.9500           | 10.3119             | 10,510.7200     | 10.5107       | 1.928             | 0            | 0           | 0             |
| 2020/07/01 | 2030             | 06/05/2021 | 11.71  | Put  | Bond Future | 1,432.9900            | 1.4330              | 1,377.5500      | 1.3775        | (3.869)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 9.46   | Put  | Bond Future | 5,279.7900            | 5.2798              | 5,045.6100      | 5.0456        | (4.435)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 9.45   | Call | Bond Future | 344.9300              | 0.3449              | 370.3500        | 0.3703        | 7.370             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 8.79   | Put  | Bond Future | 9,508.8700            | 9.5089              | 9,251.5800      | 9.2516        | (2.706)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 9.29   | Put  | Bond Future | 6,264.9300            | 6.2649              | 6,020.9400      | 6.0209        | (3.895)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 |        |      | Bond Future | 10.2396               | 89.6499             | 10.1969         | 89.9102       | (0.417)           | 0.0000       | 0.0000      | 105,034       |
| 2020/07/01 | 2032             | 06/08/2020 | 9.91   | Call | Bond Future | 1,071.5800            | 1.0716              | 1,139.8100      | 1.1398        | 6.367             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 9.91   | Put  | Bond Future | 3,108.4900            | 3.1085              | 2,916.4600      | 2.9165        | (6.178)           | 0            | 0           | 800           |
| 2020/07/01 | 2032             | 06/08/2020 | 9.46   | Call | Bond Future | 354.6900              | 0.3547              | 380.7700        | 0.3808        | 7.353             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 9.45   | Put  | Bond Future | 5,335.6600            | 5.3357              | 5,100.8200      | 5.1008        | (4.401)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 8.79   | Call | Bond Future | 40.8700               | 0.0409              | 43.8400         | 0.0438        | 7.267             | 0            | 0           | 800           |
| 2020/07/01 | 2032             | 06/08/2020 | 9.29   | Call | Bond Future | 215.2800              | 0.2153              | 231.5500        | 0.2316        | 7.558             | 0            | 0           | 800           |
| 2020/07/01 | 2032             | 06/08/2020 | 9.47   | Call | Bond Future | 364.6500              | 0.3647              | 391.4100        | 0.3914        | 7.339             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/08/2020 | 9.47   | Put  | Bond Future | 5,224.1800            | 5.2242              | 4,990.6800      | 4.9907        | (4.470)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 9.61   | Put  | Bond Future | 7,107.6600            | 7.1077              | 6,918.0100      | 6.9180        | (2.668)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 10.99  | Call | Bond Future | 5,876.3700            | 5.8764              | 6,029.8700      | 6.0299        | 2.612             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 9.44   | Put  | Bond Future | 7,880.2100            | 7.8802              | 7,681.1400      | 7.6811        | (2.526)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 11.08  | Call | Bond Future | 6,209.7800            | 6.2098              | 6,368.0200      | 6.3680        | 2.548             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 9.77   | Put  | Bond Future | 6,430.7700            | 6.4308              | 6,250.3600      | 6.2504        | (2.805)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 |        |      | Bond Future | 10.4503               | 86.4569             | 10.4060         | 86.7186       | (0.423)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 10.99  | Put  | Bond Future | 2,770.9300            | 2.7709              | 2,662.7100      | 2.6627        | (3.906)           | 0            | 0           | 3,000         |
| 2020/07/01 | 2032             | 05/11/2020 | 9.76   | Call | Bond Future | 2,260.9700            | 2.2610              | 2,341.7000      | 2.3417        | 3.571             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | 2032             | 05/11/2020 | 9.76   | Put  | Bond Future | 6,471.9600            | 6.4720              | 6,290.9700      | 6.2910        | (2.797)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 9.11   | Call | Bond Future | 1,119.9100            | 1.1199              | 1,166.2700      | 1.1663        | 4.140             | 0            | 0           | 3,000         |
| 2020/07/01 | 2032             | 05/11/2020 | 9.61   | Call | Bond Future | 1,944.2500            | 1.9443              | 2,016.3200      | 2.0163        | 3.707             | 0            | 0           | 3,000         |
| 2020/07/01 | 2032             | 05/11/2020 | 9.44   | Call | Bond Future | 1,620.6800            | 1.6207              | 1,683.3300      | 1.6833        | 3.866             | 0            | 0           | 1,000         |
| 2020/07/01 | 2032             | 05/11/2020 | 11.08  | Put  | Bond Future | 2,601.7500            | 2.6018              | 2,498.2700      | 2.4983        | (3.977)           | 0            | 0           | 1,000         |
| 2020/07/01 | 2032             | 05/11/2020 | 9.77   | Call | Bond Future | 2,282.7800            | 2.2828              | 2,364.0900      | 2.3641        | 3.562             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 9.11   | Put  | Bond Future | 9,559.1000            | 9.5591              | 9,343.7400      | 9.3437        | (2.253)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 8.94   | Put  | Bond Future | 10,512.7200           | 10.5127             | 10,290.2500     | 10.2903       | (2.116)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 8.94   | Call | Bond Future | 923.2800              | 0.9233              | 962.5300        | 0.9625        | 4.251             | 0            | 0           | 1,000         |
| 2020/07/01 | 2032             | 05/11/2020 | 9.75   | Call | Bond Future | 2,239.1100            | 2.2391              | 2,319.2500      | 2.3193        | 3.579             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 05/11/2020 | 9.75   | Put  | Bond Future | 6,513.1700            | 6.5132              | 6,331.5900      | 6.3316        | (2.788)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 9.29   | Call | Bond Future | 1,871.4000            | 1.8714              | 1,935.1800      | 1.9352        | 3.408             | 0            | 0           | 800           |
| 2020/07/01 | 2032             | 04/02/2021 | 10.82  | Put  | Bond Future | 4,582.1300            | 4.5821              | 4,455.1200      | 4.4551        | (2.772)           | 0            | 0           | 800           |
| 2020/07/01 | 2032             | 04/02/2021 | 9.63   | Call | Bond Future | 2,456.2100            | 2.4562              | 2,535.0100      | 2.5350        | 3.208             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 |        |      | Bond Future | 10.6612               | 87.4666             | 10.6153         | 87.7301       | (0.430)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 8.79   | Put  | Bond Future | 12,944.6600           | 12.9447             | 12,726.0700     | 12.7261       | (1.689)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 8.79   | Call | Bond Future | 1,223.8100            | 1.2238              | 1,268.7200      | 1.2687        | 3.670             | 0            | 0           | 800           |
| 2020/07/01 | 2032             | 04/02/2021 | 9.61   | Call | Bond Future | 2,416.4900            | 2.4165              | 2,494.3400      | 2.4943        | 3.222             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 9.61   | Put  | Bond Future | 8,745.5700            | 8.7456              | 8,559.9200      | 8.5599        | (2.123)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 9.29   | Put  | Bond Future | 10,254.8600           | 10.2549             | 10,055.1400     | 10.0551       | (1.948)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 10.82  | Call | Bond Future | 5,485.5600            | 5.4856              | 5,622.0500      | 5.6221        | 2.488             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 9.63   | Put  | Bond Future | 8,658.9500            | 8.6589              | 8,474.2500      | 8.4742        | (2.133)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 9.62   | Call | Bond Future | 2,436.3000            | 2.4363              | 2,514.6200      | 2.5146        | 3.215             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 04/02/2021 | 9.62   | Put  | Bond Future | 8,702.1800            | 8.7022              | 8,517.0000      | 8.5170        | (2.128)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/05/2021 | 12.12  | Put  | Bond Future | 2,595.7500            | 2.5957              | 2,514.3700      | 2.5144        | (3.135)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/05/2021 |        |      | Bond Future | 10.8796               | 84.3616             | 10.8319         | 84.6277       | (0.439)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2032             | 06/05/2021 | 12.11  | Call | Bond Future | 9,084.6100            | 9.0846              | 9,268.9300      | 9.2689        | 2.029             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/05/2021 | 12.11  | Put  | Bond Future | 2,612.6000            | 2.6126              | 2,530.8600      | 2.5309        | (3.129)           | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/05/2021 | 12.12  | Call | Bond Future | 9,117.4600            | 9.1175              | 9,302.1400      | 9.3021        | 2.026             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/05/2021 | 12.10  | Call | Bond Future | 9,051.8000            | 9.0518              | 9,235.7400      | 9.2357        | 2.032             | 0            | 0           | 0             |
| 2020/07/01 | 2032             | 06/05/2021 | 12.10  | Put  | Bond Future | 2,629.5500            | 2.6295              | 2,547.4300      | 2.5474        | (3.123)           | 0            | 0           | 0             |
| 2020/07/01 | 2033             | 06/08/2020 |        |      | Bond Future | 94.4231               | 94.4231             | 94.7839         | 94.7839       | 0.382             | 0.0000       | 0.0000      | 12,378        |
| 2020/07/01 | 2033             | 05/11/2020 |        |      | Bond Future | 94.2514               | 94.2514             | 94.6147         | 94.6147       | 0.386             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2033             | 04/02/2021 |        |      | Bond Future | 95.3734               | 95.3734             | 95.7397         | 95.7397       | 0.384             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2033             | 06/05/2021 |        |      | Bond Future | 95.3164               | 95.3164             | 95.6866         | 95.6866       | 0.388             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2037             | 06/08/2020 | 9.88   | Put  | Bond Future | 8,832.6100            | 8.8326              | 8,871.6900      | 8.8717        | 0.442             | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 06/08/2020 |        |      | Bond Future | 11.1577               | 80.4357             | 11.1655         | 80.3868       | 0.069             | 0.0000       | 0.0000      | 101,338       |
| 2020/07/01 | 2037             | 06/08/2020 | 9.87   | Call | Bond Future | 107.6400              | 0.1076              | 98.0800         | 0.0981        | (8.881)           | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 06/08/2020 | 9.87   | Put  | Bond Future | 8,903.0200            | 8.9030              | 8,942.3200      | 8.9423        | 0.441             | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 06/08/2020 | 9.88   | Call | Bond Future | 111.0500              | 0.1111              | 101.2700        | 0.1013        | (8.807)           | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 06/08/2020 | 9.86   | Call | Bond Future | 104.3100              | 0.1043              | 94.9700         | 0.0950        | (8.954)           | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 06/08/2020 | 9.86   | Put  | Bond Future | 8,973.5900            | 8.9736              | 9,013.1100      | 9.0131        | 0.440             | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 05/11/2020 | 10.18  | Call | Bond Future | 1,555.2200            | 1.5552              | 1,528.7800      | 1.5288        | (1.700)           | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 05/11/2020 | 10.17  | Put  | Bond Future | 9,443.4900            | 9.4435              | 9,467.7500      | 9.4677        | 0.257             | 0            | 0           | 0             |
| 2020/07/01 | 2037             | 05/11/2020 |        |      | Bond Future | 11.3688               | 81.2900             | 11.3770         | 81.2394       | 0.073             | 0.0000       | 0.0000      | 276           |
| 2020/07/01 | 2037             | 05/11/2020 | 10.19  | Call | Bond Future | 1,570.8200            | 1.5708              | 1,544.2300      | 1.5442        | (1.693)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing | Previous Days<br>Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/07/01 | 2037             | 05/11/2020 | 10.19  | Put  | Bond Future | 9,333.0700               |                        | 9.3331                         | 9,357.0200               | 9.3570             | 0.257                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 05/11/2020 | 10.17  | Call | Bond Future | 1,539.7300               |                        | 1.5397                         | 1,513.4500               | 1.5134             | (1.707)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 05/11/2020 | 10.18  | Put  | Bond Future | 9,388.1800               |                        | 9.3882                         | 9,412.2800               | 9.4123             | 0.257                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 13.73  | Call | Bond Future | 12,872.0900              |                        | 12.8721                        | 12,820.2700              | 12.8203            | (0.403)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 10.85  | Call | Bond Future | 3,523.3100               |                        | 3.5233                         | 3,490.3600               | 3.4904             | (0.935)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 10.35  | Call | Bond Future | 2,443.6800               |                        | 2.4437                         | 2,416.6600               | 2.4167             | (1.106)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 10.28  | Put  | Bond Future | 10,720.5300              |                        | 10.7205                        | 10,746.6400              | 10.7466            | 0.244                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 10.27  | Call | Bond Future | 2,305.1700               |                        | 2.3052                         | 2,279.0400               | 2.2790             | (1.134)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 |        |      | Bond Future | 11.5847                  |                        | 77.9837                        | 11.5936                  | 77.9313            | 0.076                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 11.97  | Put  | Bond Future | 4,528.3300               |                        | 4.5283                         | 4,536.8000               | 4.5368             | 0.187                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 11.97  | Call | Bond Future | 6,770.0900               |                        | 6.7701                         | 6,726.2100               | 6.7262             | (0.648)              | 0            | 0              | 300           |
| 2020/07/01 | 2037             | 04/02/2021 | 9.65   | Put  | Bond Future | 14,358.2800              |                        | 14.3583                        | 14,391.3800              | 14.3914            | 0.231                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 9.65   | Call | Bond Future | 1,408.1300               |                        | 1.4081                         | 1,388.8800               | 1.3889             | (1.367)              | 0            | 0              | 72            |
| 2020/07/01 | 2037             | 04/02/2021 | 11.90  | Call | Bond Future | 6,537.7100               |                        | 6.5377                         | 6,494.3800               | 6.4944             | (0.663)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 13.73  | Put  | Bond Future | 1,567.2900               |                        | 1.5673                         | 1,567.8200               | 1.5678             | 0.034                | 0            | 0              | 300           |
| 2020/07/01 | 2037             | 04/02/2021 | 10.85  | Put  | Bond Future | 8,091.5200               |                        | 8.0915                         | 8,110.9200               | 8.1109             | 0.240                | 0            | 0              | 72            |
| 2020/07/01 | 2037             | 04/02/2021 | 10.35  | Put  | Bond Future | 10,357.3900              |                        | 10.3574                        | 10,382.7200              | 10.3827            | 0.245                | 0            | 0              | 72            |
| 2020/07/01 | 2037             | 04/02/2021 | 10.28  | Call | Bond Future | 2,322.1900               |                        | 2.3222                         | 2,295.9500               | 2.2959             | (1.130)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 10.27  | Put  | Bond Future | 10,773.0800              |                        | 10.7731                        | 10,799.3000              | 10.7993            | 0.243                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 11.90  | Put  | Bond Future | 4,695.8100               |                        | 4.6958                         | 4,704.8300               | 4.7048             | 0.192                | 0            | 0              | 240           |
| 2020/07/01 | 2037             | 04/02/2021 | 10.48  | Put  | Bond Future | 9,704.7100               |                        | 9.7047                         | 9,728.5700               | 9.7286             | 0.246                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 10.48  | Call | Bond Future | 2,680.2400               |                        | 2.6802                         | 2,651.7500               | 2.6518             | (1.063)              | 0            | 0              | 240           |
| 2020/07/01 | 2037             | 04/02/2021 | 10.29  | Call | Bond Future | 2,339.2900               |                        | 2.3393                         | 2,312.9400               | 2.3129             | (1.126)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 04/02/2021 | 10.29  | Put  | Bond Future | 10,668.1500              |                        | 10.6682                        | 10,694.1500              | 10.6941            | 0.244                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 06/05/2021 | 12.42  | Call | Bond Future | 7,660.6100               |                        | 7.6606                         | 7,617.9300               | 7.6179             | (0.557)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 06/05/2021 |        |      | Bond Future | 11.8084                  |                        | 78.9135                        | 11.8176                  | 78.8600            | 0.078                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 2037             | 06/05/2021 | 12.42  | Put  | Bond Future | 4,247.4700               |                        | 4.2475                         | 4,258.2800               | 4.2583             | 0.255                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 06/05/2021 | 12.43  | Call | Bond Future | 7,694.4200               |                        | 7.6944                         | 7,651.6700               | 7.6517             | (0.556)              | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 06/05/2021 | 12.44  | Put  | Bond Future | 4,207.5100               |                        | 4.2075                         | 4,218.1900               | 4.2182             | 0.254                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 06/05/2021 | 12.43  | Put  | Bond Future | 4,227.4500               |                        | 4.2275                         | 4,238.1900               | 4.2382             | 0.254                | 0            | 0              | 0             |
| 2020/07/01 | 2037             | 06/05/2021 | 12.44  | Call | Bond Future | 7,728.2600               |                        | 7.7283                         | 7,685.4500               | 7.6854             | (0.554)              | 0            | 0              | 0             |
| 2020/07/01 | 2038             | 06/08/2020 |        |      | Bond Future | 105.9324                 |                        | 105.9324                       | 105.8833                 | 105.8833           | (0.046)              | 0.0000       | 0.0000         | 10,632        |
| 2020/07/01 | 2038             | 05/11/2020 |        |      | Bond Future | 107.0830                 |                        | 107.0830                       | 107.0317                 | 107.0317           | (0.048)              | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 2038             | 04/02/2021 |        |      | Bond Future | 106.6636                 |                        | 106.6636                       | 106.6105                 | 106.6105           | (0.050)              | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 2038             | 06/05/2021 |        |      | Bond Future | 107.9584                 |                        | 107.9584                       | 107.9038                 | 107.9038           | (0.051)              | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.03  | Call | Bond Future | 119.7200                 |                        | 0.1197                         | 102.5100                 | 0.1025             | (14.375)             | 0            | 0              | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.04  | Call | Bond Future | 123.5300                 |                        | 0.1235                         | 105.8800                 | 0.1059             | (14.288)             | 0            | 0              | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.02  | Put  | Bond Future | 9,391.2500               |                        | 9.3913                         | 9,561.9100               | 9.5619             | 1.817                | 0            | 0              | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.85  | Call | Bond Future | 1,088.0300               |                        | 1.0880                         | 1,004.4100               | 1.0044             | (7.685)              | 0            | 0              | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 11.26  | Put  | Bond Future | 2,473.1900               |                        | 2.4732                         | 2,536.7100               | 2.5367             | 2.568                | 0            | 0              | 517           |
| 2020/07/01 | 2040             | 06/08/2020 |        |      | Bond Future | 11.2966                  |                        | 82.3494                        | 11.3248                  | 82.1620            | 0.249                | 0.0000       | 0.0000         | 55,778        |
| 2020/07/01 | 2040             | 06/08/2020 | 10.04  | Put  | Bond Future | 9,240.7900               |                        | 9.2408                         | 9,410.5800               | 9.4106             | 1.837                | 0            | 0              | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.02  | Call | Bond Future | 116.0100                 |                        | 0.1160                         | 99.2300                  | 0.0992             | (14.464)             | 0            | 0              | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.03  | Put  | Bond Future | 9,315.9200               |                        | 9.3159                         | 9,486.1500               | 9.4862             | 1.827                | 0            | 0              | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.85  | Put  | Bond Future | 4,154.1200               |                        | 4.1541                         | 4,257.9400               | 4.2579             | 2.499                | 0            | 0              | 12,496        |
| 2020/07/01 | 2040             | 06/08/2020 | 11.26  | Call | Bond Future | 2,228.5000               |                        | 2.2285                         | 2,104.5800               | 2.1046             | (5.561)              | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | 2040             | 06/08/2020 | 9.57   | Put  | Bond Future | 12,970.5700           | 12.9706             | 13,153.5100     | 13.1535       | 1.410             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.79  | Put  | Bond Future | 4,450.6500            | 4.4506              | 4,560.7100      | 4.5607        | 2.473             | 0            | 0           | 800           |
| 2020/07/01 | 2040             | 06/08/2020 | 9.57   | Call | Bond Future | 23.7700               | 0.0238              | 19.2700         | 0.0193        | (18.931)          | 0            | 0           | 800           |
| 2020/07/01 | 2040             | 06/08/2020 | 10.07  | Put  | Bond Future | 9,016.6800            | 9.0167              | 9,185.1100      | 9.1851        | 1.868             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/08/2020 | 10.07  | Call | Bond Future | 135.5800              | 0.1356              | 116.5700        | 0.1166        | (14.021)          | 0            | 0           | 800           |
| 2020/07/01 | 2040             | 06/08/2020 | 10.79  | Call | Bond Future | 958.6000              | 0.9586              | 881.2200        | 0.8812        | (8.072)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 11.00  | Put  | Bond Future | 6,533.9100            | 6.5339              | 6,629.2300      | 6.6292        | 1.459             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 10.23  | Call | Bond Future | 1,444.4900            | 1.4445              | 1,386.4200      | 1.3864        | (4.020)           | 0            | 0           | 2,000         |
| 2020/07/01 | 2040             | 05/11/2020 | 11.70  | Put  | Bond Future | 4,113.7700            | 4.1138              | 4,178.0100      | 4.1780        | 1.562             | 0            | 0           | 2,000         |
| 2020/07/01 | 2040             | 05/11/2020 | 9.50   | Call | Bond Future | 607.7000              | 0.6077              | 577.0000        | 0.5770        | (5.052)           | 0            | 0           | 2,000         |
| 2020/07/01 | 2040             | 05/11/2020 | 10.00  | Call | Bond Future | 1,122.2900            | 1.1223              | 1,073.7700      | 1.0738        | (4.323)           | 0            | 0           | 2,230         |
| 2020/07/01 | 2040             | 05/11/2020 | 10.30  | Call | Bond Future | 1,554.3600            | 1.5544              | 1,493.2500      | 1.4932        | (3.932)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 |        |      | Bond Future | 11.5053               | 83.2241             | 11.5348         | 83.0335       | 0.257             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 9.73   | Put  | Bond Future | 13,764.5200           | 13.7645             | 13,916.8200     | 13.9168       | 1.106             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 9.73   | Call | Bond Future | 815.1000              | 0.8151              | 776.7400        | 0.7767        | (4.706)           | 0            | 0           | 2,000         |
| 2020/07/01 | 2040             | 05/11/2020 | 10.23  | Put  | Bond Future | 10,430.2300           | 10.4302             | 10,562.8200     | 10.5628       | 1.271             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 10.30  | Put  | Bond Future | 10,006.2800           | 10.0063             | 10,135.8300     | 10.1358       | 1.295             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 11.00  | Call | Bond Future | 3,154.0400            | 3.1540              | 3,058.7000      | 3.0587        | (3.023)           | 0            | 0           | 2,230         |
| 2020/07/01 | 2040             | 05/11/2020 | 11.70  | Call | Bond Future | 5,358.1700            | 5.3582              | 5,231.7500      | 5.2317        | (2.359)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 9.50   | Put  | Bond Future | 15,473.0900           | 15.4731             | 15,633.0500     | 15.6331       | 1.034             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 10.00  | Put  | Bond Future | 11,897.9600           | 11.8980             | 12,040.1000     | 12.0401       | 1.195             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 10.31  | Call | Bond Future | 1,570.5200            | 1.5705              | 1,508.9800      | 1.5090        | (3.918)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 10.32  | Put  | Bond Future | 9,887.1100            | 9.8871              | 10,015.7900     | 10.0158       | 1.301             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 11.50  | Call | Bond Future | 4,679.1900            | 4.6792              | 4,560.9900      | 4.5610        | (2.526)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 11.50  | Put  | Bond Future | 4,713.1700            | 4.7132              | 4,785.6300      | 4.7856        | 1.537             | 0            | 0           | 2,000         |
| 2020/07/01 | 2040             | 05/11/2020 | 10.31  | Put  | Bond Future | 9,946.5900            | 9.9466              | 10,075.7100     | 10.0757       | 1.298             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 05/11/2020 | 10.32  | Call | Bond Future | 1,586.7900            | 1.5868              | 1,524.8100      | 1.5248        | (3.906)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 9.49   | Call | Bond Future | 1,095.9400            | 1.0959              | 1,057.1800      | 1.0572        | (3.537)           | 0            | 0           | 500           |
| 2020/07/01 | 2040             | 04/02/2021 | 9.57   | Put  | Bond Future | 16,764.8800           | 16.7649             | 16,917.8400     | 16.9178       | 0.912             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 10.07  | Put  | Bond Future | 13,380.0400           | 13.3800             | 13,517.4400     | 13.5174       | 1.027             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 10.42  | Put  | Bond Future | 11,292.7900           | 11.2928             | 11,418.1400     | 11.4181       | 1.110             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 |        |      | Bond Future | 11.7189               | 79.6900             | 11.7498         | 79.4960       | 0.264             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 10.07  | Call | Bond Future | 1,830.0100            | 1.8300              | 1,773.4300      | 1.7734        | (3.092)           | 0            | 0           | 800           |
| 2020/07/01 | 2040             | 04/02/2021 | 11.74  | Call | Bond Future | 5,936.0700            | 5.9361              | 5,818.3800      | 5.8184        | (1.983)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 11.74  | Put  | Bond Future | 5,803.5900            | 5.8036              | 5,879.8800      | 5.8799        | 1.315             | 0            | 0           | 800           |
| 2020/07/01 | 2040             | 04/02/2021 | 10.41  | Call | Bond Future | 2,390.8900            | 2.3909              | 2,322.6200      | 2.3226        | (2.855)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 10.41  | Put  | Bond Future | 11,349.2100           | 11.3492             | 11,474.9200     | 11.4749       | 1.108             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 9.49   | Put  | Bond Future | 17,350.3700           | 17.3504             | 17,505.5900     | 17.5056       | 0.895             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 9.57   | Call | Bond Future | 1,181.5400            | 1.1815              | 1,140.5200      | 1.1405        | (3.472)           | 0            | 0           | 800           |
| 2020/07/01 | 2040             | 04/02/2021 | 10.42  | Call | Bond Future | 2,408.9300            | 2.4089              | 2,340.3000      | 2.3403        | (2.849)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 10.24  | Put  | Bond Future | 12,337.2800           | 12.3373             | 12,468.9300     | 12.4689       | 1.067             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 10.24  | Call | Bond Future | 2,097.8400            | 2.0978              | 2,035.5100      | 2.0355        | (2.971)           | 0            | 0           | 500           |
| 2020/07/01 | 2040             | 04/02/2021 | 11.57  | Call | Bond Future | 5,402.5900            | 5.4026              | 5,290.6600      | 5.2907        | (2.072)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 11.57  | Put  | Bond Future | 6,346.2200            | 6.3462              | 6,428.2700      | 6.4283        | 1.293             | 0            | 0           | 500           |
| 2020/07/01 | 2040             | 04/02/2021 | 10.40  | Call | Bond Future | 2,372.9500            | 2.3729              | 2,305.0200      | 2.3050        | (2.863)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 04/02/2021 | 10.40  | Put  | Bond Future | 11,405.8300           | 11.4058             | 11,531.8800     | 11.5319       | 1.105             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/05/2021 | 12.44  | Put  | Bond Future | 4,796.8800            | 4.7969              | 4,863.6700      | 4.8637        | 1.392             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/05/2021 |        |      | Bond Future | 11.9396               | 80.6403             | 11.9720         | 80.4435       | 0.271             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | 2040             | 06/05/2021 | 12.43  | Call | Bond Future | 7,716.1200            | 7.7161              | 7,586.3300      | 7.5863        | (1.682)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/05/2021 | 12.43  | Put  | Bond Future | 4,819.4300            | 4.8194              | 4,886.5000      | 4.8865        | 1.392             | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/05/2021 | 12.44  | Call | Bond Future | 7,750.8100            | 7.7508              | 7,620.7400      | 7.6207        | (1.678)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/05/2021 | 12.42  | Call | Bond Future | 7,681.4700            | 7.6815              | 7,551.9600      | 7.5520        | (1.686)           | 0            | 0           | 0             |
| 2020/07/01 | 2040             | 06/05/2021 | 12.42  | Put  | Bond Future | 4,842.0800            | 4.8421              | 4,909.4300      | 4.9094        | 1.391             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.88   | Call | Bond Future | 48.7700               | 0.0488              | 41.2500         | 0.0413        | (15.419)          | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.98   | Call | Bond Future | 69.2000               | 0.0692              | 59.1800         | 0.0592        | (14.480)          | 0            | 0           | 602           |
| 2020/07/01 | 2044             | 06/08/2020 | 11.09  | Put  | Bond Future | 3,655.7900            | 3.6558              | 3,724.3500      | 3.7244        | 1.875             | 0            | 0           | 602           |
| 2020/07/01 | 2044             | 06/08/2020 | 9.01   | Call | Bond Future | 1.0700                | 0.0011              | 0.8000          | 0.0008        | (25.234)          | 0            | 0           | 140           |
| 2020/07/01 | 2044             | 06/08/2020 | 9.66   | Call | Bond Future | 21.2500               | 0.0213              | 17.5000         | 0.0175        | (17.647)          | 0            | 0           | 140           |
| 2020/07/01 | 2044             | 06/08/2020 |        |      | Bond Future | 11.4249               | 78.5913             | 11.4481         | 78.4384       | 0.203             | 0.0000       | 0.0000      | 77,118        |
| 2020/07/01 | 2044             | 06/08/2020 | 9.86   | Call | Bond Future | 45.3900               | 0.0454              | 38.3000         | 0.0383        | (15.620)          | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.86   | Put  | Bond Future | 11,651.7300           | 11.6517             | 11,797.5500     | 11.7976       | 1.251             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.36   | Put  | Bond Future | 15,938.4300           | 15.9384             | 16,090.1000     | 16.0901       | 0.952             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.36   | Call | Bond Future | 5.9300                | 0.0059              | 4.6900          | 0.0047        | (20.911)          | 0            | 0           | 602           |
| 2020/07/01 | 2044             | 06/08/2020 | 9.98   | Put  | Bond Future | 10,685.8300           | 10.6858             | 10,828.7200     | 10.8287       | 1.337             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.88   | Put  | Bond Future | 11,488.9000           | 11.4889             | 11,634.2900     | 11.6343       | 1.265             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 11.09  | Call | Bond Future | 1,393.1400            | 1.3931              | 1,308.7900      | 1.3088        | (6.055)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.01   | Put  | Bond Future | 19,168.3500           | 19.1684             | 19,320.9900     | 19.3210       | 0.796             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.66   | Put  | Bond Future | 13,318.1000           | 13.3181             | 13,467.2600     | 13.4673       | 1.120             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.87   | Call | Bond Future | 47.0500               | 0.0471              | 39.7500         | 0.0398        | (15.515)          | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 9.87   | Put  | Bond Future | 11,570.2200           | 11.5702             | 11,715.8300     | 11.7158       | 1.258             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 10.93  | Call | Bond Future | 1,023.7400            | 1.0237              | 953.0800        | 0.9531        | (6.902)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/08/2020 | 10.93  | Put  | Bond Future | 4,407.1400            | 4.4071              | 4,489.3900      | 4.4894        | 1.866             | 0            | 0           | 140           |
| 2020/07/01 | 2044             | 05/11/2020 | 11.06  | Put  | Bond Future | 6,840.9900            | 6.8410              | 6,917.2500      | 6.9173        | 1.115             | 0            | 0           | 525           |
| 2020/07/01 | 2044             | 05/11/2020 | 11.43  | Call | Bond Future | 4,110.0700            | 4.1101              | 4,016.5000      | 4.0165        | (2.277)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 9.72   | Put  | Bond Future | 14,799.7700           | 14.7998             | 14,925.6400     | 14.9256       | 0.850             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 9.97   | Call | Bond Future | 959.1600              | 0.9592              | 921.7400        | 0.9217        | (3.901)           | 0            | 0           | 568           |
| 2020/07/01 | 2044             | 05/11/2020 | 9.29   | Put  | Bond Future | 18,258.1700           | 18.2582             | 18,394.8600     | 18.3949       | 0.749             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 9.96   | Put  | Bond Future | 13,043.3000           | 13.0433             | 13,161.9000     | 13.1619       | 0.909             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 10.36  | Call | Bond Future | 1,482.3400            | 1.4823              | 1,431.5100      | 1.4315        | (3.429)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 |        |      | Bond Future | 11.6298               | 79.4261             | 11.6541         | 79.2704       | 0.210             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 9.72   | Call | Bond Future | 704.5100              | 0.7045              | 674.6900        | 0.6747        | (4.233)           | 0            | 0           | 1,815         |
| 2020/07/01 | 2044             | 05/11/2020 | 9.97   | Put  | Bond Future | 12,972.8900           | 12.9729             | 13,091.1600     | 13.0912       | 0.912             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 9.96   | Call | Bond Future | 947.8200              | 0.9478              | 910.7300        | 0.9107        | (3.913)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 11.38  | Call | Bond Future | 3,958.3500            | 3.9583              | 3,866.6000      | 3.8666        | (2.318)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 11.38  | Put  | Bond Future | 5,585.0900            | 5.5851              | 5,649.0300      | 5.6490        | 1.145             | 0            | 0           | 568           |
| 2020/07/01 | 2044             | 05/11/2020 | 10.34  | Call | Bond Future | 1,451.5000            | 1.4515              | 1,401.3900      | 1.4014        | (3.452)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 10.34  | Put  | Bond Future | 10,525.6300           | 10.5256             | 10,631.2100     | 10.6312       | 1.003             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 11.06  | Call | Bond Future | 3,042.5000            | 3.0425              | 2,963.0700      | 2.9631        | (2.611)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 10.04  | Put  | Bond Future | 12,486.2100           | 12.4862             | 12,602.2100     | 12.6022       | 0.929             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 11.17  | Put  | Bond Future | 6,387.0400            | 6.3870              | 6,458.9500      | 6.4589        | 1.126             | 0            | 0           | 1,815         |
| 2020/07/01 | 2044             | 05/11/2020 | 11.43  | Put  | Bond Future | 5,406.4700            | 5.4065              | 5,468.5900      | 5.4686        | 1.149             | 0            | 0           | 1,815         |
| 2020/07/01 | 2044             | 05/11/2020 | 8.87   | Put  | Bond Future | 22,006.2200           | 22.0062             | 22,150.6300     | 22.1506       | 0.656             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 9.29   | Call | Bond Future | 390.7100              | 0.3907              | 371.7100        | 0.3717        | (4.863)           | 0            | 0           | 568           |
| 2020/07/01 | 2044             | 05/11/2020 | 10.36  | Put  | Bond Future | 10,402.1900           | 10.4022             | 10,507.0500     | 10.5070       | 1.008             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 10.04  | Call | Bond Future | 1,041.2800            | 1.0413              | 1,001.5900      | 1.0016        | (3.812)           | 0            | 0           | 525           |



| 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | 2044             | 05/11/2020 | 9.34   | Put  | Bond Future        | 17,835.9700           | 17.8360             | 17,971.5600     | 17.9716       | 0.760             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 9.34   | Call | Bond Future        | 420.1100              | 0.4201              | 400.0100        | 0.4000        | (4.784)           | 0            | 0           | 525           |
| 2020/07/01 | 2044             | 05/11/2020 | 11.17  | Call | Bond Future        | 3,346.5000            | 3.3465              | 3,262.7200      | 3.2627        | (2.504)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 8.87   | Call | Bond Future        | 203.1400              | 0.2031              | 191.8600        | 0.1919        | (5.553)           | 0            | 0           | 1,815         |
| 2020/07/01 | 2044             | 05/11/2020 | 10.02  | Put  | Bond Future        | 12,624.1400           | 12.6241             | 12,740.8000     | 12.7408       | 0.924             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 10.02  | Call | Bond Future        | 1,017.3100            | 1.0173              | 978.2800        | 0.9783        | (3.837)           | 0            | 0           | 1,815         |
| 2020/07/01 | 2044             | 05/11/2020 | 10.35  | Call | Bond Future        | 1,466.8700            | 1.4669              | 1,416.4000      | 1.4164        | (3.441)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 05/11/2020 | 10.35  | Put  | Bond Future        | 10,463.8000           | 10.4638             | 10,569.0200     | 10.5690       | 1.006             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.04  | Put  | Bond Future        | 14,381.5400           | 14.3815             | 14,495.6000     | 14.4956       | 0.793             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.37  | Call | Bond Future        | 2,142.9400            | 2.1429              | 2,089.1400      | 2.0891        | (2.511)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.35  | Put  | Bond Future        | 12,411.8000           | 12.4118             | 12,517.1600     | 12.5172       | 0.849             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 |        |      | Bond Future        | 11.8397               | 75.9729             | 11.8653         | 75.8143       | 0.216             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.37  | Put  | Bond Future        | 12,291.3600           | 12.2914             | 12,396.1500     | 12.3962       | 0.853             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.35  | Call | Bond Future        | 2,109.6700            | 2.1097              | 2,056.4400      | 2.0564        | (2.523)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.04  | Call | Bond Future        | 1,637.1800            | 1.6372              | 1,592.6500      | 1.5926        | (2.720)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.84  | Call | Bond Future        | 3,050.9800            | 3.0510              | 2,982.9900      | 2.9830        | (2.228)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.36  | Put  | Bond Future        | 12,351.4800           | 12.3515             | 12,456.5600     | 12.4566       | 0.851             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.84  | Put  | Bond Future        | 9,715.0800            | 9.7151              | 9,805.6800      | 9.8057        | 0.933             | 0            | 0           | 405           |
| 2020/07/01 | 2044             | 04/02/2021 | 10.29  | Call | Bond Future        | 2,011.9000            | 2.0119              | 1,960.3900      | 1.9604        | (2.560)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 10.29  | Put  | Bond Future        | 12,777.9300           | 12.7779             | 12,885.0100     | 12.8850       | 0.838             | 0            | 0           | 405           |
| 2020/07/01 | 2044             | 04/02/2021 | 9.66   | Put  | Bond Future        | 17,062.5200           | 17.0625             | 17,186.3800     | 17.1864       | 0.726             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 04/02/2021 | 9.66   | Call | Bond Future        | 1,164.6700            | 1.1647              | 1,129.9400      | 1.1299        | (2.982)           | 0            | 0           | 405           |
| 2020/07/01 | 2044             | 04/02/2021 | 10.36  | Call | Bond Future        | 2,126.2600            | 2.1263              | 2,072.7500      | 2.0728        | (2.517)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/05/2021 | 12.43  | Put  | Bond Future        | 5,049.8100            | 5.0498              | 5,105.4500      | 5.1055        | 1.102             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/05/2021 | 12.44  | Call | Bond Future        | 7,271.7000            | 7.2717              | 7,166.0400      | 7.1660        | (1.453)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/05/2021 |        |      | Bond Future        | 12.0564               | 76.8789             | 12.0832         | 76.7178       | 0.223             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2044             | 06/05/2021 | 12.45  | Call | Bond Future        | 7,304.5600            | 7.3046              | 7,198.6700      | 7.1987        | (1.450)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/05/2021 | 12.45  | Put  | Bond Future        | 5,001.4800            | 5.0015              | 5,056.6600      | 5.0567        | 1.103             | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/05/2021 | 12.43  | Call | Bond Future        | 7,238.8700            | 7.2389              | 7,133.4400      | 7.1334        | (1.456)           | 0            | 0           | 0             |
| 2020/07/01 | 2044             | 06/05/2021 | 12.44  | Put  | Bond Future        | 5,025.5900            | 5.0256              | 5,081.0000      | 5.0810        | 1.103             | 0            | 0           | 0             |
| 2020/07/01 | 2046             | 06/08/2020 |        |      | Bond Future        | 95.8192               | 95.8192             | 95.4534         | 95.4534       | (0.382)           | 0.0000       | 0.0000      | 16,357        |
| 2020/07/01 | 2046             | 05/11/2020 |        |      | Bond Future        | 95.0950               | 95.0950             | 94.7240         | 94.7240       | (0.390)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2046             | 04/02/2021 |        |      | Bond Future        | 96.2274               | 96.2274             | 95.8507         | 95.8507       | (0.391)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2046             | 06/05/2021 |        |      | Bond Future        | 95.6077               | 95.6077             | 95.2258         | 95.2258       | (0.399)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2050             | 06/08/2020 |        |      | Bond Future        | 95.5721               | 95.5721             | 95.5286         | 95.5286       | (0.046)           | 0.0000       | 0.0000      | 16,810        |
| 2020/07/01 | 2050             | 05/11/2020 |        |      | Bond Future        | 96.6099               | 96.6099             | 96.5645         | 96.5645       | (0.047)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2050             | 04/02/2021 |        |      | Bond Future        | 95.8722               | 95.8722             | 95.8250         | 95.8250       | (0.049)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 2050             | 06/05/2021 |        |      | Bond Future        | 97.0359               | 97.0359             | 96.9875         | 96.9875       | (0.050)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 8607             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 8608             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | 8657             | 21/12/2026 |        |      | Price Contribution | 100.0000              | 100.0000            | 100.0000        | 100.0000      | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | AL37             | 06/08/2020 |        |      | Index Future       | 727.8390              | 727.8390            | 729.9770        | 729.9770      | 0.294             | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | AL37             | 05/11/2020 |        |     | Index Future       | 735.6390                    | 735.6390                    | 737.7960              | 737.7960        | 0.293             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | AL37             | 04/02/2021 |        |     | Index Future       | 744.2090                    | 744.2090                    | 746.3880              | 746.3880        | 0.293             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | AL37             | 06/05/2021 |        |     | Index Future       | 753.0580                    | 753.0580                    | 755.2620              | 755.2620        | 0.293             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | AL7T             | 06/08/2020 |        |     | Index Future       | 803.7480                    | 803.7480                    | 805.6750              | 805.6750        | 0.240             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | AL7T             | 05/11/2020 |        |     | Index Future       | 812.3600                    | 812.3600                    | 814.3040              | 814.3040        | 0.239             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | AL7T             | 04/02/2021 |        |     | Index Future       | 821.8250                    | 821.8250                    | 823.7870              | 823.7870        | 0.239             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | AL7T             | 06/05/2021 |        |     | Index Future       | 831.5970                    | 831.5970                    | 833.5810              | 833.5810        | 0.239             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ALBI             | 06/08/2020 |        |     | Index Future       | 703.8620                    | 703.8620                    | 704.3000              | 704.3000        | 0.062             | 0.0000       | 0.0000      | 212           |
| 2020/07/01 | ALBI             | 05/11/2020 |        |     | Index Future       | 711.4040                    | 711.4040                    | 711.8440              | 711.8440        | 0.062             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ALBI             | 04/02/2021 |        |     | Index Future       | 719.6920                    | 719.6920                    | 720.1340              | 720.1340        | 0.061             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ALBI             | 06/05/2021 |        |     | Index Future       | 728.2500                    | 728.2500                    | 728.6950              | 728.6950        | 0.061             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C002             | 31/03/2032 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C007             | 31/01/2037 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C023             | 28/02/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C025             | 31/01/2025 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C030             | 31/01/2030 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C035             | 28/02/2035 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C038             | 31/01/2038 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C040             | 06/10/2015 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C040             | 31/01/2040 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C044             | 31/01/2044 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C048             | 28/02/2048 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C050             | 31/12/2050 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C070             | 01/08/2021 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C186             | 21/12/2026 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C197             | 07/12/2023 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C202             | 07/12/2033 |        |     | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C208             | 31/03/2021 |        |     | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | C209             | 31/03/2036 |        |      | Price Contribution | 6.2500                      | 6.2500                      | 6.2500                | 6.2500          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C210             | 31/03/2028 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C212             | 31/01/2022 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C213             | 28/02/2031 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C214             | 28/02/2041 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C223             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C226             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C303             | 14/08/2015 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C303             | 28/02/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C333             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C442             | 25/04/2042 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | C446             | 31/03/2046 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | CS23             | 25/01/2023 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | CS26             | 02/04/2026 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | CS33             | 15/09/2033 |        |      | Price Contribution | 100.0000                    | 100.0000                    | 100.0000              | 100.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ES33             | 06/08/2020 |        |      | Bond Future        | 11.9063                     | 74.1740                     | 11.9077               | 74.1666         | 0.012             | 0.0000       | 0.0000      | 350           |
| 2020/07/01 | ES33             | 05/11/2020 |        |      | Bond Future        | 12.1680                     | 71.1870                     | 12.1696               | 71.1785         | 0.014             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ES33             | 04/02/2021 |        |      | Bond Future        | 12.4370                     | 72.0182                     | 12.4390               | 72.0086         | 0.016             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ES33             | 06/05/2021 |        |      | Bond Future        | 12.7103                     | 69.0987                     | 12.7125               | 69.0885         | 0.017             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ES42             | 06/08/2020 |        |      | Bond Future        | 12.2959                     | 73.9464                     | 12.3079               | 73.8782         | 0.098             | 0.0000       | 0.0000      | 4,919         |
| 2020/07/01 | ES42             | 05/11/2020 |        |      | Bond Future        | 12.5478                     | 70.4734                     | 12.5606               | 70.4035         | 0.102             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ES42             | 04/02/2021 |        |      | Bond Future        | 12.7990                     | 71.2972                     | 12.8125               | 71.2255         | 0.106             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | ES42             | 06/05/2021 |        |      | Bond Future        | 13.0641                     | 67.8879                     | 13.0784               | 67.8148         | 0.110             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | GOVI             | 06/08/2020 | 728.13 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/08/2020 | 728.12 | Put  | GOVI               | 324,420.0000                | 32.4420                     | 319,640.0000          | 31.9640         | (1.473)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/08/2020 |        |      | GOVI               | 695.6780                    | 695.6780                    | 696.1560              | 696.1560        | 0.069             | 0.0000       | 0.0000      | 1,023         |
| 2020/07/01 | GOVI             | 06/08/2020 | 728.14 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/08/2020 | 728.14 | Put  | GOVI               | 324,620.0000                | 32.4620                     | 319,840.0000          | 31.9840         | (1.472)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/08/2020 | 728.13 | Put  | GOVI               | 324,520.0000                | 32.4520                     | 319,740.0000          | 31.9740         | (1.473)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/08/2020 | 728.12 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 05/11/2020 | 737.84 | Put  | GOVI               | 347,070.0000                | 34.7070                     | 342,270.0000          | 34.2270         | (1.383)           | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | GOVI             | 05/11/2020 | 737.83 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 05/11/2020 |        |      | GOVI               | 703.1330                    | 703.1330                    | 703.6130              | 703.6130        | 0.068             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | GOVI             | 05/11/2020 | 737.84 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 05/11/2020 | 737.83 | Put  | GOVI               | 346,970.0000                | 34.6970                     | 342,170.0000          | 34.2170         | (1.383)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 05/11/2020 | 737.85 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 05/11/2020 | 737.85 | Put  | GOVI               | 347,170.0000                | 34.7170                     | 342,370.0000          | 34.2370         | (1.383)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 04/02/2021 | 750.96 | Put  | GOVI               | 396,360.0000                | 39.6360                     | 391,530.0000          | 39.1530         | (1.219)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 04/02/2021 |        |      | GOVI               | 711.3240                    | 711.3240                    | 711.8070              | 711.8070        | 0.068             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | GOVI             | 04/02/2021 | 750.95 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 04/02/2021 | 750.95 | Put  | GOVI               | 396,260.0000                | 39.6260                     | 391,430.0000          | 39.1430         | (1.219)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 04/02/2021 | 750.96 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 04/02/2021 | 750.94 | Call | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 04/02/2021 | 750.94 | Put  | GOVI               | 396,160.0000                | 39.6160                     | 391,330.0000          | 39.1330         | (1.219)           | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/05/2021 | 678.67 | Call | GOVI               | 411,120.0000                | 41.1120                     | 415,990.0000          | 41.5990         | 1.185             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/05/2021 |        |      | GOVI               | 719.7820                    | 719.7820                    | 720.2690              | 720.2690        | 0.068             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | GOVI             | 06/05/2021 | 678.67 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/05/2021 | 678.68 | Call | GOVI               | 411,020.0000                | 41.1020                     | 415,890.0000          | 41.5890         | 1.185             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/05/2021 | 678.69 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/05/2021 | 678.68 | Put  | GOVI               | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | GOVI             | 06/05/2021 | 678.69 | Call | GOVI               | 410,920.0000                | 41.0920                     | 415,790.0000          | 41.5790         | 1.185             | 0            | 0           | 0             |
| 2020/07/01 | GVIX             | 01/01/2029 |        |      | LIVE INDEX         | 110.0000                    | 110.0000                    | 110.0000              | 110.0000        | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IGOV             | 06/08/2020 |        |      | Index Future       | 252.6590                    | 252.6590                    | 252.7210              | 252.7210        | 0.025             | 0.0000       | 0.0000      | 1,207         |
| 2020/07/01 | IGOV             | 05/11/2020 |        |      | Index Future       | 255.4290                    | 255.4290                    | 255.4900              | 255.4900        | 0.024             | 0.0000       | 0.0000      | 47            |
| 2020/07/01 | IGOV             | 04/02/2021 |        |      | Index Future       | 258.4670                    | 258.4670                    | 258.5270              | 258.5270        | 0.023             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IGOV             | 06/05/2021 |        |      | Index Future       | 261.6010                    | 261.6010                    | 261.6620              | 261.6620        | 0.023             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS02             | 21/09/2020 |        |      | Interest Rate Swap | 98.7600                     | 98.7600                     | 98.7600               | 98.7600         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 17/12/2020 |        |      | Interest Rate Swap | 94.0200                     | 94.0200                     | 94.0200               | 94.0200         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 16/03/2021 |        |      | Interest Rate Swap | 92.2500                     | 92.2500                     | 92.2400               | 92.2400         | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 15/06/2021 |        |      | Interest Rate Swap | 90.4000                     | 90.4000                     | 90.3900               | 90.3900         | (0.011)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 21/09/2021 |        |      | Interest Rate Swap | 89.3600                     | 89.3600                     | 89.3400               | 89.3400         | (0.022)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 21/12/2021 |        |      | Interest Rate Swap | 90.6500                     | 90.6500                     | 90.6200               | 90.6200         | (0.033)           | 0.0000       | 0.0000      | 51            |
| 2020/07/01 | IS05             | 15/03/2022 |        |      | Interest Rate Swap | 90.0900                     | 90.0900                     | 90.0600               | 90.0600         | (0.033)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 21/06/2022 |        |      | Interest Rate Swap | 90.2000                     | 90.2000                     | 90.1300               | 90.1300         | (0.078)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 20/09/2022 |        |      | Interest Rate Swap | 93.3700                     | 93.3700                     | 93.2600               | 93.2600         | (0.118)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 20/12/2022 |        |      | Interest Rate Swap | 93.9200                     | 93.9200                     | 93.7800               | 93.7800         | (0.149)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 22/03/2023 |        |      | Interest Rate Swap | 86.4000                     | 86.4000                     | 86.2200               | 86.2200         | (0.208)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 20/06/2023 |        |      | Interest Rate Swap | 92.0300                     | 92.0300                     | 91.8100               | 91.8100         | (0.239)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS05             | 19/09/2023 |        |      | Interest Rate Swap | 94.8800                     | 94.8800                     | 94.8800               | 94.8800         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 17/12/2025 |        |      | Interest Rate Swap | 81.0800                     | 81.0800                     | 80.6500               | 80.6500         | (0.530)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 16/03/2026 |        |      | Interest Rate Swap | 77.7400                     | 77.7400                     | 77.2800               | 77.2800         | (0.592)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 15/06/2026 |        |      | Interest Rate Swap | 76.2900                     | 76.2900                     | 75.8000               | 75.8000         | (0.642)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 21/09/2026 |        |      | Interest Rate Swap | 78.4500                     | 78.4500                     | 77.9400               | 77.9400         | (0.650)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 21/12/2026 |        |      | Interest Rate Swap | 82.6000                     | 82.6000                     | 82.0900               | 82.0900         | (0.617)           | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | IS10             | 15/03/2027 |        |      | Interest Rate Swap     | 81.2600                     | 81.2600                     | 80.7300               | 80.7300         | (0.652)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 21/06/2027 |        |      | Interest Rate Swap     | 83.4500                     | 83.4500                     | 82.9100               | 82.9100         | (0.647)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 20/09/2027 |        |      | Interest Rate Swap     | 89.3300                     | 89.3300                     | 88.7700               | 88.7700         | (0.627)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 20/12/2027 |        |      | Interest Rate Swap     | 89.8000                     | 89.8000                     | 89.2200               | 89.2200         | (0.646)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 22/03/2028 |        |      | Interest Rate Swap     | 82.9300                     | 82.9300                     | 82.3000               | 82.3000         | (0.760)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 20/06/2028 |        |      | Interest Rate Swap     | 90.7900                     | 90.7900                     | 90.1500               | 90.1500         | (0.705)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | IS10             | 19/09/2028 |        |      | Interest Rate Swap     | 92.0200                     | 92.0200                     | 92.0200               | 92.0200         | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | J186             | 21/12/2026 |        |      | Interest Rate Swap     | 8.6830                      | 0.1077                      | 8.6830                | 0.1077          | 0.000             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 15/07/2020 |        |      | Jibar Tradeable Future | 3.9000                      | 96.1000                     | 3.8900                | 96.1100         | (0.256)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 19/08/2020 |        |      | Jibar Tradeable Future | 3.6400                      | 96.3600                     | 3.6200                | 96.3800         | (0.549)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 16/09/2020 |        |      | Jibar Tradeable Future | 3.6100                      | 96.3900                     | 3.6000                | 96.4000         | (0.277)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 21/10/2020 |        |      | Jibar Tradeable Future | 3.4800                      | 96.5200                     | 3.4400                | 96.5600         | (1.149)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 18/11/2020 |        |      | Jibar Tradeable Future | 3.4600                      | 96.5400                     | 3.4200                | 96.5800         | (1.156)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 15/12/2020 |        |      | Jibar Tradeable Future | 3.4300                      | 96.5700                     | 3.4000                | 96.6000         | (0.875)           | 0.0000       | 0.0000      | 35            |
| 2020/07/01 | JBAF             | 17/03/2021 |        |      | Jibar Tradeable Future | 3.4600                      | 96.5400                     | 3.4300                | 96.5700         | (0.867)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 15/06/2021 |        |      | Jibar Tradeable Future | 3.6400                      | 96.3600                     | 3.5700                | 96.4300         | (1.923)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 15/09/2021 |        |      | Jibar Tradeable Future | 3.6550                      | 96.3450                     | 3.5850                | 96.4150         | (1.915)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 15/12/2021 |        |      | Jibar Tradeable Future | 3.9950                      | 96.0050                     | 3.9250                | 96.0750         | (1.752)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 16/03/2022 |        |      | Jibar Tradeable Future | 4.0050                      | 95.9950                     | 3.9350                | 96.0650         | (1.748)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | JBAF             | 15/06/2022 |        |      | Jibar Tradeable Future | 4.5450                      | 95.4550                     | 4.4950                | 95.5050         | (1.100)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R023             | 06/08/2020 | 7.26   | Call | Bond Future            | 5,247.0700                  | 5.2471                      | 5,550.9200            | 5.5509          | 5.791             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/08/2020 |        |      | Bond Future            | 5.0582                      | 109.8405                    | 4.9349                | 110.1443        | (2.438)           | 0.0000       | 0.0000      | 32,369        |
| 2020/07/01 | R023             | 06/08/2020 | 7.26   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/08/2020 | 7.27   | Call | Bond Future            | 5,270.1500                  | 5.2701                      | 5,574.0000            | 5.5740          | 5.765             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/08/2020 | 7.28   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/08/2020 | 7.27   | Put  | Bond Future            | 0.0000                      | 0.0000                      | 0.0000                | 0.0000          | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/08/2020 | 7.28   | Call | Bond Future            | 5,293.2200                  | 5.2932                      | 5,597.0700            | 5.5971          | 5.740             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 05/11/2020 | 7.46   | Put  | Bond Future            | 5.6700                      | 0.0057                      | 3.5300                | 0.0035          | (37.743)          | 0            | 0           | 0             |
| 2020/07/01 | R023             | 05/11/2020 | 7.47   | Put  | Bond Future            | 5.5000                      | 0.0055                      | 3.4200                | 0.0034          | (37.818)          | 0            | 0           | 0             |
| 2020/07/01 | R023             | 05/11/2020 |        |      | Bond Future            | 5.1454                      | 107.0995                    | 5.0083                | 107.4050        | (2.665)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R023             | 05/11/2020 | 7.46   | Call | Bond Future            | 4,998.4300                  | 4.9984                      | 5,301.7800            | 5.3018          | 6.069             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 05/11/2020 | 7.47   | Call | Bond Future            | 5,019.1800                  | 5.0192                      | 5,322.5900            | 5.3226          | 6.045             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 05/11/2020 | 7.45   | Call | Bond Future            | 4,977.7000                  | 4.9777                      | 5,280.9900            | 5.2810          | 6.093             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 05/11/2020 | 7.45   | Put  | Bond Future            | 5.8500                      | 0.0059                      | 3.6500                | 0.0037          | (37.607)          | 0            | 0           | 0             |
| 2020/07/01 | R023             | 04/02/2021 | 6.34   | Call | Bond Future            | 2,484.1900                  | 2.4842                      | 2,736.8400            | 2.7368          | 10.170            | 0            | 0           | 0             |
| 2020/07/01 | R023             | 04/02/2021 | 6.32   | Put  | Bond Future            | 279.3200                    | 0.2793                      | 223.1400              | 0.2231          | (20.113)          | 0            | 0           | 0             |
| 2020/07/01 | R023             | 04/02/2021 |        |      | Bond Future            | 5.2093                      | 108.3492                    | 5.0545                | 108.6568        | (2.971)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R023             | 04/02/2021 | 6.34   | Put  | Bond Future            | 271.6600                    | 0.2717                      | 216.7200              | 0.2167          | (20.224)          | 0            | 0           | 0             |
| 2020/07/01 | R023             | 04/02/2021 | 6.32   | Call | Bond Future            | 2,453.2400                  | 2.4532                      | 2,704.6500            | 2.7046          | 10.248            | 0            | 0           | 0             |
| 2020/07/01 | R023             | 04/02/2021 | 6.33   | Put  | Bond Future            | 275.4700                    | 0.2755                      | 219.9100              | 0.2199          | (20.169)          | 0            | 0           | 0             |
| 2020/07/01 | R023             | 04/02/2021 | 6.33   | Call | Bond Future            | 2,468.7000                  | 2.4687                      | 2,720.7300            | 2.7207          | 10.209            | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/05/2021 | 7.58   | Call | Bond Future            | 4,009.2500                  | 4.0093                      | 4,303.9700            | 4.3040          | 7.351             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/05/2021 |        |      | Bond Future            | 5.2652                      | 105.7286                    | 5.0881                | 106.0391        | (3.365)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R023             | 06/05/2021 | 7.56   | Call | Bond Future            | 3,977.9800                  | 3.9780                      | 4,272.2500            | 4.2723          | 7.397             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/05/2021 | 7.56   | Put  | Bond Future            | 63.5800                     | 0.0636                      | 47.3200               | 0.0473          | (25.574)          | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | R023             | 06/05/2021 | 7.58   | Put  | Bond Future | 61.5900               | 0.0616              | 45.7800         | 0.0458        | (25.670)          | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/05/2021 | 7.57   | Call | Bond Future | 3,993.6100            | 3.9936              | 4,288.1000      | 4.2881        | 7.374             | 0            | 0           | 0             |
| 2020/07/01 | R023             | 06/05/2021 | 7.57   | Put  | Bond Future | 62.5800               | 0.0626              | 46.5400         | 0.0465        | (25.631)          | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 9.92   | Put  | Bond Future | 6,948.9000            | 6.9489              | 6,953.0600      | 6.9531        | 0.060             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 10.45  | Put  | Bond Future | 3,994.2400            | 3.9942              | 3,982.0200      | 3.9820        | (0.306)           | 0            | 0           | 500           |
| 2020/07/01 | R035             | 06/08/2020 | 9.67   | Call | Bond Future | 112.6100              | 0.1126              | 104.3000        | 0.1043        | (7.379)           | 0            | 0           | 500           |
| 2020/07/01 | R035             | 06/08/2020 | 9.00   | Put  | Bond Future | 13,666.4200           | 13.6664             | 13,683.6600     | 13.6837       | 0.126             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 |        |      | Bond Future | 10.9071               | 89.3124             | 10.9100         | 89.2940       | 0.026             | 0.0000       | 0.0000      | 99,776        |
| 2020/07/01 | R035             | 06/08/2020 | 9.92   | Call | Bond Future | 248.9200              | 0.2489              | 234.6600        | 0.2347        | (5.729)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 9.09   | Put  | Bond Future | 12,957.2700           | 12.9573             | 12,974.0700     | 12.9741       | 0.130             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 9.09   | Call | Bond Future | 13.5200               | 0.0135              | 11.9000         | 0.0119        | (11.982)          | 0            | 0           | 500           |
| 2020/07/01 | R035             | 06/08/2020 | 9.67   | Put  | Bond Future | 8,631.3600            | 8.6314              | 8,641.4700      | 8.6415        | 0.117             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 9.00   | Call | Bond Future | 9.2400                | 0.0092              | 8.0600          | 0.0081        | (12.771)          | 0            | 0           | 24,761        |
| 2020/07/01 | R035             | 06/08/2020 | 9.93   | Call | Bond Future | 256.5400              | 0.2565              | 241.9900        | 0.2420        | (5.672)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 9.91   | Put  | Bond Future | 7,013.2300            | 7.0132              | 7,017.6600      | 7.0177        | 0.063             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 10.45  | Call | Bond Future | 983.8600              | 0.9839              | 953.2200        | 0.9532        | (3.114)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 9.93   | Put  | Bond Future | 6,884.8300            | 6.8848              | 6,888.7000      | 6.8887        | 0.056             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 9.91   | Call | Bond Future | 241.4900              | 0.2415              | 227.5000        | 0.2275        | (5.793)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 8.75   | Put  | Bond Future | 15,681.2200           | 15.6812             | 15,699.1900     | 15.6992       | 0.115             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/08/2020 | 8.75   | Call | Bond Future | 2.9700                | 0.0030              | 2.5200          | 0.0025        | (15.152)          | 0            | 0           | 3,000         |
| 2020/07/01 | R035             | 05/11/2020 | 10.34  | Put  | Bond Future | 7,395.7400            | 7.3957              | 7,393.4400      | 7.3934        | (0.031)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 05/11/2020 |        |      | Bond Future | 11.1249               | 85.7864             | 11.1281         | 85.7666       | 0.029             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R035             | 05/11/2020 | 10.33  | Call | Bond Future | 2,263.5200            | 2.2635              | 2,241.5100      | 2.2415        | (0.972)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 05/11/2020 | 10.33  | Put  | Bond Future | 7,440.8800            | 7.4409              | 7,438.6800      | 7.4387        | (0.030)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 05/11/2020 | 10.34  | Call | Bond Future | 2,286.3800            | 2.2864              | 2,264.2700      | 2.2643        | (0.967)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 05/11/2020 | 10.32  | Call | Bond Future | 2,240.6100            | 2.2406              | 2,218.6900      | 2.2187        | (0.978)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 05/11/2020 | 10.32  | Put  | Bond Future | 7,486.0500            | 7.4861              | 7,483.9400      | 7.4839        | (0.028)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 11.14  | Put  | Bond Future | 6,140.4300            | 6.1404              | 6,138.7500      | 6.1388        | (0.027)           | 0            | 0           | 650           |
| 2020/07/01 | R035             | 04/02/2021 | 10.04  | Put  | Bond Future | 10,722.7600           | 10.7228             | 10,727.5900     | 10.7276       | 0.045             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 10.14  | Put  | Bond Future | 10,203.0200           | 10.2030             | 10,207.2300     | 10.2072       | 0.041             | 0            | 0           | 650           |
| 2020/07/01 | R035             | 04/02/2021 | 10.05  | Call | Bond Future | 2,240.5300            | 2.2405              | 2,224.0200      | 2.2240        | (0.737)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 |        |      | Bond Future | 11.3481               | 86.7878             | 11.3516         | 86.7665       | 0.031             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 10.06  | Call | Bond Future | 2,257.6100            | 2.2576              | 2,241.0400      | 2.2410        | (0.734)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 10.06  | Put  | Bond Future | 10,617.4900           | 10.6175             | 10,622.2000     | 10.6222       | 0.044             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 10.14  | Call | Bond Future | 2,397.4400            | 2.3974              | 2,380.3700      | 2.3804        | (0.712)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 11.14  | Call | Bond Future | 4,868.2500            | 4.8682              | 4,845.2900      | 4.8453        | (0.472)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 10.04  | Call | Bond Future | 2,223.5400            | 2.2235              | 2,207.0900      | 2.2071        | (0.740)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 04/02/2021 | 10.05  | Put  | Bond Future | 10,670.0400           | 10.6700             | 10,674.8100     | 10.6748       | 0.045             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 10.24  | Put  | Bond Future | 10,842.5500           | 10.8426             | 10,850.1800     | 10.8502       | 0.070             | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 12.35  | Put  | Bond Future | 3,861.5300            | 3.8615              | 3,860.3000      | 3.8603        | (0.032)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 12.37  | Call | Bond Future | 8,328.1500            | 8.3282              | 8,304.7900      | 8.3048        | (0.280)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 |        |      | Bond Future | 11.5702               | 83.3431             | 11.5740         | 83.3210       | 0.032             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 12.35  | Call | Bond Future | 8,256.6700            | 8.2567              | 8,233.3600      | 8.2334        | (0.282)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 12.37  | Put  | Bond Future | 3,824.9600            | 3.8250              | 3,823.6800      | 3.8237        | (0.033)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 10.24  | Call | Bond Future | 2,447.2900            | 2.4473              | 2,432.8400      | 2.4328        | (0.590)           | 0            | 0           | 793           |
| 2020/07/01 | R035             | 06/05/2021 | 12.36  | Put  | Bond Future | 3,843.3400            | 3.8433              | 3,842.0900      | 3.8421        | (0.033)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 12.02  | Call | Bond Future | 7,107.6500            | 7.1076              | 7,085.2100      | 7.0852        | (0.316)           | 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 | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | R035             | 06/05/2021 | 12.02  | Put  | Bond Future | 4,528.4900                  | 4.5285                      | 4,528.1300            | 4.5281          | (0.008)           | 0            | 0           | 793           |
| 2020/07/01 | R035             | 06/05/2021 | 11.32  | Call | Bond Future | 4,957.5400                  | 4.9575                      | 4,937.6100            | 4.9376          | (0.402)           | 0            | 0           | 0             |
| 2020/07/01 | R035             | 06/05/2021 | 11.32  | Put  | Bond Future | 6,446.6800                  | 6.4467                      | 6,448.8300            | 6.4488          | 0.033             | 0            | 0           | 793           |
| 2020/07/01 | R035             | 06/05/2021 | 12.36  | Call | Bond Future | 8,292.5300                  | 8.2925                      | 8,269.2000            | 8.2692          | (0.281)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 8.38   | Put  | Bond Future | 327.8000                    | 0.3278                      | 259.3500              | 0.2593          | (20.882)          | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 7.45   | Call | Bond Future | 641.2900                    | 0.6413                      | 744.1200              | 0.7441          | 16.035            | 0            | 0           | 2,500         |
| 2020/07/01 | R186             | 06/08/2020 | 9.00   | Call | Bond Future | 6,446.5400                  | 6.4465                      | 6,794.5400            | 6.7945          | 5.398             | 0            | 0           | 900           |
| 2020/07/01 | R186             | 06/08/2020 | 8.00   | Call | Bond Future | 2,071.9600                  | 2.0720                      | 2,298.9600            | 2.2990          | 10.956            | 0            | 0           | 900           |
| 2020/07/01 | R186             | 06/08/2020 | 8.25   | Call | Bond Future | 3,027.4700                  | 3.0275                      | 3,302.0100            | 3.3020          | 9.068             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 |        |      | Bond Future | 7.7625                      | 115.0066                    | 7.6950                | 115.3693        | (0.870)           | 0.0000       | 0.0000      | 69,181        |
| 2020/07/01 | R186             | 06/08/2020 | 8.37   | Call | Bond Future | 3,534.1900                  | 3.5342                      | 3,827.0200            | 3.8270          | 8.286             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 8.37   | Put  | Bond Future | 336.2100                    | 0.3362                      | 266.3600              | 0.2664          | (20.776)          | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 9.00   | Put  | Bond Future | 52.0600                     | 0.0521                      | 37.3800               | 0.0374          | (28.198)          | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 8.38   | Call | Bond Future | 3,577.4600                  | 3.5775                      | 3,871.6900            | 3.8717          | 8.225             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 7.45   | Put  | Bond Future | 2,332.4400                  | 2.3324                      | 2,072.5900            | 2.0726          | (11.141)          | 0            | 0           | 2,500         |
| 2020/07/01 | R186             | 06/08/2020 | 8.00   | Put  | Bond Future | 807.9800                    | 0.8080                      | 672.3000              | 0.6723          | (16.792)          | 0            | 0           | 15,177        |
| 2020/07/01 | R186             | 06/08/2020 | 8.25   | Put  | Bond Future | 452.0600                    | 0.4521                      | 363.9200              | 0.3639          | (19.497)          | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 8.36   | Call | Bond Future | 3,490.9800                  | 3.4910                      | 3,782.4100            | 3.7824          | 8.348             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/08/2020 | 8.36   | Put  | Bond Future | 344.7100                    | 0.3447                      | 273.4600              | 0.2735          | (20.670)          | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 8.00   | Put  | Bond Future | 2,653.4800                  | 2.6535                      | 2,473.9300            | 2.4739          | (6.767)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 8.65   | Call | Bond Future | 4,955.3200                  | 4.9553                      | 5,204.4600            | 5.2045          | 5.028             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 8.64   | Put  | Bond Future | 1,437.5600                  | 1.4376                      | 1,320.9600            | 1.3210          | (8.111)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 |        |      | Bond Future | 7.9474                      | 116.2274                    | 7.8764                | 116.5922        | (0.893)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 7.00   | Put  | Bond Future | 5,957.7800                  | 5.9578                      | 5,676.8300            | 5.6768          | (4.716)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 7.00   | Call | Bond Future | 962.2300                    | 0.9622                      | 1,046.1600            | 1.0462          | 8.722             | 0            | 0           | 1,200         |
| 2020/07/01 | R186             | 05/11/2020 | 8.66   | Call | Bond Future | 4,990.4600                  | 4.9905                      | 5,240.4700            | 5.2405          | 5.010             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 8.66   | Put  | Bond Future | 1,409.4800                  | 1.4095                      | 1,294.6100            | 1.2946          | (8.150)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 8.00   | Call | Bond Future | 2,922.9300                  | 2.9229                      | 3,108.2600            | 3.1083          | 6.341             | 0            | 0           | 1,200         |
| 2020/07/01 | R186             | 05/11/2020 | 7.84   | Put  | Bond Future | 3,066.9600                  | 3.0670                      | 2,870.2700            | 2.8703          | (6.413)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 9.26   | Put  | Bond Future | 733.7900                    | 0.7338                      | 664.2700              | 0.6643          | (9.474)           | 0            | 0           | 3,500         |
| 2020/07/01 | R186             | 05/11/2020 | 8.65   | Put  | Bond Future | 1,423.5800                  | 1.4236                      | 1,307.8400            | 1.3078          | (8.130)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 8.64   | Call | Bond Future | 4,920.0300                  | 4.9200                      | 5,168.3100            | 5.1683          | 5.046             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 7.84   | Call | Bond Future | 2,514.4100                  | 2.5144                      | 2,682.6000            | 2.6826          | 6.689             | 0            | 0           | 3,500         |
| 2020/07/01 | R186             | 05/11/2020 | 8.34   | Put  | Bond Future | 1,924.1600                  | 1.9242                      | 1,779.7400            | 1.7797          | (7.506)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 05/11/2020 | 8.34   | Call | Bond Future | 3,915.3000                  | 3.9153                      | 4,135.7600            | 4.1358          | 5.631             | 0            | 0           | 3,500         |
| 2020/07/01 | R186             | 05/11/2020 | 9.26   | Call | Bond Future | 7,217.9300                  | 7.2179                      | 7,513.2900            | 7.5133          | 4.092             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 04/02/2021 | 8.15   | Call | Bond Future | 3,427.6600                  | 3.4277                      | 3,614.0800            | 3.6141          | 5.439             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 04/02/2021 |        |      | Bond Future | 8.1303                      | 112.3005                    | 8.0555                | 112.6681        | (0.920)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R186             | 04/02/2021 | 8.15   | Put  | Bond Future | 3,331.2300                  | 3.3312                      | 3,150.0900            | 3.1501          | (5.438)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 04/02/2021 | 8.16   | Call | Bond Future | 3,453.0600                  | 3.4531                      | 3,640.3200            | 3.6403          | 5.423             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 04/02/2021 | 8.17   | Put  | Bond Future | 3,283.9100                  | 3.2839                      | 3,104.4600            | 3.1045          | (5.465)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 04/02/2021 | 8.16   | Put  | Bond Future | 3,307.6800                  | 3.3077                      | 3,127.3800            | 3.1274          | (5.451)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 04/02/2021 | 8.17   | Call | Bond Future | 3,478.2200                  | 3.4782                      | 3,666.3300            | 3.6663          | 5.408             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/05/2021 | 10.76  | Put  | Bond Future | 499.2100                    | 0.4992                      | 458.0300              | 0.4580          | (8.249)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/05/2021 | 10.77  | Call | Bond Future | 11,204.9300                 | 11.2049                     | 11,535.2800           | 11.5353         | 2.948             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/05/2021 |        |      | Bond Future | 8.3265                      | 113.6383                    | 8.2473                | 114.0095        | (0.951)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R186             | 06/05/2021 | 10.78  | Call | Bond Future | 11,240.9600                 | 11.2410                     | 11,571.6400           | 11.5716         | 2.942             | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | R186             | 06/05/2021 | 10.78  | Put  | Bond Future | 489.1700              | 0.4892              | 448.6600        | 0.4487        | (8.281)           | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/05/2021 | 10.76  | Call | Bond Future | 11,168.9200           | 11.1689             | 11,498.9300     | 11.4989       | 2.955             | 0            | 0           | 0             |
| 2020/07/01 | R186             | 06/05/2021 | 10.77  | Put  | Bond Future | 494.1700              | 0.4942              | 453.3300        | 0.4533        | (8.264)           | 0            | 0           | 0             |
| 2020/07/01 | R197             | 06/08/2020 |        |      | Bond Future | 307.6640              | 307.6640            | 307.4762        | 307.4762      | (0.061)           | 0.0000       | 0.0000      | 2,591         |
| 2020/07/01 | R197             | 05/11/2020 |        |      | Bond Future | 311.0048              | 311.0048            | 310.8107        | 310.8107      | (0.062)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R197             | 04/02/2021 |        |      | Bond Future | 306.8625              | 306.8625            | 306.6620        | 306.6620      | (0.065)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R197             | 06/05/2021 |        |      | Bond Future | 310.5876              | 310.5876            | 310.3828        | 310.3828      | (0.066)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R202             | 06/08/2020 |        |      | Bond Future | 209.8469              | 209.8469            | 209.7506        | 209.7506      | (0.046)           | 0.0000       | 0.0000      | 8,040         |
| 2020/07/01 | R202             | 05/11/2020 |        |      | Bond Future | 212.1254              | 212.1254            | 212.0254        | 212.0254      | (0.047)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R202             | 04/02/2021 |        |      | Bond Future | 210.4840              | 210.4840            | 210.3799        | 210.3799      | (0.049)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R202             | 06/05/2021 |        |      | Bond Future | 213.0387              | 213.0387            | 212.9320        | 212.9320      | (0.050)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R208             | 06/08/2020 | 5.57   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R208             | 06/08/2020 |        |      | Bond Future | 3.4373                | 104.5254            | 3.4441          | 104.5210      | 0.199             | 0.0000       | 0.0000      | 23,391        |
| 2020/07/01 | R208             | 06/08/2020 | 5.56   | Call | Bond Future | 1,331.9200            | 1.3319              | 1,327.5700      | 1.3276        | (0.327)           | 0            | 0           | 0             |
| 2020/07/01 | R208             | 06/08/2020 | 5.56   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R208             | 06/08/2020 | 5.57   | Call | Bond Future | 1,338.1200            | 1.3381              | 1,333.7700      | 1.3338        | (0.325)           | 0            | 0           | 0             |
| 2020/07/01 | R208             | 06/08/2020 | 5.55   | Call | Bond Future | 1,325.7200            | 1.3257              | 1,321.3700      | 1.3214        | (0.328)           | 0            | 0           | 0             |
| 2020/07/01 | R208             | 06/08/2020 | 5.55   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R208             | 05/11/2020 | 4.78   | Call | Bond Future | 743.0500              | 0.7431              | 737.1800        | 0.7372        | (0.790)           | 0            | 0           | 0             |
| 2020/07/01 | R208             | 05/11/2020 | 4.77   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R208             | 05/11/2020 |        |      | Bond Future | 2.8640                | 102.2438            | 2.8790          | 102.2380      | 0.525             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R208             | 05/11/2020 | 4.79   | Call | Bond Future | 746.9000              | 0.7469              | 741.0300        | 0.7410        | (0.786)           | 0            | 0           | 0             |
| 2020/07/01 | R208             | 05/11/2020 | 4.79   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R208             | 05/11/2020 | 4.78   | Put  | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R208             | 05/11/2020 | 4.77   | Call | Bond Future | 739.2000              | 0.7392              | 733.3300        | 0.7333        | (0.794)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/08/2020 | 5.56   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/08/2020 | 5.55   | Put  | Bond Future | 41,291.0400           | 41.2910             | 41,311.1600     | 41.3112       | 0.049             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/08/2020 |        |      | Bond Future | 10.8066               | 68.2421             | 10.8102         | 68.2220       | 0.034             | 0.0000       | 0.0000      | 59,976        |
| 2020/07/01 | R209             | 06/08/2020 | 5.57   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/08/2020 | 5.57   | Put  | Bond Future | 41,074.2300           | 41.0742             | 41,094.3500     | 41.0944       | 0.049             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/08/2020 | 5.56   | Put  | Bond Future | 41,182.5600           | 41.1826             | 41,202.6800     | 41.2027       | 0.049             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/08/2020 | 5.55   | Call | Bond Future | 0.0000                | 0.0000              | 0.0000          | 0.0000        | 0.000             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 05/11/2020 | 10.02  | Call | Bond Future | 1,805.6100            | 1.8056              | 1,785.6000      | 1.7856        | (1.108)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 05/11/2020 |        |      | Bond Future | 10.9987               | 65.8266             | 11.0027         | 65.8053       | 0.036             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R209             | 05/11/2020 | 10.00  | Call | Bond Future | 1,771.8500            | 1.7719              | 1,752.0200      | 1.7520        | (1.119)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 05/11/2020 | 10.00  | Put  | Bond Future | 7,490.7800            | 7.4908              | 7,492.2700      | 7.4923        | 0.020             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 05/11/2020 | 10.02  | Put  | Bond Future | 7,403.0300            | 7.4030              | 7,404.3400      | 7.4043        | 0.018             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 05/11/2020 | 10.01  | Call | Bond Future | 1,788.6800            | 1.7887              | 1,768.7600      | 1.7688        | (1.114)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 05/11/2020 | 10.01  | Put  | Bond Future | 7,446.8200            | 7.4468              | 7,448.2200      | 7.4482        | 0.019             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 04/02/2021 | 10.12  | Put  | Bond Future | 8,505.7000            | 8.5057              | 8,510.3800      | 8.5104        | 0.055             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 04/02/2021 |        |      | Bond Future | 11.1903               | 66.5953             | 11.1945         | 66.5728       | 0.038             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R209             | 04/02/2021 | 10.11  | Call | Bond Future | 2,492.2100            | 2.4922              | 2,474.4900      | 2.4745        | (0.711)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 04/02/2021 | 10.11  | Put  | Bond Future | 8,547.2300            | 8.5472              | 8,551.9700      | 8.5520        | 0.055             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 04/02/2021 | 10.12  | Call | Bond Future | 2,510.4300            | 2.5104              | 2,492.6500      | 2.4926        | (0.708)           | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2020/07/01 | R209             | 04/02/2021 | 10.10  | Call | Bond Future | 2,474.0700            | 2.4741              | 2,456.4100      | 2.4564        | (0.714)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 04/02/2021 | 10.10  | Put  | Bond Future | 8,588.9100            | 8.5889              | 8,593.7100      | 8.5937        | 0.056             | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/05/2021 | 12.23  | Put  | Bond Future | 3,389.7300            | 3.3897              | 3,389.6100      | 3.3896        | (0.004)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/05/2021 | 12.22  | Call | Bond Future | 7,466.7300            | 7.4667              | 7,443.4600      | 7.4435        | (0.312)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/05/2021 |        |      | Bond Future | 11.3869               | 64.2470             | 11.3915         | 64.2239       | 0.040             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R209             | 06/05/2021 | 12.23  | Call | Bond Future | 7,497.6600            | 7.4977              | 7,474.3700      | 7.4744        | (0.311)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/05/2021 | 12.22  | Put  | Bond Future | 3,405.2000            | 3.4052              | 3,405.1000      | 3.4051        | (0.003)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/05/2021 | 12.24  | Call | Bond Future | 7,528.6300            | 7.5286              | 7,505.3200      | 7.5053        | (0.310)           | 0            | 0           | 0             |
| 2020/07/01 | R209             | 06/05/2021 | 12.24  | Put  | Bond Future | 3,374.3400            | 3.3743              | 3,374.2000      | 3.3742        | (0.004)           | 0            | 0           | 0             |
| 2020/07/01 | R210             | 06/08/2020 |        |      | Bond Future | 183.3806              | 183.3806            | 183.5410        | 183.5410      | 0.087             | 0.0000       | 0.0000      | 1,957         |
| 2020/07/01 | R210             | 05/11/2020 |        |      | Bond Future | 182.6969              | 182.6969            | 182.8564        | 182.8564      | 0.087             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R210             | 04/02/2021 |        |      | Bond Future | 184.8721              | 184.8721            | 185.0310        | 185.0310      | 0.086             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R210             | 06/05/2021 |        |      | Bond Future | 184.4057              | 184.4057            | 184.5656        | 184.5656      | 0.087             | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R212             | 06/08/2020 |        |      | Bond Future | 165.9318              | 165.9318            | 165.8256        | 165.8256      | (0.064)           | 0.0000       | 0.0000      | 7,044         |
| 2020/07/01 | R212             | 05/11/2020 |        |      | Bond Future | 167.7339              | 167.7339            | 167.6242        | 167.6242      | (0.065)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R212             | 04/02/2021 |        |      | Bond Future | 167.4362              | 167.4362            | 167.3229        | 167.3229      | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R212             | 06/05/2021 |        |      | Bond Future | 169.4685              | 169.4685            | 169.3527        | 169.3527      | (0.068)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R213             | 06/08/2020 | 9.31   | Call | Bond Future | 692.6100              | 0.6926              | 732.1900        | 0.7322        | 5.715             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/08/2020 |        |      | Bond Future | 9.7773                | 85.1022             | 9.7402          | 85.3135       | (0.379)           | 0.0000       | 0.0000      | 17,322        |
| 2020/07/01 | R213             | 06/08/2020 | 9.29   | Call | Bond Future | 660.2500              | 0.6603              | 698.2000        | 0.6982        | 5.748             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/08/2020 | 9.29   | Put  | Bond Future | 3,497.0300            | 3.4970              | 3,323.7100      | 3.3237        | (4.956)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/08/2020 | 9.31   | Put  | Bond Future | 3,410.4300            | 3.4104              | 3,238.7400      | 3.2387        | (5.034)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/08/2020 | 9.30   | Call | Bond Future | 676.2500              | 0.6763              | 715.0100        | 0.7150        | 5.732             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/08/2020 | 9.30   | Put  | Bond Future | 3,453.5200            | 3.4535              | 3,281.0100      | 3.2810        | (4.995)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 05/11/2020 | 9.60   | Put  | Bond Future | 4,803.7100            | 4.8037              | 4,669.8500      | 4.6699        | (2.787)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 05/11/2020 | 9.59   | Call | Bond Future | 2,680.4100            | 2.6804              | 2,758.3700      | 2.7584        | 2.909             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 05/11/2020 |        |      | Bond Future | 9.9733                | 82.4767             | 9.9349          | 82.6891       | (0.384)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R213             | 05/11/2020 | 9.60   | Call | Bond Future | 2,704.1000            | 2.7041              | 2,782.5600      | 2.7826        | 2.902             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 05/11/2020 | 9.59   | Put  | Bond Future | 4,837.2500            | 4.8373              | 4,702.8900      | 4.7029        | (2.778)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 05/11/2020 | 9.61   | Call | Bond Future | 2,727.9100            | 2.7279              | 2,806.8700      | 2.8069        | 2.895             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 05/11/2020 | 9.61   | Put  | Bond Future | 4,770.3400            | 4.7703              | 4,636.9800      | 4.6370        | (2.796)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 04/02/2021 | 9.40   | Call | Bond Future | 2,707.3900            | 2.7074              | 2,779.1900      | 2.7792        | 2.652             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 04/02/2021 | 9.39   | Put  | Bond Future | 7,038.5800            | 7.0386              | 6,896.3300      | 6.8963        | (2.021)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 04/02/2021 |        |      | Bond Future | 10.1726               | 83.4393             | 10.1329         | 83.6529       | (0.390)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R213             | 04/02/2021 | 9.41   | Call | Bond Future | 2,728.0400            | 2.7280              | 2,800.2400      | 2.8002        | 2.647             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 04/02/2021 | 9.41   | Put  | Bond Future | 6,964.8000            | 6.9648              | 6,823.3500      | 6.8234        | (2.031)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 04/02/2021 | 9.40   | Put  | Bond Future | 7,001.6200            | 7.0016              | 6,859.7700      | 6.8598        | (2.026)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 04/02/2021 | 9.39   | Call | Bond Future | 2,686.8200            | 2.6868              | 2,758.2200      | 2.7582        | 2.657             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/05/2021 | 11.91  | Put  | Bond Future | 1,884.3900            | 1.8844              | 1,827.4200      | 1.8274        | (3.023)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/05/2021 |        |      | Bond Future | 10.3721               | 80.9006             | 10.3308         | 81.1163       | (0.398)           | 0.0000       | 0.0000      | 0             |
| 2020/07/01 | R213             | 06/05/2021 | 11.90  | Call | Bond Future | 9,372.0200            | 9.3720              | 9,530.3600      | 9.5304        | 1.689             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/05/2021 | 11.90  | Put  | Bond Future | 1,897.6300            | 1.8976              | 1,840.3700      | 1.8404        | (3.017)           | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/05/2021 | 11.91  | Call | Bond Future | 9,404.5600            | 9.4046              | 9,563.1900      | 9.5632        | 1.687             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/05/2021 | 11.89  | Call | Bond Future | 9,339.5200            | 9.3395              | 9,497.5700      | 9.4976        | 1.692             | 0            | 0           | 0             |
| 2020/07/01 | R213             | 06/05/2021 | 11.89  | Put  | Bond Future | 1,910.9500            | 1.9109              | 1,853.4000      | 1.8534        | (3.012)           | 0            | 0           | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/07/01 | R214             | 06/08/2020 | 9.98   | Put  | Bond Future | 6,800.3100                     | 6.8003                         | 6,861.7400               | 6.8617             | 0.903                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/08/2020 | 9.97   | Call | Bond Future | 181.6700                       | 0.1817                         | 165.2700                 | 0.1653             | (9.027)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/08/2020 |        |      | Bond Future | 11.0694                        | 66.1377                        | 11.0834                  | 66.0596            | 0.126                | 0.0000       | 0.0000         | 19,898        |
| 2020/07/01 | R214             | 06/08/2020 | 9.98   | Call | Bond Future | 186.8300                       | 0.1868                         | 170.1000                 | 0.1701             | (8.955)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/08/2020 | 9.97   | Put  | Bond Future | 6,860.8700                     | 6.8609                         | 6,922.6300               | 6.9226             | 0.900                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/08/2020 | 9.99   | Call | Bond Future | 192.1100                       | 0.1921                         | 175.0400                 | 0.1750             | (8.886)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/08/2020 | 9.99   | Put  | Bond Future | 6,739.9700                     | 6.7400                         | 6,801.0600               | 6.8011             | 0.906                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 05/11/2020 | 10.26  | Put  | Bond Future | 7,695.9600                     | 7.6960                         | 7,737.3200               | 7.7373             | 0.537                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 05/11/2020 |        |      | Bond Future | 11.2580                        | 63.5630                        | 11.2727                  | 63.4831            | 0.130                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | R214             | 05/11/2020 | 10.25  | Call | Bond Future | 1,827.2300                     | 1.8272                         | 1,788.8800               | 1.7889             | (2.099)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 05/11/2020 | 10.25  | Put  | Bond Future | 7,741.4200                     | 7.7414                         | 7,783.0000               | 7.7830             | 0.537                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 05/11/2020 | 10.26  | Call | Bond Future | 1,844.7600                     | 1.8448                         | 1,806.1900               | 1.8062             | (2.091)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 05/11/2020 | 10.24  | Call | Bond Future | 1,811.0000                     | 1.8110                         | 1,772.8500               | 1.7728             | (2.107)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 05/11/2020 | 10.24  | Put  | Bond Future | 7,788.2800                     | 7.7883                         | 7,830.0600               | 7.8301             | 0.536                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 04/02/2021 | 10.33  | Call | Bond Future | 2,528.1300                     | 2.5281                         | 2,490.0100               | 2.4900             | (1.508)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 04/02/2021 |        |      | Bond Future | 11.4500                        | 64.3049                        | 11.4654                  | 64.2232            | 0.135                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | R214             | 04/02/2021 | 10.31  | Call | Bond Future | 2,491.0800                     | 2.4911                         | 2,453.3000               | 2.4533             | (1.517)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 04/02/2021 | 10.31  | Put  | Bond Future | 9,055.2400                     | 9.0552                         | 9,099.2000               | 9.0992             | 0.485                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 04/02/2021 | 10.33  | Put  | Bond Future | 8,967.6700                     | 8.9677                         | 9,011.2900               | 9.0113             | 0.486                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 04/02/2021 | 10.32  | Call | Bond Future | 2,509.5600                     | 2.5096                         | 2,471.6200               | 2.4716             | (1.512)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 04/02/2021 | 10.32  | Put  | Bond Future | 9,011.3700                     | 9.0114                         | 9,055.1700               | 9.0552             | 0.486                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/05/2021 | 12.26  | Call | Bond Future | 6,960.4500                     | 6.9604                         | 6,899.5800               | 6.8996             | (0.875)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/05/2021 | 12.25  | Put  | Bond Future | 3,905.2200                     | 3.9052                         | 3,927.6100               | 3.9276             | 0.573                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/05/2021 |        |      | Bond Future | 11.6398                        | 61.7910                        | 11.6559                  | 61.7078            | 0.138                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | R214             | 06/05/2021 | 12.27  | Call | Bond Future | 6,990.5700                     | 6.9906                         | 6,929.5800               | 6.9296             | (0.872)              | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/05/2021 | 12.27  | Put  | Bond Future | 3,870.4800                     | 3.8705                         | 3,892.6500               | 3.8926             | 0.573                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/05/2021 | 12.26  | Put  | Bond Future | 3,887.8000                     | 3.8878                         | 3,910.0900               | 3.9101             | 0.573                | 0            | 0              | 0             |
| 2020/07/01 | R214             | 06/05/2021 | 12.25  | Call | Bond Future | 6,930.3600                     | 6.9304                         | 6,869.5900               | 6.8696             | (0.877)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 10.20  | Call | Bond Future | 167.7000                       | 0.1677                         | 147.1100                 | 0.1471             | (12.278)             | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 11.80  | Call | Bond Future | 4,209.9400                     | 4.2099                         | 4,069.0500               | 4.0690             | (3.347)              | 0            | 0              | 470           |
| 2020/07/01 | R248             | 06/08/2020 | 12.75  | Call | Bond Future | 8,770.9800                     | 8.7710                         | 8,610.4600               | 8.6105             | (1.830)              | 0            | 0              | 814           |
| 2020/07/01 | R248             | 06/08/2020 | 10.35  | Call | Bond Future | 268.5600                       | 0.2686                         | 239.2000                 | 0.2392             | (10.932)             | 0            | 0              | 640           |
| 2020/07/01 | R248             | 06/08/2020 | 11.85  | Put  | Bond Future | 1,186.8100                     | 1.1868                         | 1,203.7500               | 1.2038             | 1.427                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 9.00   | Put  | Bond Future | 19,286.9300                    | 19.2869                        | 19,446.6200              | 19.4466            | 0.828                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 |        |      | Bond Future | 11.3503                        | 82.0988                        | 11.3741                  | 81.9388            | 0.209                | 0.0000       | 0.0000         | 110,423       |
| 2020/07/01 | R248             | 06/08/2020 | 10.18  | Call | Bond Future | 157.7400                       | 0.1577                         | 138.1100                 | 0.1381             | (12.445)             | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 10.18  | Put  | Bond Future | 8,838.3300                     | 8.8383                         | 8,978.6700               | 8.9787             | 1.588                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 10.35  | Put  | Bond Future | 7,585.0700                     | 7.5851                         | 7,715.6800               | 7.7157             | 1.722                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 11.85  | Call | Bond Future | 4,435.0900                     | 4.4351                         | 4,292.0600               | 4.2921             | (3.225)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 11.15  | Put  | Bond Future | 3,140.7300                     | 3.1407                         | 3,202.3800               | 3.2024             | 1.963                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 11.15  | Call | Bond Future | 1,766.4700                     | 1.7665                         | 1,668.1500               | 1.6681             | (5.566)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 10.85  | Put  | Bond Future | 4,516.2500                     | 4.5163                         | 4,604.7200               | 4.6047             | 1.959                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 10.85  | Call | Bond Future | 1,001.6900                     | 1.0017                         | 930.1900                 | 0.9302             | (7.138)              | 0            | 0              | 640           |
| 2020/07/01 | R248             | 06/08/2020 | 9.25   | Put  | Bond Future | 16,863.9100                    | 16.8639                        | 17,022.9800              | 17.0230            | 0.943                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 9.25   | Call | Bond Future | 4.0500                         | 0.0041                         | 3.1500                   | 0.0032             | (22.222)             | 0            | 0              | 20,640        |
| 2020/07/01 | R248             | 06/08/2020 | 10.20  | Put  | Bond Future | 8,685.8500                     | 8.6859                         | 8,825.2300               | 8.8252             | 1.605                | 0            | 0              | 0             |

| Deal Date  | Contract Details |            | Strike | C/P  | Product     | Previous Days<br>Closing Yield | Previous Days<br>Closing Price | Today's<br>Closing Yield | Today's<br>Closing | % Movement<br>in MTM | Today's High | Today's<br>Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2020/07/01 | R248             | 06/08/2020 | 11.80  | Put  | Bond Future | 1,275.6500                     | 1.2756                         | 1,294.7300               | 1.2947             | 1.496                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 12.75  | Put  | Bond Future | 254.1300                       | 0.2541                         | 253.5800                 | 0.2536             | (0.216)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 9.00   | Call | Bond Future | 1.1100                         | 0.0011                         | 0.8300                   | 0.0008             | (25.225)             | 0            | 0              | 3,000         |
| 2020/07/01 | R248             | 06/08/2020 | 10.19  | Call | Bond Future | 162.6600                       | 0.1627                         | 142.5500                 | 0.1426             | (12.363)             | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 10.19  | Put  | Bond Future | 8,761.9700                     | 8.7620                         | 8,901.8300               | 8.9018             | 1.596                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 12.25  | Put  | Bond Future | 658.9400                       | 0.6589                         | 663.9600                 | 0.6640             | 0.762                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 12.25  | Call | Bond Future | 6,335.8700                     | 6.3359                         | 6,180.9200               | 6.1809             | (2.446)              | 0            | 0              | 814           |
| 2020/07/01 | R248             | 06/08/2020 | 11.10  | Put  | Bond Future | 3,347.1900                     | 3.3472                         | 3,413.0900               | 3.4131             | 1.969                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/08/2020 | 11.10  | Call | Bond Future | 1,623.1900                     | 1.6232                         | 1,529.1200               | 1.5291             | (5.795)              | 0            | 0              | 470           |
| 2020/07/01 | R248             | 05/11/2020 | 10.02  | Put  | Bond Future | 12,407.5200                    | 12.4075                        | 12,528.5200              | 12.5285            | 0.975                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 05/11/2020 | 10.03  | Call | Bond Future | 1,085.3100                     | 1.0853                         | 1,043.1500               | 1.0431             | (3.885)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 05/11/2020 |        |      | Bond Future | 11.5523                        | 78.5593                        | 11.5772                  | 78.3965            | 0.216                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | R248             | 05/11/2020 | 11.00  | Put  | Bond Future | 6,842.6400                     | 6.8426                         | 6,922.8400               | 6.9228             | 1.172                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 05/11/2020 | 11.00  | Call | Bond Future | 3,069.0700                     | 3.0691                         | 2,986.4700               | 2.9865             | (2.691)              | 0            | 0              | 800           |
| 2020/07/01 | R248             | 05/11/2020 | 10.00  | Put  | Bond Future | 12,549.4100                    | 12.5494                        | 12,671.1200              | 12.6711            | 0.970                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 05/11/2020 | 10.00  | Call | Bond Future | 1,047.3200                     | 1.0473                         | 1,006.2300               | 1.0062             | (3.923)              | 0            | 0              | 800           |
| 2020/07/01 | R248             | 05/11/2020 | 10.04  | Call | Bond Future | 1,098.1900                     | 1.0982                         | 1,055.6800               | 1.0557             | (3.871)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 05/11/2020 | 10.04  | Put  | Bond Future | 12,266.6000                    | 12.2666                        | 12,386.8900              | 12.3869            | 0.981                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 05/11/2020 | 10.02  | Call | Bond Future | 1,072.5400                     | 1.0725                         | 1,030.7400               | 1.0307             | (3.897)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 05/11/2020 | 10.03  | Put  | Bond Future | 12,336.9300                    | 12.3369                        | 12,457.5700              | 12.4576            | 0.978                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 04/02/2021 | 10.46  | Call | Bond Future | 2,400.1800                     | 2.4002                         | 2,340.2500               | 2.3403             | (2.497)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 04/02/2021 | 10.47  | Put  | Bond Future | 11,458.7300                    | 11.4587                        | 11,564.3000              | 11.5643            | 0.921                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 04/02/2021 |        |      | Bond Future | 11.7593                        | 79.4764                        | 11.7855                  | 79.3106            | 0.223                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | R248             | 04/02/2021 | 10.46  | Put  | Bond Future | 11,517.6100                    | 11.5176                        | 11,623.4800              | 11.6235            | 0.919                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 04/02/2021 | 10.47  | Call | Bond Future | 2,418.8200                     | 2.4188                         | 2,358.5900               | 2.3586             | (2.490)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 04/02/2021 | 10.48  | Call | Bond Future | 2,437.5600                     | 2.4376                         | 2,377.0100               | 2.3770             | (2.484)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 04/02/2021 | 10.48  | Put  | Bond Future | 11,400.0800                    | 11.4001                        | 11,505.3300              | 11.5053            | 0.923                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/05/2021 | 12.36  | Call | Bond Future | 7,462.1300                     | 7.4621                         | 7,351.4500               | 7.3514             | (1.483)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/05/2021 |        |      | Bond Future | 11.9644                        | 76.0078                        | 11.9919                  | 75.8395            | 0.229                | 0.0000       | 0.0000         | 0             |
| 2020/07/01 | R248             | 06/05/2021 | 12.34  | Call | Bond Future | 7,393.6800                     | 7.3937                         | 7,283.4800               | 7.2835             | (1.490)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/05/2021 | 12.34  | Put  | Bond Future | 5,148.8200                     | 5.1488                         | 5,206.9600               | 5.2070             | 1.129                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/05/2021 | 12.36  | Put  | Bond Future | 5,101.1800                     | 5.1012                         | 5,158.8400               | 5.1588             | 1.130                | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/05/2021 | 12.35  | Call | Bond Future | 7,428.0300                     | 7.4280                         | 7,317.5800               | 7.3176             | (1.487)              | 0            | 0              | 0             |
| 2020/07/01 | R248             | 06/05/2021 | 12.35  | Put  | Bond Future | 5,125.0800                     | 5.1251                         | 5,182.9700               | 5.1830             | 1.130                | 0            | 0              | 0             |

**Total**

**1271266**