



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2021 TO 13/07/2021

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/13 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2025 | 05/08/2021 | | Bond Future | 153.2815 | 153.2815 | 153.1995 | 153.1995 | (0.054) | 0.0000 | 0.0000 | 4,728 |
| 2021/07/13 | 2025 | 04/11/2021 | | Bond Future | 154.9697 | 154.9697 | 154.8825 | 154.8825 | (0.056) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2025 | 03/02/2022 | | Bond Future | 155.2213 | 155.2213 | 155.1307 | 155.1307 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2025 | 05/05/2022 | | Bond Future | 157.0941 | 157.0941 | 157.0011 | 157.0011 | (0.059) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2025 | 04/08/2022 | | Bond Future | 157.0200 | 157.0200 | 157.0200 | 157.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2029 | 05/08/2021 | | Bond Future | 113.9352 | 113.9352 | 113.9943 | 113.9943 | 0.052 | 0.0000 | 0.0000 | 3,031 |
| 2021/07/13 | 2029 | 04/11/2021 | | Bond Future | 114.0213 | 114.0213 | 114.0778 | 114.0778 | 0.050 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | 2029 | 03/02/2022 | | | Bond Future | 115.3616 | 115.3616 | 115.4171 | 115.4171 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2029 | 05/05/2022 | | | Bond Future | 115.5628 | 115.5628 | 115.6180 | 115.6180 | 0.048 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2029 | 04/08/2022 | | | Bond Future | 115.4200 | 115.4200 | 115.4200 | 115.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 7,940.0800 | 7.9401 | 7,354.5700 | 7.3546 | (7.374) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 3.8200 | 0.0038 | 5.7100 | 0.0057 | 49.476 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 7,889.8200 | 7.8898 | 7,304.4100 | 7.3044 | (7.420) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 4.0100 | 0.0040 | 6.0000 | 0.0060 | 49.626 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.15 | Call | Bond Future | 1,806.0900 | 1.8061 | 1,409.7800 | 1.4098 | (21.943) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.15 | Put | Bond Future | 593.2400 | 0.5932 | 784.3300 | 0.7843 | 32.211 | 0 | 0 | 7,500 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.50 | Put | Bond Future | 2,736.3100 | 2.7363 | 3,224.4800 | 3.2245 | 17.840 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.15 | Call | Bond Future | 6,574.4600 | 6.5745 | 5,993.6500 | 5.9937 | (8.834) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.83 | Call | Bond Future | 810.8300 | 0.8108 | 568.3500 | 0.5684 | (29.905) | 0 | 0 | 479 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.30 | Put | Bond Future | 6.8200 | 0.0068 | 10.1700 | 0.0102 | 49.120 | 0 | 0 | 200 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 1,568.0900 | 1.5681 | 1,937.4300 | 1.9374 | 23.553 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 696.3700 | 0.6964 | 478.3100 | 0.4783 | (31.314) | 0 | 0 | 200 |
| 2021/07/13 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 7,309.1900 | 7.3092 | 7,895.2800 | 7.8953 | 8.019 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 3,084.0000 | 3.0840 | 2,583.1700 | 2.5832 | (16.240) | 0 | 0 | 600 |
| 2021/07/13 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 15,894.2000 | 15.8942 | 15,306.8000 | 15.3068 | (3.696) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 600 |
| 2021/07/13 | 2030 | 05/08/2021 | | | Bond Future | 8.9335 | 94.7693 | 9.0379 | 94.1819 | 1.169 | 0.0000 | 0.0000 | 100,734 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 7,990.3100 | 7.9903 | 7,404.7100 | 7.4047 | (7.329) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 3.6400 | 0.0036 | 5.4400 | 0.0054 | 49.451 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.50 | Call | Bond Future | 247.2400 | 0.2472 | 148.0100 | 0.1480 | (40.135) | 0 | 0 | 5,000 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.50 | Call | Bond Future | 3,318.6300 | 3.3186 | 2,805.5500 | 2.8056 | (15.461) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.50 | Put | Bond Future | 187.4900 | 0.1875 | 261.8100 | 0.2618 | 39.639 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.15 | Put | Bond Future | 13.7600 | 0.0138 | 20.3500 | 0.0204 | 47.892 | 0 | 0 | 479 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.75 | Call | Bond Future | 4,544.3100 | 4.5443 | 3,989.1500 | 3.9892 | (12.217) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.75 | Put | Bond Future | 74.0000 | 0.0740 | 106.2400 | 0.1062 | 43.568 | 0 | 0 | 479 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.83 | Put | Bond Future | 1,397.3800 | 1.3974 | 1,742.3000 | 1.7423 | 24.683 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 7,335.1900 | 7.3352 | 6,751.1400 | 6.7511 | (7.962) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 2.0000 | 0.0020 | 0.6900 | 0.0007 | (65.500) | 0 | 0 | 200 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 1,038.2100 | 1.0382 | 1,323.4500 | 1.3234 | 27.474 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 1,131.6100 | 1.1316 | 829.4500 | 0.8294 | (26.702) | 0 | 0 | 600 |
| 2021/07/13 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 223.7700 | 0.2238 | 310.3400 | 0.3103 | 38.687 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 10,957.3300 | 10.9573 | 10,388.4300 | 10.3884 | (5.192) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 2,526.6600 | 2.5267 | 2,205.6100 | 2.2056 | (12.706) | 0 | 0 | 29 |
| 2021/07/13 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 5,390.7000 | 5.3907 | 5,870.0000 | 5.8700 | 8.891 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 593.6700 | 0.5937 | 476.5600 | 0.4766 | (19.726) | 0 | 0 | 300 |
| 2021/07/13 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 3,364.7300 | 3.3647 | 3,739.0000 | 3.7390 | 11.123 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 101.9500 | 0.1020 | 122.5200 | 0.1225 | 20.177 | 0 | 0 | 300 |
| 2021/07/13 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 8,005.3300 | 8.0053 | 7,471.6000 | 7.4716 | (6.667) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 345.0600 | 0.3451 | 407.7400 | 0.4077 | 18.165 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 349.6500 | 0.3497 | 413.0900 | 0.4131 | 18.144 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | | | Bond Future | 9.1200 | 95.7901 | 9.2295 | 95.1937 | 1.201 | 0.0000 | 0.0000 | 90 |
| 2021/07/13 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 142.1900 | 0.1422 | 169.7000 | 0.1697 | 19.347 | 0 | 0 | 29 |
| 2021/07/13 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 866.5300 | 0.8665 | 1,006.8800 | 1.0069 | 16.197 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 5,008.5500 | 5.0086 | 4,552.4900 | 4.5525 | (9.106) | 0 | 0 | 29 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 2,090.5200 | 2.0905 | 2,365.8800 | 2.3659 | 13.172 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 1,426.5400 | 1.4265 | 1,204.4000 | 1.2044 | (15.572) | 0 | 0 | 300 |
| 2021/07/13 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 11,751.3000 | 11.7513 | 11,175.4600 | 11.1755 | (4.900) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 8,049.6600 | 8.0497 | 7,515.1600 | 7.5152 | (6.640) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 340.4300 | 0.3404 | 402.3400 | 0.4023 | 18.186 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 7,960.9300 | 7.9609 | 7,427.9600 | 7.4280 | (6.695) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 4,329.1800 | 4.3292 | 4,706.4800 | 4.7065 | 8.715 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 1,836.2100 | 1.8362 | 1,608.8600 | 1.6089 | (12.381) | 0 | 0 | 1,000 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 3,051.2900 | 3.0513 | 2,735.8700 | 2.7359 | (10.337) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 2,861.7200 | 2.8617 | 3,150.9500 | 3.1510 | 10.107 | 0 | 0 | 101 |
| 2021/07/13 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 6,071.6500 | 6.0716 | 6,526.3600 | 6.5264 | 7.489 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 1,022.6700 | 1.0227 | 872.7300 | 0.8727 | (14.662) | 0 | 0 | 101 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 3,334.7000 | 3.3347 | 3,002.1800 | 3.0022 | (9.972) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,620.2400 | 2.6202 | 2,892.3700 | 2.8924 | 10.386 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | | | Bond Future | 9.3141 | 92.8889 | 9.4290 | 92.2842 | 1.234 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 2,294.7600 | 2.2948 | 2,541.9500 | 2.5419 | 10.772 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 3,789.4200 | 3.7894 | 3,431.9600 | 3.4320 | (9.433) | 0 | 0 | 1,000 |
| 2021/07/13 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 8,431.8400 | 8.4318 | 7,924.8200 | 7.9248 | (6.013) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 754.6300 | 0.7546 | 852.2600 | 0.8523 | 12.937 | 0 | 0 | 1,000 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 4,374.3000 | 4.3743 | 3,988.5400 | 3.9885 | (8.819) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 1,954.5400 | 1.9545 | 2,173.4300 | 2.1734 | 11.199 | 0 | 0 | 101 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 3,305.7900 | 3.3058 | 2,974.9700 | 2.9750 | (10.007) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,643.6500 | 2.6437 | 2,917.4800 | 2.9175 | 10.358 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 3,277.0100 | 3.2770 | 2,947.8900 | 2.9479 | (10.043) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 2,667.2200 | 2.6672 | 2,942.7500 | 2.9427 | 10.330 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 5,199.7900 | 5.1998 | 5,594.0200 | 5.5940 | 7.582 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 1,213.8600 | 1.2139 | 1,056.5000 | 1.0565 | (12.964) | 0 | 0 | 1,073 |
| 2021/07/13 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 8,216.8700 | 8.2169 | 8,712.3100 | 8.7123 | 6.030 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 829.0800 | 0.8291 | 711.9700 | 0.7120 | (14.125) | 0 | 0 | 1,800 |
| 2021/07/13 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 4,612.4500 | 4.6125 | 4,236.8500 | 4.2369 | (8.143) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 5,464.8900 | 5.4649 | 5,056.1500 | 5.0562 | (7.479) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 2,021.8700 | 2.0219 | 2,225.6800 | 2.2257 | 10.080 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | | | Bond Future | 9.5185 | 93.9889 | 9.6390 | 93.3763 | 1.267 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 1,921.3100 | 1.9213 | 1,702.9900 | 1.7030 | (11.363) | 0 | 0 | 1,800 |
| 2021/07/13 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 8,470.2400 | 8.4702 | 7,979.6900 | 7.9797 | (5.791) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 1,109.9400 | 1.1099 | 1,231.9400 | 1.2319 | 10.992 | 0 | 0 | 1,800 |
| 2021/07/13 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 2,936.7100 | 2.9367 | 2,648.0900 | 2.6481 | (9.828) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 3,801.2300 | 3.8012 | 4,125.1600 | 4.1252 | 8.522 | 0 | 0 | 1,073 |
| 2021/07/13 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,766.4300 | 6.7664 | 7,221.6200 | 7.2216 | 6.727 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 2,444.2500 | 2.4443 | 2,681.2000 | 2.6812 | 9.694 | 0 | 0 | 1,073 |
| 2021/07/13 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 5,430.9600 | 5.4310 | 5,023.4300 | 5.0234 | (7.504) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 2,036.5400 | 2.0365 | 2,241.5600 | 2.2416 | 10.067 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 5,397.0900 | 5.3971 | 4,990.7800 | 4.9908 | (7.528) | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 2,051.3000 | 2.0513 | 2,257.5400 | 2.2575 | 10.054 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 99.6500 | 0.0996 | 99.6500 | 0.0996 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/08/2022 | | | Bond Future | 9.5400 | 92.0683 | 9.5400 | 92.0683 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 49.8400 | 0.0498 | 49.8400 | 0.0498 | 0.000 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 9,991.1200 | 9.9911 | 9,320.4800 | 9.3205 | (6.712) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 1.4900 | 0.0015 | 2.2700 | 0.0023 | 52.349 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/08/2021 | | | Bond Future | 9.6187 | 93.9878 | 9.7281 | 93.3163 | 1.137 | 0.0000 | 0.0000 | 122,133 |
| 2021/07/13 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 9,938.5100 | 9.9385 | 9,267.9000 | 9.2679 | (6.748) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 1.5700 | 0.0016 | 2.3800 | 0.0024 | 51.592 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 9,885.8500 | 9.8859 | 9,215.2800 | 9.2153 | (6.783) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 1.6500 | 0.0017 | 2.5000 | 0.0025 | 51.515 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 2,683.8400 | 2.6838 | 2,331.5800 | 2.3316 | (13.125) | 0 | 0 | 700 |
| 2021/07/13 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 10,696.8300 | 10.6968 | 10,066.9800 | 10.0670 | (5.888) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 285.5000 | 0.2855 | 336.3200 | 0.3363 | 17.800 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 10,649.5800 | 10.6496 | 10,020.3100 | 10.0203 | (5.909) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | | | Bond Future | 9.8119 | 90.8553 | 9.9263 | 90.1741 | 1.166 | 0.0000 | 0.0000 | 57 |
| 2021/07/13 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 4,305.0100 | 4.3050 | 4,761.0300 | 4.7610 | 10.593 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 1,357.2500 | 1.3572 | 1,132.0400 | 1.1320 | (16.593) | 0 | 0 | 700 |
| 2021/07/13 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 2,575.5100 | 2.5755 | 2,904.4800 | 2.9045 | 12.773 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 15,810.7800 | 15.8108 | 15,138.7500 | 15.1388 | (4.250) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 41.0600 | 0.0411 | 50.2600 | 0.0503 | 22.406 | 0 | 0 | 700 |
| 2021/07/13 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 288.9100 | 0.2889 | 340.2900 | 0.3403 | 17.784 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 10,744.0700 | 10.7441 | 10,113.6600 | 10.1137 | (5.868) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 292.3500 | 0.2923 | 344.3100 | 0.3443 | 17.773 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 7,517.1200 | 7.5171 | 6,986.2900 | 6.9863 | (7.062) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 1,313.5600 | 1.3136 | 1,473.0700 | 1.4731 | 12.143 | 0 | 0 | 210 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 5,129.3500 | 5.1293 | 4,681.5800 | 4.6816 | (8.730) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 2,171.2300 | 2.1712 | 2,413.8000 | 2.4138 | 11.172 | 0 | 0 | 210 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 2,529.7300 | 2.5297 | 2,802.6400 | 2.8026 | 10.788 | 0 | 0 | 400 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 4,745.9300 | 4.7459 | 5,165.6100 | 5.1656 | 8.843 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 2,206.2200 | 2.2062 | 1,935.5600 | 1.9356 | (12.268) | 0 | 0 | 400 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 5,623.7500 | 5.6238 | 5,155.6300 | 5.1556 | (8.324) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 1,948.0700 | 1.9481 | 2,170.2900 | 2.1703 | 11.407 | 0 | 0 | 97 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 2,323.5700 | 2.3236 | 2,579.3400 | 2.5793 | 11.008 | 0 | 0 | 198 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 2,803.3800 | 2.8034 | 2,487.2400 | 2.4872 | (11.277) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 3,969.8700 | 3.9699 | 4,344.0700 | 4.3441 | 9.426 | 0 | 0 | 198 |
| 2021/07/13 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 7,614.8300 | 7.6148 | 8,160.6400 | 8.1606 | 7.168 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 4,764.1300 | 4.7641 | 4,332.9400 | 4.3329 | (9.051) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 2,363.5200 | 2.3635 | 2,622.6700 | 2.6227 | 10.965 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 4,728.4500 | 4.7285 | 4,298.9500 | 4.2989 | (9.083) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 2,383.8600 | 2.3839 | 2,644.7000 | 2.6447 | 10.942 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | | | Bond Future | 10.0091 | 91.9020 | 10.1286 | 91.2116 | 1.194 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 4,603.5700 | 4.6036 | 5,015.3200 | 5.0153 | 8.944 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 2,304.6700 | 2.3047 | 2,026.0800 | 2.0261 | (12.088) | 0 | 0 | 210 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 6,773.6000 | 6.7736 | 6,264.7300 | 6.2647 | (7.513) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 1,526.0500 | 1.5260 | 1,707.5200 | 1.7075 | 11.891 | 0 | 0 | 400 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 4,480.8300 | 4.4808 | 4,063.4000 | 4.0634 | (9.316) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 3,779.5400 | 3.7795 | 3,400.1200 | 3.4001 | (10.039) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 3,023.4100 | 3.0234 | 3,334.3300 | 3.3343 | 10.284 | 0 | 0 | 97 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 6,515.3600 | 6.5154 | 7,020.9100 | 7.0209 | 7.759 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 1,270.0400 | 1.2700 | 1,085.2500 | 1.0853 | (14.550) | 0 | 0 | 97 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 4,836.0700 | 4.8361 | 4,401.5000 | 4.4015 | (8.986) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 912.9100 | 0.9129 | 768.3800 | 0.7684 | (15.832) | 0 | 0 | 198 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 4,800.1800 | 4.8002 | 4,367.3000 | 4.3673 | (9.018) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 2,343.6000 | 2.3436 | 2,601.0600 | 2.6011 | 10.986 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 6,636.7200 | 6.6367 | 6,155.5600 | 6.1556 | (7.250) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 2,187.2500 | 2.1872 | 2,405.4300 | 2.4054 | 9.975 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 2,202.3600 | 2.2024 | 2,421.7900 | 2.4218 | 9.963 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/05/2022 | | | Bond Future | 10.2124 | 88.8436 | 10.3371 | 88.1442 | 1.222 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 6,673.9400 | 6.6739 | 6,191.5300 | 6.1915 | (7.228) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 2,171.9500 | 2.1719 | 2,388.8800 | 2.3889 | 9.988 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 6,599.2600 | 6.5993 | 6,119.3500 | 6.1193 | (7.272) | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 55.5900 | 0.0556 | 55.5900 | 0.0556 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 55.6300 | 0.0556 | 55.6300 | 0.0556 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/08/2022 | | | Bond Future | 10.2100 | 91.0595 | 10.2100 | 91.0595 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2033 | 05/08/2021 | | | Bond Future | 108.2992 | 108.2992 | 107.5704 | 107.5704 | (0.673) | 0.0000 | 0.0000 | 8,979 |
| 2021/07/13 | 2033 | 04/11/2021 | | | Bond Future | 108.2440 | 108.2440 | 107.5041 | 107.5041 | (0.684) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2033 | 03/02/2022 | | | Bond Future | 109.5163 | 109.5163 | 108.7661 | 108.7661 | (0.685) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2033 | 05/05/2022 | | | Bond Future | 109.5681 | 109.5681 | 108.8080 | 108.8080 | (0.694) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2033 | 04/08/2022 | | | Bond Future | 108.6600 | 108.6600 | 108.6600 | 108.6600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 11,036.3800 | 11.0364 | 10,272.3300 | 10.2723 | (6.923) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 1.8900 | 0.0019 | 2.8900 | 0.0029 | 52.910 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 11,090.8600 | 11.0909 | 10,326.7600 | 10.3268 | (6.889) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 2.0000 | 0.0020 | 3.0500 | 0.0031 | 52.500 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/08/2021 | | | Bond Future | 10.4533 | 85.4250 | 10.5676 | 84.6600 | 1.093 | 0.0000 | 0.0000 | 125,260 |
| 2021/07/13 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 1.7900 | 0.0018 | 2.7400 | 0.0027 | 53.073 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 10,981.8400 | 10.9818 | 10,217.8400 | 10.2178 | (6.957) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 10,379.9100 | 10.3799 | 9,684.5700 | 9.6846 | (6.699) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 460.4700 | 0.4605 | 540.8900 | 0.5409 | 17.465 | 0 | 0 | 600 |
| 2021/07/13 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 1,138.8900 | 1.1389 | 1,319.7200 | 1.3197 | 15.878 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 6,454.1700 | 6.4542 | 5,859.2400 | 5.8592 | (9.218) | 0 | 0 | 600 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 226.2900 | 0.2263 | 269.4300 | 0.2694 | 19.064 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 12,935.3200 | 12.9353 | 12,202.1200 | 12.2021 | (5.668) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | | | Bond Future | 10.6395 | 86.3452 | 10.7586 | 85.5695 | 1.119 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 12,887.6800 | 12.8877 | 12,155.0600 | 12.1551 | (5.685) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 222.7400 | 0.2227 | 265.3000 | 0.2653 | 19.107 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 12,840.0400 | 12.8400 | 12,108.0100 | 12.1080 | (5.701) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 229.8900 | 0.2299 | 273.6200 | 0.2736 | 19.022 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 6,104.4600 | 6.1045 | 5,575.1800 | 5.5752 | (8.670) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 2,222.0000 | 2.2220 | 2,476.9800 | 2.4770 | 11.475 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 6,063.3200 | 6.0633 | 5,535.7500 | 5.5358 | (8.701) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 03/02/2022 | | | Bond Future | 10.8326 | 83.0851 | 10.9566 | 82.2991 | 1.145 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 2,239.9600 | 2.2400 | 2,496.6300 | 2.4966 | 11.459 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 6,145.8900 | 6.1459 | 5,614.9200 | 5.6149 | (8.639) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 2,258.2800 | 2.2583 | 2,516.6600 | 2.5167 | 11.441 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 2,504.4600 | 2.5045 | 2,754.3800 | 2.7544 | 9.979 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 7,224.3300 | 7.2243 | 6,681.0900 | 6.6811 | (7.520) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 7,264.2500 | 7.2642 | 6,719.6100 | 6.7196 | (7.498) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/05/2022 | | | Bond Future | 11.0314 | 84.0692 | 11.1606 | 83.2733 | 1.170 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 7,304.2200 | 7.3042 | 6,758.1900 | 6.7582 | (7.476) | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 2,538.1500 | 2.5381 | 2,790.8600 | 2.7909 | 9.956 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 2,521.2500 | 2.5213 | 2,772.5600 | 2.7726 | 9.968 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 62.7000 | 0.0627 | 62.7000 | 0.0627 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/08/2022 | | | Bond Future | 10.9000 | 82.8980 | 10.9000 | 82.8980 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 62.6200 | 0.0626 | 62.6200 | 0.0626 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2038 | 05/08/2021 | | | Bond Future | 119.3990 | 119.3990 | 118.9513 | 118.9513 | (0.375) | 0.0000 | 0.0000 | 7,723 |
| 2021/07/13 | 2038 | 04/11/2021 | | | Bond Future | 120.7141 | 120.7141 | 120.2580 | 120.2580 | (0.378) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2038 | 03/02/2022 | | | Bond Future | 120.3668 | 120.3668 | 119.9036 | 119.9036 | (0.385) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2038 | 05/05/2022 | | | Bond Future | 121.8192 | 121.8192 | 121.3495 | 121.3495 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2038 | 04/08/2022 | | | Bond Future | 121.2500 | 121.2500 | 121.2500 | 121.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 12,037.4100 | 12.0374 | 11,183.8000 | 11.1838 | (7.091) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 1.3800 | 0.0014 | 2.1900 | 0.0022 | 58.696 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 11,980.6500 | 11.9807 | 11,127.0800 | 11.1271 | (7.125) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 413.7100 | 0.4137 | 581.6200 | 0.5816 | 40.586 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 3,551.9600 | 3.5520 | 2,865.4100 | 2.8654 | (19.329) | 0 | 0 | 900 |
| 2021/07/13 | 2040 | 05/08/2021 | | | Bond Future | 10.6021 | 87.3932 | 10.7215 | 86.5387 | 1.126 | 0.0000 | 0.0000 | 85,691 |
| 2021/07/13 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 1.4500 | 0.0014 | 2.3000 | 0.0023 | 58.621 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 12,094.1000 | 12.0941 | 11,240.4500 | 11.2405 | (7.058) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 1.5200 | 0.0015 | 2.4100 | 0.0024 | 58.553 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 78.6600 | 0.0787 | 117.1000 | 0.1171 | 48.869 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 6,512.9300 | 6.5129 | 5,696.9100 | 5.6969 | (12.529) | 0 | 0 | 900 |
| 2021/07/13 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 23,517.7700 | 23.5178 | 22,663.3100 | 22.6633 | (3.633) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 900 |
| 2021/07/13 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 13,306.1200 | 13.3061 | 12,493.6500 | 12.4937 | (6.106) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 271.4900 | 0.2715 | 325.2000 | 0.3252 | 19.783 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 13,256.4000 | 13.2564 | 12,444.6400 | 12.4446 | (6.124) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 275.6800 | 0.2757 | 330.1000 | 0.3301 | 19.740 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/11/2021 | | | Bond Future | 10.7843 | 88.3346 | 10.9087 | 87.4685 | 1.153 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 13,355.8300 | 13.3558 | 12,542.6500 | 12.5427 | (6.089) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 267.3600 | 0.2674 | 320.3600 | 0.3204 | 19.823 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 2,475.6200 | 2.4756 | 2,767.2600 | 2.7673 | 11.780 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 6,508.1200 | 6.5081 | 5,920.4600 | 5.9205 | (9.030) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 2,495.5100 | 2.4955 | 2,789.0500 | 2.7890 | 11.763 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 03/02/2022 | | | Bond Future | 10.9731 | 84.8472 | 11.1027 | 83.9697 | 1.181 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 6,464.6500 | 6.4647 | 5,878.8700 | 5.8789 | (9.061) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 2,455.8800 | 2.4559 | 2,745.6400 | 2.7456 | 11.799 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 6,421.2500 | 6.4213 | 5,837.3700 | 5.8374 | (9.093) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 6,963.2900 | 6.9633 | 7,515.2000 | 7.5152 | 7.926 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 2,843.6700 | 2.8437 | 2,507.1100 | 2.5071 | (11.835) | 0 | 0 | 1,200 |
| 2021/07/13 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 12,498.4600 | 12.4985 | 11,765.3400 | 11.7653 | (5.866) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 1,391.3100 | 1.3913 | 1,546.6600 | 1.5467 | 11.166 | 0 | 0 | 1,200 |
| 2021/07/13 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 2,833.6700 | 2.8337 | 3,123.7500 | 3.1238 | 10.237 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 7,588.7300 | 7.5887 | 6,988.7600 | 6.9888 | (7.906) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 2,814.8600 | 2.8149 | 3,103.3600 | 3.1034 | 10.249 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | | | Bond Future | 11.1671 | 85.8522 | 11.3020 | 84.9637 | 1.208 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 10,987.7900 | 10.9878 | 11,692.5200 | 11.6925 | 6.414 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 1,229.2500 | 1.2292 | 1,045.5100 | 1.0455 | (14.947) | 0 | 0 | 1,200 |
| 2021/07/13 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 7,547.0100 | 7.5470 | 6,948.6200 | 6.9486 | (7.929) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 7,505.0600 | 7.5051 | 6,908.2400 | 6.9082 | (7.952) | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 2,852.3300 | 2.8523 | 3,143.9800 | 3.1440 | 10.225 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 67.1900 | 0.0672 | 67.1900 | 0.0672 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/08/2022 | | | Bond Future | 11.0400 | 84.5370 | 11.0400 | 84.5370 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 67.2800 | 0.0673 | 67.2800 | 0.0673 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 1.1200 | 0.0011 | 1.7900 | 0.0018 | 59.821 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 12,399.8300 | 12.3998 | 11,534.0900 | 11.5341 | (6.982) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 1.0600 | 0.0011 | 1.6900 | 0.0017 | 59.434 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/08/2021 | | | Bond Future | 10.6697 | 84.0035 | 10.7892 | 83.1372 | 1.120 | 0.0000 | 0.0000 | 62,863 |
| 2021/07/13 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 12,344.2000 | 12.3442 | 11,478.5000 | 11.4785 | (7.013) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 12,288.4900 | 12.2885 | 11,422.8300 | 11.4228 | (7.044) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 1.1800 | 0.0012 | 1.8900 | 0.0019 | 60.169 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 13,061.5700 | 13.0616 | 12,241.7900 | 12.2418 | (6.276) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 295.7300 | 0.2957 | 354.0100 | 0.3540 | 19.707 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/11/2021 | | | Bond Future | 10.8442 | 84.9084 | 10.9686 | 84.0303 | 1.147 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 13,012.5600 | 13.0126 | 12,193.5200 | 12.1935 | (6.294) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 300.2000 | 0.3002 | 359.2200 | 0.3592 | 19.660 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 12,963.5400 | 12.9635 | 12,145.2600 | 12.1453 | (6.312) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 304.7300 | 0.3047 | 364.5100 | 0.3645 | 19.617 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 6,283.0000 | 6.2830 | 5,692.2900 | 5.6923 | (9.402) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 2,456.7900 | 2.4568 | 2,755.4300 | 2.7554 | 12.156 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 6,239.3700 | 6.2394 | 5,650.6600 | 5.6507 | (9.435) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 2,477.0600 | 2.4771 | 2,777.7000 | 2.7777 | 12.137 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 03/02/2022 | | | Bond Future | 11.0247 | 81.5065 | 11.1543 | 80.6172 | 1.176 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 6,326.9200 | 6.3269 | 5,734.2300 | 5.7342 | (9.368) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 2,436.9000 | 2.4369 | 2,733.5600 | 2.7336 | 12.174 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 7,466.5000 | 7.4665 | 6,863.8900 | 6.8639 | (8.071) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 2,911.2400 | 2.9112 | 3,209.2100 | 3.2092 | 10.235 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 7,424.8300 | 7.4248 | 6,823.8300 | 6.8238 | (8.094) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 2,930.6500 | 2.9306 | 3,230.2300 | 3.2302 | 10.222 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/05/2022 | | | Bond Future | 11.2098 | 82.4721 | 11.3447 | 81.5715 | 1.204 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 7,508.4900 | 7.5085 | 6,904.2700 | 6.9043 | (8.047) | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 2,892.2400 | 2.8922 | 3,188.6000 | 3.1886 | 10.247 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 68.4200 | 0.0684 | 68.4200 | 0.0684 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/08/2022 | | | Bond Future | 11.0900 | 81.1625 | 11.0900 | 81.1625 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 68.3200 | 0.0683 | 68.3200 | 0.0683 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | 2046 | 05/08/2021 | | | Bond Future | 109.6584 | 109.6584 | 108.9416 | 108.9416 | (0.654) | 0.0000 | 0.0000 | 18,098 |
| 2021/07/13 | 2046 | 04/11/2021 | | | Bond Future | 109.0297 | 109.0297 | 108.3019 | 108.3019 | (0.668) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2046 | 03/02/2022 | | | Bond Future | 110.3114 | 110.3114 | 109.5736 | 109.5736 | (0.669) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2046 | 05/05/2022 | | | Bond Future | 109.7718 | 109.7718 | 109.0242 | 109.0242 | (0.681) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2046 | 04/08/2022 | | | Bond Future | 108.4600 | 108.4600 | 108.4600 | 108.4600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2050 | 05/08/2021 | | | Bond Future | 110.9055 | 110.9055 | 110.7187 | 110.7187 | (0.168) | 0.0000 | 0.0000 | 11,059 |
| 2021/07/13 | 2050 | 04/11/2021 | | | Bond Future | 112.1269 | 112.1269 | 111.9349 | 111.9349 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2050 | 03/02/2022 | | | Bond Future | 111.4832 | 111.4832 | 111.2873 | 111.2873 | (0.176) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2050 | 05/05/2022 | | | Bond Future | 112.8284 | 112.8284 | 112.6291 | 112.6291 | (0.177) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 2050 | 04/08/2022 | | | Bond Future | 112.3300 | 112.3300 | 112.3300 | 112.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL37 | 05/08/2021 | | | Index Future | 792.9280 | 792.9280 | 789.3870 | 789.3870 | (0.447) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL37 | 04/11/2021 | | | Index Future | 801.5490 | 801.5490 | 797.9460 | 797.9460 | (0.450) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL37 | 03/02/2022 | | | Index Future | 810.7700 | 810.7700 | 807.1130 | 807.1130 | (0.451) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL37 | 05/05/2022 | | | Index Future | 820.3540 | 820.3540 | 816.6480 | 816.6480 | (0.452) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL37 | 04/08/2022 | | | Index Future | 819.2700 | 819.2700 | 819.2700 | 819.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL7T | 05/08/2021 | | | Index Future | 910.0550 | 910.0550 | 904.1100 | 904.1100 | (0.653) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL7T | 04/11/2021 | | | Index Future | 919.9500 | 919.9500 | 913.9130 | 913.9130 | (0.656) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL7T | 03/02/2022 | | | Index Future | 930.5330 | 930.5330 | 924.4130 | 924.4130 | (0.658) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL7T | 05/05/2022 | | | Index Future | 941.5330 | 941.5330 | 935.3330 | 935.3330 | (0.659) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | AL7T | 04/08/2022 | | | Index Future | 940.6900 | 940.6900 | 940.6900 | 940.6900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ALBI | 05/08/2021 | | | Index Future | 799.4750 | 799.4750 | 793.8770 | 793.8770 | (0.700) | 0.0000 | 0.0000 | 114 |
| 2021/07/13 | ALBI | 04/11/2021 | | | Index Future | 808.1680 | 808.1680 | 802.4850 | 802.4850 | (0.703) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ALBI | 03/02/2022 | | | Index Future | 817.4650 | 817.4650 | 811.7050 | 811.7050 | (0.705) | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | ALBI | 05/05/2022 | | | Index Future | 827.1290 | 827.1290 | 821.2930 | 821.2930 | (0.706) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ALBI | 04/08/2022 | | | Index Future | 829.9900 | 829.9900 | 829.9900 | 829.9900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES33 | 05/08/2021 | | | Bond Future | 11.1399 | 79.1521 | 11.2489 | 78.5641 | 0.978 | 0.0000 | 0.0000 | 350 |
| 2021/07/13 | ES33 | 04/11/2021 | | | Bond Future | 11.3726 | 76.2489 | 11.4865 | 75.6522 | 1.002 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES33 | 03/02/2022 | | | Bond Future | 11.6151 | 77.1456 | 11.7341 | 76.5409 | 1.025 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES33 | 05/05/2022 | | | Bond Future | 11.8602 | 74.2995 | 11.9846 | 73.6869 | 1.048 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES33 | 04/08/2022 | | | Bond Future | 11.7500 | 76.9683 | 11.7500 | 76.9683 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES42 | 05/08/2021 | | | Bond Future | 11.6810 | 77.8425 | 11.8002 | 77.1155 | 1.021 | 0.0000 | 0.0000 | 4,779 |
| 2021/07/13 | ES42 | 04/11/2021 | | | Bond Future | 11.9020 | 74.4420 | 12.0268 | 73.7048 | 1.049 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES42 | 03/02/2022 | | | Bond Future | 12.1250 | 75.3181 | 12.2554 | 74.5713 | 1.076 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES42 | 05/05/2022 | | | Bond Future | 12.3584 | 71.9691 | 12.4948 | 71.2127 | 1.104 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | ES42 | 04/08/2022 | | | Bond Future | 12.2200 | 74.9034 | 12.2200 | 74.9034 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 704,170.0000 | 70.4170 | 649,300.0000 | 64.9300 | (7.792) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 704,270.0000 | 70.4270 | 649,400.0000 | 64.9400 | (7.791) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/08/2021 | | | GOVI | 789.5570 | 789.5570 | 784.0700 | 784.0700 | (0.695) | 0.0000 | 0.0000 | 980 |
| 2021/07/13 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 704,070.0000 | 70.4070 | 649,200.0000 | 64.9200 | (7.793) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 697,320.0000 | 69.7320 | 641,620.0000 | 64.1620 | (7.988) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 697,420.0000 | 69.7420 | 641,720.0000 | 64.1720 | (7.987) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/11/2021 | | | GOVI | 798.1420 | 798.1420 | 792.5720 | 792.5720 | (0.698) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 697,220.0000 | 69.7220 | 641,520.0000 | 64.1520 | (7.989) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 145,640.0000 | 14.5640 | 89,170.0000 | 8.9170 | (38.774) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 03/02/2022 | | | GOVI | 807.3240 | 807.3240 | 801.6770 | 801.6770 | (0.699) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 145,740.0000 | 14.5740 | 89,270.0000 | 8.9270 | (38.747) | 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 |
|------------|------------------|------------|--------|------|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/13 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 145,840.0000 | 14.5840 | 89,370.0000 | 8.9370 | (38.721) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 286,180.0000 | 28.6180 | 228,980.0000 | 22.8980 | (19.987) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/05/2022 | | | GOVI | 816.8680 | 816.8680 | 811.1480 | 811.1480 | (0.700) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 286,280.0000 | 28.6280 | 229,080.0000 | 22.9080 | (19.980) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 286,380.0000 | 28.6380 | 229,180.0000 | 22.9180 | (19.973) | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 1,900.0000 | 0.1900 | 1,900.0000 | 0.1900 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/08/2022 | | | GOVI | 819.4700 | 819.4700 | 819.4700 | 819.4700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 2,000.0000 | 0.2000 | 2,000.0000 | 0.2000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 2,100.0000 | 0.2100 | 2,100.0000 | 0.2100 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IGOV | 05/08/2021 | | | Index Future | 292.7070 | 292.7070 | 291.9590 | 291.9590 | (0.256) | 0.0000 | 0.0000 | 459 |
| 2021/07/13 | IGOV | 04/11/2021 | | | Index Future | 295.9620 | 295.9620 | 295.1970 | 295.1970 | (0.258) | 0.0000 | 0.0000 | 16 |
| 2021/07/13 | IGOV | 03/02/2022 | | | Index Future | 299.4380 | 299.4380 | 298.6600 | 298.6600 | (0.260) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IGOV | 05/05/2022 | | | Index Future | 303.0490 | 303.0490 | 302.2590 | 302.2590 | (0.261) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IGOV | 04/08/2022 | | | Index Future | 301.7900 | 301.7900 | 301.7900 | 301.7900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4200 | 89.4200 | 89.4200 | 89.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/07/13 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 21/07/2021 | | | Jibar Tradeable Future | 3.7050 | 96.2950 | 3.7050 | 96.2950 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.8100 | 96.1900 | 3.8200 | 96.1800 | 0.262 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.8650 | 96.1350 | 3.8650 | 96.1350 | 0.000 | 0.0000 | 0.0000 | 30,000 |
| 2021/07/13 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 4.0500 | 95.9500 | 4.0700 | 95.9300 | 0.494 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 4.1000 | 95.9000 | 4.1100 | 95.8900 | 0.244 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 4.2950 | 95.7050 | 4.3150 | 95.6850 | 0.466 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.6000 | 95.4000 | 4.6300 | 95.3700 | 0.652 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.9950 | 95.0050 | 5.0450 | 94.9550 | 1.001 | 0.0000 | 0.0000 | 471 |
| 2021/07/13 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.1950 | 94.8050 | 5.2150 | 94.7850 | 0.385 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.5700 | 94.4300 | 5.6100 | 94.3900 | 0.718 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.7350 | 94.2650 | 5.7600 | 94.2400 | 0.436 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 5.7950 | 94.2050 | 5.8850 | 94.1150 | 1.553 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 182.5500 | 0.1825 | 175.7100 | 0.1757 | (3.747) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 62.1300 | 0.0621 | 62.3400 | 0.0623 | 0.338 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 172.1400 | 0.1721 | 165.4000 | 0.1654 | (3.915) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 66.8300 | 0.0668 | 67.1400 | 0.0671 | 0.464 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/08/2021 | | | Bond Future | 5.2203 | 107.1791 | 5.2250 | 107.1721 | 0.089 | 0.0000 | 0.0000 | 15,246 |
| 2021/07/13 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 193.2300 | 0.1932 | 186.3000 | 0.1863 | (3.586) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 57.7100 | 0.0577 | 57.8300 | 0.0578 | 0.208 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 29.8600 | 0.0299 | 28.2600 | 0.0283 | (5.358) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 643.4400 | 0.6434 | 651.9200 | 0.6519 | 1.318 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 28.3900 | 0.0284 | 26.8400 | 0.0268 | (5.460) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 654.8100 | 0.6548 | 663.3400 | 0.6633 | 1.303 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/11/2021 | | | Bond Future | 5.3898 | 104.4261 | 5.3977 | 104.4161 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 31.4000 | 0.0314 | 29.7300 | 0.0297 | (5.318) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 632.1400 | 0.6321 | 640.5500 | 0.6406 | 1.330 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 87.1900 | 0.0872 | 84.1200 | 0.0841 | (3.521) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 610.5600 | 0.6106 | 619.2300 | 0.6192 | 1.420 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 03/02/2022 | | | Bond Future | 5.5869 | 105.6286 | 5.5984 | 105.6169 | 0.204 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 84.2300 | 0.0842 | 81.2200 | 0.0812 | (3.574) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 617.9700 | 0.6180 | 626.7000 | 0.6267 | 1.413 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 81.3200 | 0.0813 | 78.3900 | 0.0784 | (3.603) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 625.4200 | 0.6254 | 634.2300 | 0.6342 | 1.409 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 600.9700 | 0.6010 | 592.1000 | 0.5921 | (1.476) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 229.5700 | 0.2296 | 233.4300 | 0.2334 | 1.681 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/05/2022 | | | Bond Future | 5.8378 | 102.9684 | 5.8540 | 102.9557 | 0.276 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 595.5600 | 0.5956 | 586.7300 | 0.5867 | (1.483) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 232.0000 | 0.2320 | 235.9000 | 0.2359 | 1.681 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 590.1700 | 0.5902 | 581.3800 | 0.5814 | (1.489) | 0 | 0 | 0 |
| 2021/07/13 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 234.4600 | 0.2345 | 238.4000 | 0.2384 | 1.680 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 5.5100 | 0.0055 | 5.5100 | 0.0055 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/08/2022 | | | Bond Future | 6.0400 | 104.3163 | 6.0400 | 104.3163 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 5.5000 | 0.0055 | 5.5000 | 0.0055 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 43,892.9500 | 43.8930 | 44,591.5000 | 44.5915 | 1.591 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 11.37 | Call | Bond Future | 7,328.5100 | 7.3285 | 6,643.4900 | 6.6435 | (9.347) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 11.37 | Put | Bond Future | 31.8700 | 0.0319 | 45.4000 | 0.0454 | 42.454 | 0 | 0 | 100 |
| 2021/07/13 | R035 | 05/08/2021 | | | Bond Future | 10.2192 | 94.1977 | 10.3234 | 93.4992 | 1.020 | 0.0000 | 0.0000 | 81,434 |
| 2021/07/13 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 44,009.5300 | 44.0095 | 44,708.0800 | 44.7081 | 1.587 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 44,126.2400 | 44.1262 | 44,824.7900 | 44.8248 | 1.583 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 10.77 | Call | Bond Future | 3,876.8300 | 3.8768 | 3,277.0100 | 3.2770 | (15.472) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 272.8500 | 0.2729 | 371.5800 | 0.3716 | 36.185 | 0 | 0 | 100 |
| 2021/07/13 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 2,107.1200 | 2.1071 | 2,567.0400 | 2.5670 | 21.827 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 750.7200 | 0.7507 | 512.0900 | 0.5121 | (31.787) | 0 | 0 | 100 |
| 2021/07/13 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 1,237.2400 | 1.2372 | 1,411.9000 | 1.4119 | 14.117 | 0 | 0 | 350 |
| 2021/07/13 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 3,603.3300 | 3.6033 | 3,192.2800 | 3.1923 | (11.408) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 2,398.0100 | 2.3980 | 2,695.6200 | 2.6956 | 12.411 | 0 | 0 | 350 |
| 2021/07/13 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 4,022.2100 | 4.0222 | 4,445.2600 | 4.4453 | 10.518 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 1,997.3400 | 1.9973 | 1,711.7300 | 1.7117 | (14.300) | 0 | 0 | 350 |
| 2021/07/13 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 3,982.2600 | 3.9823 | 4,402.6900 | 4.4027 | 10.558 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 2,025.0000 | 2.0250 | 1,736.7700 | 1.7368 | (14.234) | 0 | 0 | 400 |
| 2021/07/13 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 2,346.2200 | 2.3462 | 2,639.0300 | 2.6390 | 12.480 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 3,679.8700 | 3.6799 | 3,264.0200 | 3.2640 | (11.301) | 0 | 0 | 400 |
| 2021/07/13 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 666.2600 | 0.6663 | 767.5900 | 0.7676 | 15.209 | 0 | 0 | 782 |
| 2021/07/13 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 5,626.6300 | 5.6266 | 5,113.5100 | 5.1135 | (9.119) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 1,414.6300 | 1.4146 | 1,610.1700 | 1.6102 | 13.823 | 0 | 0 | 782 |
| 2021/07/13 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 3,561.2000 | 3.5612 | 3,952.8000 | 3.9528 | 10.996 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 12,681.7100 | 12.6817 | 12,014.8600 | 12.0149 | (5.258) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 247.1300 | 0.2471 | 288.9400 | 0.2889 | 16.918 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | | | Bond Future | 10.4142 | 90.7379 | 10.5230 | 90.0292 | 1.045 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 6,177.5900 | 6.1776 | 5,643.5900 | 5.6436 | (8.644) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 18,818.4200 | 18.8184 | 18,115.1900 | 18.1152 | (3.737) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 25.0200 | 0.0250 | 30.4500 | 0.0304 | 21.703 | 0 | 0 | 400 |
| 2021/07/13 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 8,830.9500 | 8.8310 | 8,223.6200 | 8.2236 | (6.877) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 2,342.9500 | 2.3429 | 2,025.8900 | 2.0259 | (13.533) | 0 | 0 | 782 |
| 2021/07/13 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 12,633.0400 | 12.6330 | 11,966.7600 | 11.9668 | (5.274) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 251.0700 | 0.2511 | 293.4500 | 0.2934 | 16.880 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 12,584.3600 | 12.5844 | 11,918.6600 | 11.9187 | (5.290) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 255.0600 | 0.2551 | 298.0200 | 0.2980 | 16.843 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 2,653.3300 | 2.6533 | 2,919.7600 | 2.9198 | 10.041 | 0 | 0 | 1,600 |
| 2021/07/13 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 4,668.1200 | 4.6681 | 5,067.1700 | 5.0672 | 8.548 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 2,949.2200 | 2.9492 | 2,630.1200 | 2.6301 | (10.820) | 0 | 0 | 1,600 |
| 2021/07/13 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 6,285.4800 | 6.2855 | 5,796.8100 | 5.7968 | (7.775) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 2,205.8700 | 2.2059 | 2,435.3500 | 2.4353 | 10.403 | 0 | 0 | 200 |
| 2021/07/13 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 5,004.2700 | 5.0043 | 5,421.5100 | 5.4215 | 8.338 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 2,693.9200 | 2.6939 | 2,393.0100 | 2.3930 | (11.170) | 0 | 0 | 200 |
| 2021/07/13 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 8,232.6600 | 8.2327 | 7,683.6500 | 7.6837 | (6.669) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 1,540.7100 | 1.5407 | 1,709.8500 | 1.7099 | 10.978 | 0 | 0 | 280 |
| 2021/07/13 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 5,271.6200 | 5.2716 | 4,823.3000 | 4.8233 | (8.504) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 6,747.8000 | 6.7478 | 6,242.8800 | 6.2429 | (7.483) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 2,018.4500 | 2.0184 | 2,231.6800 | 2.2317 | 10.564 | 0 | 0 | 683 |
| 2021/07/13 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 3,887.0400 | 3.8870 | 3,508.4600 | 3.5085 | (9.740) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 6,078.3700 | 6.0784 | 5,597.3800 | 5.5974 | (7.913) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 2,296.5300 | 2.2965 | 2,533.6900 | 2.5337 | 10.327 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 6,037.0300 | 6.0370 | 5,557.6000 | 5.5576 | (7.941) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 2,314.9300 | 2.3149 | 2,553.6500 | 2.5537 | 10.312 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | | | Bond Future | 10.6165 | 91.7828 | 10.7300 | 91.0647 | 1.070 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 5,350.4000 | 5.3504 | 4,898.6800 | 4.8987 | (8.443) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 8,906.1600 | 8.9062 | 8,340.4700 | 8.3405 | (6.352) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 1,369.8100 | 1.3698 | 1,522.2700 | 1.5223 | 11.130 | 0 | 0 | 1,800 |
| 2021/07/13 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 2,696.3300 | 2.6963 | 2,966.1600 | 2.9662 | 10.007 | 0 | 0 | 280 |
| 2021/07/13 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 5,640.5400 | 5.6405 | 6,090.3500 | 6.0903 | 7.975 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 2,264.9000 | 2.2649 | 1,996.5600 | 1.9966 | (11.848) | 0 | 0 | 280 |
| 2021/07/13 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 3,674.0300 | 3.6740 | 4,013.6000 | 4.0136 | 9.242 | 0 | 0 | 683 |
| 2021/07/13 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 7,481.2200 | 7.4812 | 8,010.9600 | 8.0110 | 7.081 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 1,362.8100 | 1.3628 | 1,174.4000 | 1.1744 | (13.825) | 0 | 0 | 683 |
| 2021/07/13 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 6,119.5200 | 6.1195 | 5,636.9800 | 5.6370 | (7.885) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 2,278.0100 | 2.2780 | 2,513.6200 | 2.5136 | 10.343 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 7,382.3500 | 7.3824 | 6,881.3500 | 6.8813 | (6.786) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 2,496.9900 | 2.4970 | 2,723.3500 | 2.7233 | 9.065 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 7,342.4700 | 7.3425 | 6,842.7300 | 6.8427 | (6.806) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 2,514.0400 | 2.5140 | 2,741.6600 | 2.7417 | 9.054 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/05/2022 | | | Bond Future | 10.8167 | 88.3915 | 10.9350 | 87.6641 | 1.094 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 7,422.5700 | 7.4226 | 6,920.3200 | 6.9203 | (6.767) | 0 | 0 | 0 |
| 2021/07/13 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 2,480.3400 | 2.4803 | 2,705.4500 | 2.7055 | 9.076 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 61.9400 | 0.0619 | 61.9400 | 0.0619 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/08/2022 | | | Bond Future | 10.7300 | 91.2325 | 10.7300 | 91.2325 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 61.8700 | 0.0619 | 61.8700 | 0.0619 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,081.2700 | 5.0813 | 4,569.5300 | 4.5695 | (10.071) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 5.9800 | 0.0060 | 10.2300 | 0.0102 | 71.070 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,037.2600 | 5.0373 | 4,525.7500 | 4.5257 | (10.155) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 6.3100 | 0.0063 | 10.7900 | 0.0108 | 70.998 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/08/2021 | | | Bond Future | 7.5075 | 114.4529 | 7.6177 | 113.9369 | 1.468 | 0.0000 | 0.0000 | 87,841 |
| 2021/07/13 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,125.2500 | 5.1252 | 4,613.2900 | 4.6133 | (9.989) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 5.6600 | 0.0057 | 9.6900 | 0.0097 | 71.201 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 1,775.0300 | 1.7750 | 1,499.2900 | 1.4993 | (15.534) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 2,669.9600 | 2.6700 | 2,321.9900 | 2.3220 | (13.033) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 900.7800 | 0.9008 | 1,077.6400 | 1.0776 | 19.634 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/07/13 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 2,639.9800 | 2.6400 | 2,294.0300 | 2.2940 | (13.104) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 914.5400 | 0.9145 | 1,093.4200 | 1.0934 | 19.560 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | | | Bond Future | 7.6995 | 115.6853 | 7.8175 | 115.1605 | 1.532 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 1,461.0600 | 1.4611 | 1,710.1500 | 1.7101 | 17.049 | 0 | 0 | 15,177 |
| 2021/07/13 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 4,960.6200 | 4.9606 | 4,509.8200 | 4.5098 | (9.088) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 309.5900 | 0.3096 | 383.6200 | 0.3836 | 23.912 | 0 | 0 | 15,177 |
| 2021/07/13 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 2,700.0900 | 2.7001 | 2,350.1100 | 2.3501 | (12.962) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 887.1800 | 0.8872 | 1,062.0300 | 1.0620 | 19.709 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 976.2700 | 0.9763 | 815.8400 | 0.8158 | (16.433) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,545.4200 | 3.5454 | 3,917.4900 | 3.9175 | 10.494 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 03/02/2022 | | | Bond Future | 7.8987 | 111.7353 | 8.0250 | 111.2028 | 1.599 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 962.5200 | 0.9625 | 803.7400 | 0.8037 | (16.496) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,575.2200 | 3.5752 | 3,948.9400 | 3.9489 | 10.453 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 949.1900 | 0.9492 | 792.0300 | 0.7920 | (16.557) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,605.4500 | 3.6055 | 3,980.7900 | 3.9808 | 10.410 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 2,787.3000 | 2.7873 | 2,487.7200 | 2.4877 | (10.748) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,964.3100 | 1.9643 | 2,204.4500 | 2.2044 | 12.225 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/05/2022 | | | Bond Future | 8.1132 | 113.0581 | 8.2486 | 112.5184 | 1.669 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 2,764.5500 | 2.7645 | 2,466.4100 | 2.4664 | (10.784) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,981.1800 | 1.9812 | 2,222.7600 | 2.2228 | 12.194 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 2,741.4900 | 2.7415 | 2,444.7800 | 2.4448 | (10.823) | 0 | 0 | 0 |
| 2021/07/13 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,997.7600 | 1.9978 | 2,240.7700 | 2.2408 | 12.164 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 38.0700 | 0.0381 | 38.0700 | 0.0381 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/08/2022 | | | Bond Future | 8.1400 | 109.8897 | 8.1400 | 109.8897 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 38.0800 | 0.0381 | 38.0800 | 0.0381 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R197 | 05/08/2021 | | | Bond Future | 321.9229 | 321.9229 | 321.9609 | 321.9609 | 0.012 | 0.0000 | 0.0000 | 1,117 |
| 2021/07/13 | R197 | 04/11/2021 | | | Bond Future | 325.4683 | 325.4683 | 325.4976 | 325.4976 | 0.009 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R197 | 03/02/2022 | | | Bond Future | 321.1437 | 321.1437 | 321.1687 | 321.1687 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R197 | 05/05/2022 | | | Bond Future | 325.0193 | 325.0193 | 325.0419 | 325.0419 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R197 | 04/08/2022 | | | Bond Future | 324.7400 | 324.7400 | 324.7400 | 324.7400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R202 | 05/08/2021 | | | Bond Future | 237.1387 | 237.1387 | 235.7563 | 235.7563 | (0.583) | 0.0000 | 0.0000 | 9,635 |
| 2021/07/13 | R202 | 04/11/2021 | | | Bond Future | 239.7504 | 239.7504 | 238.3459 | 238.3459 | (0.586) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R202 | 03/02/2022 | | | Bond Future | 238.2394 | 238.2394 | 236.8150 | 236.8150 | (0.598) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R202 | 05/05/2022 | | | Bond Future | 241.1140 | 241.1140 | 239.6706 | 239.6706 | (0.599) | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R202 | 04/08/2022 | | | Bond Future | 239.8800 | 239.8800 | 239.8800 | 239.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 8,770.2600 | 8.7703 | 8,132.0900 | 8.1321 | (7.277) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 3.0800 | 0.0031 | 4.6100 | 0.0046 | 49.675 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/08/2021 | | | Bond Future | 10.1724 | 72.7206 | 10.2818 | 72.0809 | 1.076 | 0.0000 | 0.0000 | 28,703 |
| 2021/07/13 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 8,721.7700 | 8.7218 | 8,083.6800 | 8.0837 | (7.316) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 3.2200 | 0.0032 | 4.8300 | 0.0048 | 50.000 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 8,673.2400 | 8.6732 | 8,035.2300 | 8.0352 | (7.356) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/13 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 3.3800 | 0.0034 | 5.0700 | 0.0051 | 50.000 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 10.00 | Call | Bond Future | 1,589.2800 | 1.5893 | 1,340.5500 | 1.3406 | (15.650) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 10.00 | Put | Bond Future | 3,607.8900 | 3.6079 | 4,007.8100 | 4.0078 | 11.085 | 0 | 0 | 3,100 |
| 2021/07/13 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 9,019.2700 | 9.0193 | 8,433.8100 | 8.4338 | (6.491) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 367.3200 | 0.3673 | 430.5100 | 0.4305 | 17.203 | 0 | 0 | 9,000 |
| 2021/07/13 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 2,979.3500 | 2.9794 | 2,609.5500 | 2.6095 | (12.412) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 9,838.8100 | 9.8388 | 9,241.6000 | 9.2416 | (6.070) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 294.7300 | 0.2947 | 346.1700 | 0.3462 | 17.453 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 9,752.6800 | 9.7527 | 9,156.6100 | 9.1566 | (6.112) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | | | Bond Future | 10.3445 | 70.3639 | 10.4582 | 69.7152 | 1.099 | 0.0000 | 0.0000 | 4,785 |
| 2021/07/13 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 2,094.4600 | 2.0945 | 2,373.3100 | 2.3733 | 13.314 | 0 | 0 | 9,400 |
| 2021/07/13 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 5,748.2500 | 5.7483 | 6,265.7000 | 6.2657 | 9.002 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 650.7300 | 0.6507 | 519.5300 | 0.5195 | (20.162) | 0 | 0 | 6,000 |
| 2021/07/13 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 9,795.7500 | 9.7958 | 9,199.1100 | 9.1991 | (6.091) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 298.1500 | 0.2982 | 350.1600 | 0.3502 | 17.444 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 301.6100 | 0.3016 | 354.1900 | 0.3542 | 17.433 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 4,864.6600 | 4.8647 | 4,436.7200 | 4.4367 | (8.797) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 2,081.7500 | 2.0818 | 2,310.9000 | 2.3109 | 11.008 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 4,829.1300 | 4.8291 | 4,402.7200 | 4.4027 | (8.830) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 2,099.1000 | 2.0991 | 2,329.7800 | 2.3298 | 10.989 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 03/02/2022 | | | Bond Future | 10.5187 | 71.1745 | 10.6368 | 70.5174 | 1.122 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 4,900.0800 | 4.9001 | 4,470.6000 | 4.4706 | (8.765) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 2,064.3400 | 2.0643 | 2,291.9500 | 2.2919 | 11.026 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 6,174.7000 | 6.1747 | 5,723.3200 | 5.7233 | (7.310) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 2,274.3500 | 2.2744 | 2,488.4300 | 2.4884 | 9.413 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 6,140.1000 | 6.1401 | 5,689.9200 | 5.6899 | (7.332) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 2,290.0700 | 2.2901 | 2,505.3500 | 2.5053 | 9.401 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/05/2022 | | | Bond Future | 10.6964 | 68.8759 | 10.8190 | 68.2104 | 1.146 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 6,209.5700 | 6.2096 | 5,756.9900 | 5.7570 | (7.288) | 0 | 0 | 0 |
| 2021/07/13 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 2,258.9500 | 2.2590 | 2,471.8300 | 2.4718 | 9.424 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 55.2000 | 0.0552 | 55.2000 | 0.0552 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/08/2022 | | | Bond Future | 10.5800 | 71.3016 | 10.5800 | 71.3016 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 55.1300 | 0.0551 | 55.1300 | 0.0551 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R210 | 05/08/2021 | | | Bond Future | 209.0850 | 209.0850 | 209.1192 | 209.1192 | 0.016 | 0.0000 | 0.0000 | 1,486 |
| 2021/07/13 | R210 | 04/11/2021 | | | Bond Future | 208.6039 | 208.6039 | 208.6325 | 208.6325 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R210 | 03/02/2022 | | | Bond Future | 211.0560 | 211.0560 | 211.0819 | 211.0819 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R210 | 05/05/2022 | | | Bond Future | 210.7666 | 210.7666 | 210.7911 | 210.7911 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R210 | 04/08/2022 | | | Bond Future | 210.6500 | 210.6500 | 210.6500 | 210.6500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R212 | 05/08/2021 | | | Bond Future | 173.0397 | 173.0397 | 173.0576 | 173.0576 | 0.010 | 0.0000 | 0.0000 | 2,457 |
| 2021/07/13 | R212 | 04/11/2021 | | | Bond Future | 174.9455 | 174.9455 | 174.9587 | 174.9587 | 0.008 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 8,166.9800 | 8.1670 | 7,553.9700 | 7.5540 | (7.506) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/13 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 3.7800 | 0.0038 | 5.7100 | 0.0057 | 51.058 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 8,117.6200 | 8.1176 | 7,504.7100 | 7.5047 | (7.550) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 3.9600 | 0.0040 | 5.9900 | 0.0060 | 51.263 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 81.5300 | 0.0815 | 117.2900 | 0.1173 | 43.861 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 1,016.5600 | 1.0166 | 1,307.7400 | 1.3077 | 28.644 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 1,204.9800 | 1.2050 | 881.2200 | 0.8812 | (26.868) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | | | Bond Future | 9.3066 | 88.7202 | 9.4161 | 88.1052 | 1.176 | 0.0000 | 0.0000 | 9,022 |
| 2021/07/13 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 8,216.3000 | 8.2163 | 7,603.2100 | 7.6032 | (7.462) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 3.6000 | 0.0036 | 5.4500 | 0.0055 | 51.389 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 7,820.8200 | 7.8208 | 7,208.5600 | 7.2086 | (7.829) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 5.2800 | 0.0053 | 7.9600 | 0.0080 | 50.758 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 4,621.6300 | 4.6216 | 4,042.4500 | 4.0425 | (12.532) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 335.9000 | 0.3359 | 396.9200 | 0.3969 | 18.166 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 8,616.6100 | 8.6166 | 8,052.9600 | 8.0530 | (6.541) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 340.1200 | 0.3401 | 401.8500 | 0.4019 | 18.149 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/11/2021 | | | Bond Future | 9.4938 | 86.1465 | 9.6083 | 85.5226 | 1.206 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 8,572.8200 | 8.5728 | 8,009.8700 | 8.0099 | (6.567) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 331.7400 | 0.3317 | 392.0600 | 0.3921 | 18.183 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 8,529.0600 | 8.5291 | 7,966.8200 | 7.9668 | (6.592) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 6,288.0000 | 6.2880 | 5,814.5100 | 5.8145 | (7.530) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 1,276.5600 | 1.2766 | 1,435.4700 | 1.4355 | 12.448 | 0 | 0 | 220 |
| 2021/07/13 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 1,358.0300 | 1.3580 | 1,525.4100 | 1.5254 | 12.325 | 0 | 0 | 430 |
| 2021/07/13 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 3,933.6500 | 3.9337 | 3,555.7900 | 3.5558 | (9.606) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 2,298.5200 | 2.2985 | 2,553.0600 | 2.5531 | 11.074 | 0 | 0 | 430 |
| 2021/07/13 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 4,407.3800 | 4.4074 | 4,801.4500 | 4.8014 | 8.941 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 5,986.0700 | 5.9861 | 6,455.0000 | 6.4550 | 7.834 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 1,095.2500 | 1.0953 | 931.7800 | 0.9318 | (14.925) | 0 | 0 | 102 |
| 2021/07/13 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 3,306.1000 | 3.3061 | 3,634.1100 | 3.6341 | 9.921 | 0 | 0 | 200 |
| 2021/07/13 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 6,735.2800 | 6.7353 | 7,230.7400 | 7.2307 | 7.356 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 867.1100 | 0.8671 | 730.1700 | 0.7302 | (15.793) | 0 | 0 | 200 |
| 2021/07/13 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 3,871.8400 | 3.8718 | 3,497.3100 | 3.4973 | (9.673) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 2,340.3400 | 2.3403 | 2,598.2100 | 2.5982 | 11.018 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | | | Bond Future | 9.6881 | 87.1385 | 9.8078 | 86.5061 | 1.235 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 4,489.1000 | 4.4891 | 4,083.9400 | 4.0839 | (9.025) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 1,979.9000 | 1.9799 | 2,207.1400 | 2.2071 | 11.477 | 0 | 0 | 220 |
| 2021/07/13 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 4,647.0900 | 4.6471 | 5,054.0200 | 5.0540 | 8.757 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 1,726.1100 | 1.7261 | 1,500.6400 | 1.5006 | (13.062) | 0 | 0 | 220 |
| 2021/07/13 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 6,025.2100 | 6.0252 | 5,560.1900 | 5.5602 | (7.718) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 1,873.6500 | 1.8737 | 1,635.3200 | 1.6353 | (12.720) | 0 | 0 | 430 |
| 2021/07/13 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 4,760.2800 | 4.7603 | 4,342.9100 | 4.3429 | (8.768) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 1,843.9000 | 1.8439 | 2,058.9300 | 2.0589 | 11.662 | 0 | 0 | 102 |
| 2021/07/13 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 3,220.3500 | 3.2204 | 2,883.7000 | 2.8837 | (10.454) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 2,839.9000 | 2.8399 | 3,135.6500 | 3.1356 | 10.414 | 0 | 0 | 102 |
| 2021/07/13 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 4,422.3100 | 4.4223 | 4,020.2700 | 4.0203 | (9.091) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 2,015.3200 | 2.0153 | 2,245.6800 | 2.2457 | 11.430 | 0 | 0 | 200 |
| 2021/07/13 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,729.3600 | 2.7294 | 2,424.9700 | 2.4250 | (11.152) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 3,840.9700 | 3.8410 | 3,468.1200 | 3.4681 | (9.707) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 2,361.3400 | 2.3613 | 2,620.8900 | 2.6209 | 10.992 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/13 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 3,810.2100 | 3.8102 | 3,439.0400 | 3.4390 | (9.741) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 2,382.5000 | 2.3825 | 2,643.7300 | 2.6437 | 10.965 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 1,960.9800 | 1.9610 | 2,164.6500 | 2.1647 | 10.386 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 5,731.0000 | 5.7310 | 5,296.5000 | 5.2965 | (7.582) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/05/2022 | | | Bond Future | 9.8820 | 84.6380 | 10.0070 | 83.9974 | 1.265 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 5,765.2500 | 5.7652 | 5,329.5300 | 5.3295 | (7.558) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 1,975.1700 | 1.9752 | 2,180.0500 | 2.1800 | 10.373 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 5,799.5500 | 5.7996 | 5,362.6200 | 5.3626 | (7.534) | 0 | 0 | 0 |
| 2021/07/13 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 1,989.4600 | 1.9895 | 2,195.5600 | 2.1956 | 10.360 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/08/2022 | | | Bond Future | 9.8900 | 86.6177 | 9.8900 | 86.6177 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 50.6800 | 0.0507 | 50.6800 | 0.0507 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 50.7100 | 0.0507 | 50.7100 | 0.0507 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 8.7500 | 0.0088 | 13.6700 | 0.0137 | 56.229 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 7,669.3800 | 7.6694 | 6,966.5800 | 6.9666 | (9.164) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/08/2021 | | | Bond Future | 10.5972 | 69.3584 | 10.7168 | 68.6503 | 1.128 | 0.0000 | 0.0000 | 17,880 |
| 2021/07/13 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 7,718.0500 | 7.7180 | 7,015.0400 | 7.0150 | (9.109) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 9.1300 | 0.0091 | 14.2700 | 0.0143 | 56.298 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 7,766.6900 | 7.7667 | 7,063.4600 | 7.0635 | (9.054) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 9.5400 | 0.0095 | 14.8900 | 0.0149 | 56.080 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 9,237.6100 | 9.2376 | 8,592.8100 | 8.5928 | (6.980) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 9,195.7000 | 9.1957 | 8,551.6300 | 8.5516 | (7.004) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 405.0000 | 0.4050 | 478.5300 | 0.4785 | 18.156 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/11/2021 | | | Bond Future | 10.7688 | 66.8283 | 10.8931 | 66.1107 | 1.154 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 400.6800 | 0.4007 | 473.4800 | 0.4735 | 18.169 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 9,279.5000 | 9.2795 | 8,633.9800 | 8.6340 | (6.956) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 396.4100 | 0.3964 | 468.4900 | 0.4685 | 18.183 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 2,288.6700 | 2.2887 | 2,553.9900 | 2.5540 | 11.593 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 4,824.7700 | 4.8248 | 4,361.5500 | 4.3615 | (9.601) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 2,307.1500 | 2.3072 | 2,574.1800 | 2.5742 | 11.574 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 03/02/2022 | | | Bond Future | 10.9456 | 67.5980 | 11.0747 | 66.8711 | 1.180 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 4,789.7900 | 4.7898 | 4,328.2700 | 4.3283 | (9.635) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 2,270.3400 | 2.2703 | 2,533.9600 | 2.5340 | 11.611 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 4,754.8900 | 4.7549 | 4,295.0800 | 4.2951 | (9.670) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 2,500.6400 | 2.5006 | 2,754.5800 | 2.7546 | 10.155 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 5,832.7100 | 5.8327 | 5,349.2400 | 5.3492 | (8.289) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 2,517.5600 | 2.5176 | 2,772.9000 | 2.7729 | 10.142 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/05/2022 | | | Bond Future | 11.1192 | 65.1186 | 11.2533 | 64.3826 | 1.206 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 5,798.6200 | 5.7986 | 5,316.5300 | 5.3165 | (8.314) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 2,483.8300 | 2.4838 | 2,736.3900 | 2.7364 | 10.168 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 5,764.5700 | 5.7646 | 5,283.8800 | 5.2839 | (8.339) | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 56.3400 | 0.0563 | 56.3400 | 0.0563 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R214 | 04/08/2022 | | | Bond Future | 10.9800 | 67.6426 | 10.9800 | 67.6426 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|---------|
| 2021/07/13 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2021/07/13 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2021/07/13 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 | |
| 2021/07/13 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | | 56.4200 | 0.0564 | 56.4200 | 0.0564 | 0.000 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | | 1.2300 | 0.0012 | 1.9800 | 0.0020 | 60.976 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 12,611.2200 | 12.6112 | 11,714.2000 | 11.7142 | (7.113) | 0 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | | 1.3000 | 0.0013 | 2.0900 | 0.0021 | 60.769 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 11.20 | Put | Bond Future | | 251.8200 | 0.2518 | 365.7300 | 0.3657 | 45.235 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 11.20 | Call | Bond Future | | 4,610.0900 | 4.6101 | 3,826.2600 | 3.8263 | (17.002) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.50 | Put | Bond Future | | 1,859.2200 | 1.8592 | 2,387.9100 | 2.3879 | 28.436 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.30 | Call | Bond Future | | 574.5200 | 0.5745 | 348.3000 | 0.3483 | (39.375) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.90 | Put | Bond Future | | 638.3300 | 0.6383 | 886.4300 | 0.8864 | 38.867 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.90 | Call | Bond Future | | 2,879.4800 | 2.8795 | 2,229.8400 | 2.2298 | (22.561) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.60 | Put | Bond Future | | 1,455.9500 | 1.4559 | 1,908.9400 | 1.9089 | 31.113 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.60 | Call | Bond Future | | 1,478.6700 | 1.4787 | 1,033.9200 | 1.0339 | (30.078) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | | | Bond Future | | 10.5970 | 87.5822 | 10.7166 | 86.6845 | 1.129 | 0.0000 | 0.0000 | 171,110 |
| 2021/07/13 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | | 12,554.6500 | 12.5546 | 11,657.6600 | 11.6577 | (7.145) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | | 1.1600 | 0.0012 | 1.8800 | 0.0019 | 62.069 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | | 12,497.9900 | 12.4980 | 11,601.0400 | 11.6010 | (7.177) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.00 | Put | Bond Future | | 4,887.6500 | 4.8876 | 5,712.4000 | 5.7124 | 16.874 | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.00 | Call | Bond Future | | 144.1700 | 0.1442 | 71.1800 | 0.0712 | (50.628) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.50 | Call | Bond Future | | 1,118.8800 | 1.1189 | 749.8300 | 0.7498 | (32.984) | 0 | 0 | |
| 2021/07/13 | R248 | 05/08/2021 | 10.30 | Put | Bond Future | | 2,877.7800 | 2.8778 | 3,549.3000 | 3.5493 | 23.335 | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | | 13,444.5900 | 13.4446 | 12,593.0900 | 12.5931 | (6.333) | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | | 288.7600 | 0.2888 | 346.9800 | 0.3470 | 20.162 | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | | | Bond Future | | 10.7676 | 84.1141 | 10.8923 | 83.2044 | 1.158 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | | 5,189.6100 | 5.1896 | 5,800.4900 | 5.8005 | 11.771 | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | | 1,614.6400 | 1.6146 | 1,315.8000 | 1.3158 | (18.508) | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | | 9,804.9300 | 9.8049 | 10,621.6600 | 10.6217 | 8.330 | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | | 354.0600 | 0.3541 | 261.0700 | 0.2611 | (26.264) | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | | 13,394.9400 | 13.3949 | 12,544.1900 | 12.5442 | (6.351) | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | | 293.1400 | 0.2931 | 352.1100 | 0.3521 | 20.117 | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | | 13,345.2700 | 13.3453 | 12,495.2700 | 12.4953 | (6.369) | 0 | 0 | |
| 2021/07/13 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | | 297.5800 | 0.2976 | 357.3000 | 0.3573 | 20.069 | 0 | 0 | |
| 2021/07/13 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | | 6,334.3000 | 6.3343 | 5,731.4100 | 5.7314 | (9.518) | 0 | 0 | |
| 2021/07/13 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | | 2,626.6000 | 2.6266 | 2,943.0800 | 2.9431 | 12.049 | 0 | 0 | |
| 2021/07/13 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | | 6,289.7800 | 6.2898 | 5,688.9800 | 5.6890 | (9.552) | 0 | 0 | |
| 2021/07/13 | R248 | 03/02/2022 | | | Bond Future | | 10.9437 | 85.0828 | 11.0737 | 84.1614 | 1.188 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | | 2,647.9300 | 2.6479 | 2,966.4900 | 2.9665 | 12.031 | 0 | 0 | |
| 2021/07/13 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | | 6,378.8900 | 6.3789 | 5,773.9200 | 5.7739 | (9.484) | 0 | 0 | |
| 2021/07/13 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | | 2,669.4400 | 2.6694 | 2,990.0900 | 2.9901 | 12.012 | 0 | 0 | |
| 2021/07/13 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | | 7,482.8000 | 7.4828 | 6,860.4800 | 6.8605 | (8.317) | 0 | 0 | |
| 2021/07/13 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | | 7,439.9300 | 7.4399 | 6,819.3300 | 6.8193 | (8.341) | 0 | 0 | |
| 2021/07/13 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | | 2,979.6600 | 2.9797 | 3,292.0900 | 3.2921 | 10.485 | 0 | 0 | |
| 2021/07/13 | R248 | 05/05/2022 | | | Bond Future | | 11.1167 | 81.6753 | 11.2520 | 80.7422 | 1.217 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | | 2,959.6200 | 2.9596 | 3,270.3300 | 3.2703 | 10.498 | 0 | 0 | |
| 2021/07/13 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | | 7,525.7200 | 7.5257 | 6,901.6900 | 6.9017 | (8.292) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/07/13 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 2,939.7100 | 2.9397 | 3,248.7100 | 3.2487 | 10.511 | 0 | 0 | 0 |
| 2021/07/13 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 71.0100 | 0.0710 | 71.0100 | 0.0710 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R248 | 04/08/2022 | | | Bond Future | 10.9900 | 84.7560 | 10.9900 | 84.7560 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/07/13 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 70.9100 | 0.0709 | 70.9100 | 0.0709 | 0.000 | 0 | 0 | 0 |
| 2021/07/13 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

1138838