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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/02/2021 TO 03/02/2021

| 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 |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/02/03 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2025 | 04/02/2021 | | Bond Future | 149.0961 | 149.0961 | 149.3888 | 149.3888 | 0.196 | 0.0000 | 0.0000 | 373 |
| 2021/02/03 | 2025 | 06/05/2021 | | Bond Future | 150.6143 | 150.6143 | 150.9080 | 150.9080 | 0.195 | 0.0000 | 0.0000 | 8,021 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | 2025 | 05/08/2021 | | | Bond Future | 150.7582 | 150.7582 | 151.0534 | 151.0534 | 0.196 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2025 | 04/11/2021 | | | Bond Future | 152.4014 | 152.4014 | 152.6995 | 152.6995 | 0.196 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2025 | 03/02/2022 | | | Bond Future | 152.4431 | 152.4431 | 152.7448 | 152.7448 | 0.198 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2029 | 04/02/2021 | | | Bond Future | 105.9576 | 105.9576 | 106.7372 | 106.7372 | 0.736 | 0.0000 | 0.0000 | 1,321 |
| 2021/02/03 | 2029 | 06/05/2021 | | | Bond Future | 105.8984 | 105.8984 | 106.6847 | 106.6847 | 0.742 | 0.0000 | 0.0000 | 2,382 |
| 2021/02/03 | 2029 | 05/08/2021 | | | Bond Future | 107.0750 | 107.0750 | 107.8688 | 107.8688 | 0.741 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2029 | 04/11/2021 | | | Bond Future | 107.0928 | 107.0928 | 107.8949 | 107.8949 | 0.749 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2029 | 03/02/2022 | | | Bond Future | 108.2155 | 108.2155 | 109.0264 | 109.0264 | 0.749 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.16 | Call | Bond Future | 3,638.5400 | 3.6385 | 4,344.3200 | 4.3443 | 19.397 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.15 | Call | Bond Future | 3,580.9800 | 3.5810 | 4,286.7600 | 4.2868 | 19.709 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.20 | Put | Bond Future | 2,104.6100 | 2.1046 | 1,398.9900 | 1.3990 | (33.527) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.20 | Call | Bond Future | 3,868.3200 | 3.8683 | 4,574.1000 | 4.5741 | 18.245 | 0 | 0 | 1,600 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.12 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.12 | Call | Bond Future | 3,408.0200 | 3.4080 | 4,113.8000 | 4.1138 | 20.709 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.36 | Put | Bond Future | 1,140.3200 | 1.1403 | 480.4500 | 0.4805 | (57.867) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.36 | Call | Bond Future | 24.5600 | 0.0246 | 70.4700 | 0.0705 | 186.930 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | | | Bond Future | 8.5432 | 96.8378 | 8.4270 | 97.5436 | (1.360) | 0.0000 | 0.0000 | 30,982 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.17 | Call | Bond Future | 3,696.0500 | 3.6961 | 4,401.8300 | 4.4018 | 19.096 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.30 | Call | Bond Future | 4,439.5600 | 4.4396 | 5,145.3400 | 5.1453 | 15.898 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 4,000 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.35 | Call | Bond Future | 4,723.4700 | 4.7235 | 5,429.2500 | 5.4292 | 14.942 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 9.35 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 2,000 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.20 | Call | Bond Future | 0.6200 | 0.0006 | 0.7800 | 0.0008 | 25.806 | 0 | 0 | 1,600 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.37 | Put | Bond Future | 1,083.8400 | 1.0838 | 434.1000 | 0.4341 | (59.948) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.37 | Call | Bond Future | 29.4200 | 0.0294 | 85.4600 | 0.0855 | 190.483 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.86 | Put | Bond Future | 2.0700 | 0.0021 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 8.86 | Call | Bond Future | 1,893.5200 | 1.8935 | 2,597.2300 | 2.5972 | 37.164 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 10.20 | Call | Bond Future | 9,380.4200 | 9.3804 | 10,086.2000 | 10.0862 | 7.524 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/02/2021 | 10.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 1,800 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.00 | Call | Bond Future | 3,090.4300 | 3.0904 | 3,538.7100 | 3.5387 | 14.505 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.00 | Put | Bond Future | 1,522.7000 | 1.5227 | 1,259.5400 | 1.2595 | (17.282) | 0 | 0 | 5,000 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.25 | Call | Bond Future | 4,040.0600 | 4.0401 | 4,552.1100 | 4.5521 | 12.674 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.25 | Put | Bond Future | 1,054.5000 | 1.0545 | 855.1100 | 0.8551 | (18.908) | 0 | 0 | 2,500 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.35 | Call | Bond Future | 4,455.0100 | 4.4550 | 4,989.1800 | 4.9892 | 11.990 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 10.95 | Call | Bond Future | 11,968.6300 | 11.9686 | 12,667.7700 | 12.6678 | 5.841 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 10.95 | Put | Bond Future | 41.1400 | 0.0411 | 28.8400 | 0.0288 | (29.898) | 0 | 0 | 300 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.27 | Put | Bond Future | 1,024.0500 | 1.0241 | 829.2400 | 0.8292 | (19.023) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.27 | Call | Bond Future | 4,121.8400 | 4.1218 | 4,638.4700 | 4.6385 | 12.534 | 0 | 0 | 300 |
| 2021/02/03 | 2030 | 06/05/2021 | 7.97 | Call | Bond Future | 596.2100 | 0.5962 | 747.8200 | 0.7478 | 25.429 | 0 | 0 | 700 |
| 2021/02/03 | 2030 | 06/05/2021 | 10.04 | Call | Bond Future | 7,600.9100 | 7.6009 | 8,240.4700 | 8.2405 | 8.414 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 10.04 | Put | Bond Future | 312.8900 | 0.3129 | 241.0100 | 0.2410 | (22.973) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.15 | Put | Bond Future | 1,225.3500 | 1.2253 | 1,001.6100 | 1.0016 | (18.259) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | 2030 | 06/05/2021 | 9.15 | Call | Bond Future | 3,647.1100 | 3.6471 | 4,134.8100 | 4.1348 | 13.372 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.92 | Call | Bond Future | 7,034.0200 | 7.0340 | 7,660.0200 | 7.6600 | 8.900 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 11.69 | Call | Bond Future | 15,472.8400 | 15.4728 | 16,182.3600 | 16.1824 | 4.586 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 11.69 | Put | Bond Future | 5.3800 | 0.0054 | 3.4600 | 0.0035 | (35.688) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 11.70 | Call | Bond Future | 15,519.1600 | 15.5192 | 16,228.7400 | 16.2287 | 4.572 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 11.70 | Put | Bond Future | 5.2200 | 0.0052 | 3.3600 | 0.0034 | (35.632) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | | | Bond Future | 8.7292 | 97.7998 | 8.6081 | 98.5112 | (1.387) | 0.0000 | 0.0000 | 115,844 |
| 2021/02/03 | 2030 | 06/05/2021 | 8.36 | Put | Bond Future | 0.0000 | 0.0000 | 2,989.1000 | 2.9891 | 100.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 8.36 | Call | Bond Future | 0.0000 | 0.0000 | 1,509.1600 | 1.5092 | 100.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 8.86 | Put | Bond Future | 0.0000 | 0.0000 | 1,549.1300 | 1.5491 | 100.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 8.86 | Call | Bond Future | 0.0000 | 0.0000 | 3,022.0900 | 3.0221 | 100.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.35 | Put | Bond Future | 910.0600 | 0.9101 | 732.7900 | 0.7328 | (19.479) | 0 | 0 | 2,500 |
| 2021/02/03 | 2030 | 06/05/2021 | 8.77 | Put | Bond Future | 2,089.9000 | 2.0899 | 1,760.7200 | 1.7607 | (15.751) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 8.77 | Call | Bond Future | 2,328.4400 | 2.3284 | 2,710.7000 | 2.7107 | 16.417 | 0 | 0 | 300 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.22 | Call | Bond Future | 3,920.3900 | 3.9204 | 4,425.3100 | 4.4253 | 12.879 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.22 | Put | Bond Future | 1,103.5100 | 1.1035 | 896.9900 | 0.8970 | (18.715) | 0 | 0 | 700 |
| 2021/02/03 | 2030 | 06/05/2021 | 7.97 | Put | Bond Future | 5,173.1200 | 5.1731 | 4,613.2900 | 4.6133 | (10.822) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 9.92 | Put | Bond Future | 382.6000 | 0.3826 | 297.1600 | 0.2972 | (22.331) | 0 | 0 | 700 |
| 2021/02/03 | 2030 | 06/05/2021 | 11.71 | Call | Bond Future | 15,565.4400 | 15.5654 | 16,275.0700 | 16.2751 | 4.559 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 11.71 | Put | Bond Future | 5.0600 | 0.0051 | 3.2500 | 0.0033 | (35.771) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 10.74 | Call | Bond Future | 10,954.4300 | 10.9544 | 11,646.4200 | 11.6464 | 6.317 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 10.74 | Put | Bond Future | 68.7900 | 0.0688 | 49.3400 | 0.0493 | (28.274) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 06/05/2021 | 10.30 | Put | Bond Future | 769.0800 | 0.7691 | 651.8700 | 0.6519 | (15.240) | 0 | 0 | 200 |
| 2021/02/03 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 3,407.3500 | 3.4074 | 3,035.3300 | 3.0353 | (10.918) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 2,623.3300 | 2.6233 | 2,969.3000 | 2.9693 | 13.188 | 0 | 0 | 200 |
| 2021/02/03 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 7,901.5400 | 7.9015 | 7,316.0900 | 7.3161 | (7.409) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 16,031.7100 | 16.0317 | 16,738.4900 | 16.7385 | 4.409 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 49.8100 | 0.0498 | 38.6000 | 0.0386 | (22.506) | 0 | 0 | 600 |
| 2021/02/03 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 4,748.6800 | 4.7487 | 5,230.6600 | 5.2307 | 10.150 | 0 | 0 | 600 |
| 2021/02/03 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 8,642.4400 | 8.6424 | 9,255.6500 | 9.2557 | 7.095 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 668.9300 | 0.6689 | 564.1500 | 0.5641 | (15.664) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 8,684.3500 | 8.6843 | 9,298.6300 | 9.2986 | 7.073 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 660.3900 | 0.6604 | 556.6800 | 0.5567 | (15.704) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | | | Bond Future | 8.9179 | 94.8570 | 8.7916 | 95.5750 | (1.417) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 8,185.1500 | 8.1851 | 8,785.9300 | 8.7859 | 7.340 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 682.0500 | 0.6820 | 814.5900 | 0.8146 | 19.433 | 0 | 0 | 200 |
| 2021/02/03 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 2,923.4300 | 2.9234 | 2,588.0300 | 2.5880 | (11.473) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 3,104.5300 | 3.1045 | 3,487.1200 | 3.4871 | 12.324 | 0 | 0 | 600 |
| 2021/02/03 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 1,800.7500 | 1.8007 | 1,564.7400 | 1.5647 | (13.106) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 8,726.3000 | 8.7263 | 9,341.6600 | 9.3417 | 7.052 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 651.9300 | 0.6519 | 549.3000 | 0.5493 | (15.742) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 6,296.9400 | 6.2969 | 5,799.8500 | 5.7999 | (7.894) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 1,578.9300 | 1.5789 | 1,807.2100 | 1.8072 | 14.458 | 0 | 0 | 300 |
| 2021/02/03 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 4,503.4500 | 4.5035 | 4,098.3200 | 4.0983 | (8.996) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 417.5400 | 0.4175 | 354.3300 | 0.3543 | (15.139) | 0 | 0 | 300 |
| 2021/02/03 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 1,058.0400 | 1.0580 | 923.2400 | 0.9232 | (12.741) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 8,786.6800 | 8.7867 | 9,378.3200 | 9.3783 | 6.733 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 1,047.3900 | 1.0474 | 913.6600 | 0.9137 | (12.768) | 0 | 0 | 0 |

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| 2021/02/03 | 2030 | 04/11/2021 | | | Bond Future | 9.1055 | 95.8691 | 8.9736 | 96.5945 | (1.449) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 2,644.2800 | 2.6443 | 2,964.5200 | 2.9645 | 12.111 | 0 | 0 | 300 |
| 2021/02/03 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 12,145.9100 | 12.1459 | 12,808.0700 | 12.8081 | 5.452 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 8,748.3400 | 8.7483 | 9,338.9100 | 9.3389 | 6.751 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 8,825.0800 | 8.8251 | 9,417.7800 | 9.4178 | 6.716 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 1,036.8300 | 1.0368 | 904.1600 | 0.9042 | (12.796) | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 673.1200 | 0.6731 | 1,406.2700 | 1.4063 | 108.918 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 03/02/2022 | | | Bond Future | 9.3219 | 92.8475 | 9.1837 | 93.5807 | (1.482) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 568.4500 | 0.5684 | 1,301.6000 | 1.3016 | 128.974 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 620.8000 | 0.6208 | 1,353.9500 | 1.3540 | 118.098 | 0 | 0 | 0 |
| 2021/02/03 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.63 | Call | Bond Future | 1,161.3600 | 1.1614 | 2,036.5200 | 2.0365 | 75.356 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.63 | Put | Bond Future | 40.4400 | 0.0404 | 0.0800 | 0.0001 | (99.802) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.29 | Put | Bond Future | 1,102.7100 | 1.1027 | 319.3600 | 0.3194 | (71.039) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.29 | Call | Bond Future | 42.9100 | 0.0429 | 175.0800 | 0.1751 | 308.017 | 0 | 0 | 800 |
| 2021/02/03 | 2032 | 04/02/2021 | 10.82 | Call | Bond Future | 8,227.0900 | 8.2271 | 9,142.6100 | 9.1426 | 11.128 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 10.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2021/02/03 | 2032 | 04/02/2021 | | | Bond Future | 9.4539 | 94.7903 | 9.3122 | 95.7058 | (1.499) | 0.0000 | 0.0000 | 11,927 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.62 | Call | Bond Future | 1,104.7600 | 1.1048 | 1,973.4200 | 1.9734 | 78.629 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.62 | Put | Bond Future | 46.9800 | 0.0470 | 0.1200 | 0.0001 | (99.745) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.61 | Call | Bond Future | 1,048.9800 | 1.0490 | 1,910.2700 | 1.9103 | 82.107 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 9.61 | Put | Bond Future | 54.4000 | 0.0544 | 0.1700 | 0.0002 | (99.688) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 8.79 | Put | Bond Future | 4,397.1900 | 4.3972 | 3,481.6700 | 3.4817 | (20.821) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/02/2021 | 8.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.57 | Call | Bond Future | 15,954.3400 | 15.9543 | 16,872.3900 | 16.8724 | 5.754 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.12 | Call | Bond Future | 13,791.4800 | 13.7915 | 14,700.6700 | 14.7007 | 6.592 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.12 | Put | Bond Future | 42.9500 | 0.0429 | 28.8400 | 0.0288 | (32.852) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 06/05/2021 | | | Bond Future | 9.6517 | 91.5885 | 9.5044 | 92.5118 | (1.526) | 0.0000 | 0.0000 | 126,204 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.57 | Put | Bond Future | 14.5100 | 0.0145 | 9.2600 | 0.0093 | (36.182) | 0 | 0 | 736 |
| 2021/02/03 | 2032 | 06/05/2021 | 10.33 | Put | Bond Future | 1,030.4900 | 1.0305 | 807.7800 | 0.8078 | (21.612) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 06/05/2021 | 10.33 | Call | Bond Future | 5,123.2100 | 5.1232 | 5,823.8000 | 5.8238 | 13.675 | 0 | 0 | 736 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.11 | Call | Bond Future | 13,742.7800 | 13.7428 | 14,651.6700 | 14.6517 | 6.614 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.11 | Put | Bond Future | 43.9500 | 0.0439 | 29.5400 | 0.0295 | (32.787) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.10 | Call | Bond Future | 13,694.0400 | 13.6940 | 14,602.6300 | 14.6026 | 6.635 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 06/05/2021 | 12.10 | Put | Bond Future | 44.9700 | 0.0450 | 30.2600 | 0.0303 | (32.711) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 9,451.0700 | 9.4511 | 10,237.1300 | 10.2371 | 8.317 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 865.0700 | 0.8651 | 718.8700 | 0.7189 | (16.900) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 05/08/2021 | | | Bond Future | 9.8487 | 92.5841 | 9.6954 | 93.5164 | (1.556) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 9,365.7200 | 9.3657 | 10,149.0700 | 10.1491 | 8.364 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 885.1500 | 0.8852 | 736.2400 | 0.7362 | (16.823) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 9,408.3700 | 9.4084 | 10,193.0800 | 10.1931 | 8.341 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 875.0600 | 0.8751 | 727.5100 | 0.7275 | (16.862) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 3,386.4500 | 3.3864 | 3,839.4500 | 3.8394 | 13.377 | 0 | 0 | 700 |
| 2021/02/03 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 1,144.3600 | 1.1444 | 980.8200 | 0.9808 | (14.291) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 10,095.4200 | 10.0954 | 10,871.3100 | 10.8713 | 7.686 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 10,135.1800 | 10.1352 | 10,912.3000 | 10.9123 | 7.668 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | | | Bond Future | 10.0530 | 89.4274 | 9.8934 | 90.3693 | (1.588) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 4,706.0700 | 4.7061 | 4,217.1800 | 4.2172 | (10.388) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 14,709.6100 | 14.7096 | 15,587.3700 | 15.5874 | 5.967 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 367.8400 | 0.3678 | 303.7100 | 0.3037 | (17.434) | 0 | 0 | 700 |
| 2021/02/03 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 10,174.9800 | 10.1750 | 10,953.3300 | 10.9533 | 7.650 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 1,166.1400 | 1.1661 | 1,000.1400 | 1.0001 | (14.235) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 6,511.3200 | 6.5113 | 5,908.3300 | 5.9083 | (9.261) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 2,135.6100 | 2.1356 | 2,474.5100 | 2.4745 | 15.869 | 0 | 0 | 700 |
| 2021/02/03 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 1,155.2100 | 1.1552 | 990.4400 | 0.9904 | (14.263) | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 785.4200 | 0.7854 | 1,737.3000 | 1.7373 | 121.194 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 841.4400 | 0.8414 | 1,793.3200 | 1.7933 | 113.125 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 03/02/2022 | | | Bond Future | 10.2807 | 90.3428 | 10.1141 | 91.2947 | (1.620) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 897.4100 | 0.8974 | 1,849.2900 | 1.8493 | 106.070 | 0 | 0 | 0 |
| 2021/02/03 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2033 | 04/02/2021 | | | Bond Future | 100.2663 | 100.2663 | 101.3083 | 101.3083 | 1.039 | 0.0000 | 0.0000 | 1,258 |
| 2021/02/03 | 2033 | 06/05/2021 | | | Bond Future | 100.0720 | 100.0720 | 101.1232 | 101.1232 | 1.050 | 0.0000 | 0.0000 | 8,834 |
| 2021/02/03 | 2033 | 05/08/2021 | | | Bond Future | 101.1837 | 101.1837 | 102.2454 | 102.2454 | 1.049 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2033 | 04/11/2021 | | | Bond Future | 101.0631 | 101.0631 | 102.1362 | 102.1362 | 1.062 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2033 | 03/02/2022 | | | Bond Future | 102.1226 | 102.1226 | 103.2073 | 103.2073 | 1.062 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.28 | Call | Bond Future | 23.6800 | 0.0237 | 123.7500 | 0.1238 | 422.593 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.28 | Put | Bond Future | 1,492.2900 | 1.4923 | 485.3900 | 0.4854 | (67.473) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.27 | Call | Bond Future | 19.7800 | 0.0198 | 104.3000 | 0.1043 | 427.300 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.27 | Put | Bond Future | 1,557.9600 | 1.5580 | 535.5100 | 0.5355 | (65.627) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 11.90 | Call | Bond Future | 8,771.6300 | 8.7716 | 9,878.6000 | 9.8786 | 12.620 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 13.73 | Call | Bond Future | 18,234.5300 | 18.2345 | 19,341.5000 | 19.3415 | 6.071 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 13.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 23 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.85 | Call | Bond Future | 2,364.1000 | 2.3641 | 3,468.4900 | 3.4685 | 46.715 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.85 | Put | Bond Future | 2.5800 | 0.0026 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.35 | Call | Bond Future | 72.7400 | 0.0727 | 334.2800 | 0.3343 | 359.555 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.35 | Put | Bond Future | 1,056.7200 | 1.0567 | 211.2900 | 0.2113 | (80.005) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | | | Bond Future | 10.4940 | 84.9134 | 10.3322 | 86.0204 | (1.542) | 0.0000 | 0.0000 | 50,161 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.29 | Call | Bond Future | 28.2000 | 0.0282 | 145.7000 | 0.1457 | 416.667 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.29 | Put | Bond Future | 1,427.3300 | 1.4273 | 437.8600 | 0.4379 | (69.323) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 11.97 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 11.97 | Call | Bond Future | 9,171.4900 | 9.1715 | 10,278.4600 | 10.2785 | 12.070 | 0 | 0 | 23 |
| 2021/02/03 | 2037 | 04/02/2021 | 11.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 153 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.48 | Put | Bond Future | 431.0800 | 0.4311 | 20.6100 | 0.0206 | (95.219) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 10.48 | Call | Bond Future | 336.3400 | 0.3363 | 1,032.8400 | 1.0328 | 207.082 | 0 | 0 | 153 |
| 2021/02/03 | 2037 | 04/02/2021 | 9.65 | Put | Bond Future | 6,020.4200 | 6.0204 | 4,913.4500 | 4.9135 | (18.387) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/02/2021 | 9.65 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 06/05/2021 | 12.42 | Call | Bond Future | 10,570.5300 | 10.5705 | 11,601.4400 | 11.6014 | 9.753 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 06/05/2021 | 12.43 | Call | Bond Future | 10,619.1700 | 10.6192 | 11,651.2900 | 11.6513 | 9.719 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 06/05/2021 | 12.44 | Put | Bond Future | 303.7100 | 0.3037 | 220.1700 | 0.2202 | (27.507) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest | |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|---------|
| 2021/02/03 | 2037 | 06/05/2021 | | | Bond Future | 10.6993 | | 85.7569 | 10.5313 | | 86.8738 | (1.570) | 0.0000 | 0.0000 | 130,092 |
| 2021/02/03 | 2037 | 06/05/2021 | 12.42 | Put | Bond Future | 314.0100 | | 0.3140 | 228.0700 | | 0.2281 | (27.369) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 06/05/2021 | 12.43 | Put | Bond Future | 308.8200 | | 0.3088 | 224.0900 | | 0.2241 | (27.437) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 06/05/2021 | 12.44 | Call | Bond Future | 10,667.8400 | | 10.6678 | 11,701.1500 | | 11.7012 | 9.686 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 1,341.2300 | | 1.3412 | 1,119.7700 | | 1.1198 | (16.512) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 9,370.5700 | | 9.3706 | 10,278.7600 | | 10.2788 | 9.692 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 1,327.9900 | | 1.3280 | 1,108.2400 | | 1.1082 | (16.548) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 9,412.0100 | | 9.4120 | 10,321.9100 | | 10.3219 | 9.667 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 05/08/2021 | | | Bond Future | 10.9093 | | 82.4331 | 10.7345 | | 83.5610 | (1.602) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 9,329.1600 | | 9.3292 | 10,235.6400 | | 10.2356 | 9.717 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 1,314.8500 | | 1.3149 | 1,096.8100 | | 1.0968 | (16.583) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 1,397.0600 | | 1.3971 | 1,190.8700 | | 1.1909 | (14.759) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 11,065.4000 | | 11.0654 | 12,000.2600 | | 12.0003 | 8.448 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/11/2021 | | | Bond Future | 11.1145 | | 83.3128 | 10.9329 | | 84.4525 | (1.634) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 10,986.6400 | | 10.9866 | 11,918.7500 | | 11.9188 | 8.484 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 1,408.9400 | | 1.4089 | 1,201.3700 | | 1.2014 | (14.732) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 11,026.0000 | | 11.0260 | 11,959.4900 | | 11.9595 | 8.466 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 1,385.2700 | | 1.3853 | 1,180.4500 | | 1.1805 | (14.786) | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 632.1300 | | 0.6321 | 1,783.8400 | | 1.7838 | 182.195 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 691.5900 | | 0.6916 | 1,843.3000 | | 1.8433 | 166.531 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 03/02/2022 | | | Bond Future | 11.3444 | | 79.9122 | 11.1551 | | 81.0639 | (1.668) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 750.9800 | | 0.7510 | 1,902.6900 | | 1.9027 | 153.361 | 0 | 0 | 0 |
| 2021/02/03 | 2038 | 04/02/2021 | | | Bond Future | 113.1787 | | 113.1787 | 113.9425 | | 113.9425 | 0.675 | 0.0000 | 0.0000 | 5,008 |
| 2021/02/03 | 2038 | 06/05/2021 | | | Bond Future | 114.3311 | | 114.3311 | 115.1011 | | 115.1011 | 0.673 | 0.0000 | 0.0000 | 7,799 |
| 2021/02/03 | 2038 | 05/08/2021 | | | Bond Future | 113.8809 | | 113.8809 | 114.6582 | | 114.6582 | 0.683 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2038 | 04/11/2021 | | | Bond Future | 115.1223 | | 115.1223 | 115.9077 | | 115.9077 | 0.682 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2038 | 03/02/2022 | | | Bond Future | 114.5784 | | 114.5784 | 115.3724 | | 115.3724 | 0.693 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.42 | Call | Bond Future | 21.1700 | | 0.0212 | 123.1500 | | 0.1231 | 481.719 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.42 | Put | Bond Future | 1,589.5300 | | 1.5895 | 509.7100 | | 0.5097 | (67.933) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 9.49 | Put | Bond Future | 8,938.9300 | | 8.9389 | 7,757.1300 | | 7.7571 | (13.221) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 9.49 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | | 0.0000 | 0.000 | 0 | 0 | 500 |
| 2021/02/03 | 2040 | 04/02/2021 | 9.57 | Put | Bond Future | 8,267.8400 | | 8.2678 | 7,086.0400 | | 7.0860 | (14.294) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 9.57 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.07 | Put | Bond Future | 4,234.5300 | | 4.2345 | 3,052.7300 | | 3.0527 | (27.909) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | | | Bond Future | 10.6338 | | 87.0055 | 10.4721 | | 88.1873 | (1.520) | 0.0000 | 0.0000 | 49,700 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.41 | Call | Bond Future | 17.4600 | | 0.0175 | 102.8500 | | 0.1029 | 489.061 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.41 | Put | Bond Future | 1,660.2800 | | 1.6603 | 563.8700 | | 0.5639 | (66.038) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.40 | Call | Bond Future | 14.3200 | | 0.0143 | 85.1400 | | 0.0851 | 494.553 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.40 | Put | Bond Future | 1,731.7000 | | 1.7317 | 620.7200 | | 0.6207 | (64.155) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.24 | Put | Bond Future | 2,924.1900 | | 2.9242 | 1,743.1400 | | 1.7431 | (40.389) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 10.24 | Call | Bond Future | 0.2500 | | 0.0003 | 1.0000 | | 0.0010 | 300.000 | 0 | 0 | 500 |
| 2021/02/03 | 2040 | 04/02/2021 | 11.57 | Call | Bond Future | 6,371.8700 | | 6.3719 | 7,553.6700 | | 7.5537 | 18.547 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 11.57 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | | 0.0000 | 0.000 | 0 | 0 | 500 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/02/03 | 2040 | 04/02/2021 | 10.07 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2021/02/03 | 2040 | 04/02/2021 | 11.74 | Call | Bond Future | 7,447.9800 | | 7.4480 | 8,629.7800 | 8.6298 | 15.867 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/02/2021 | 11.74 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 800 |
| 2021/02/03 | 2040 | 06/05/2021 | 10.83 | Put | Bond Future | 3,029.1000 | | 3.0291 | 2,472.2200 | 2.4722 | (18.384) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | 10.83 | Call | Bond Future | 2,994.3200 | | 2.9943 | 3,629.8000 | 3.6298 | 21.223 | 0 | 0 | 300 |
| 2021/02/03 | 2040 | 06/05/2021 | 11.58 | Put | Bond Future | 1,258.5900 | | 1.2586 | 976.3600 | 0.9764 | (22.424) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | 11.58 | Call | Bond Future | 6,246.0900 | | 6.2461 | 7,156.2200 | 7.1562 | 14.571 | 0 | 0 | 300 |
| 2021/02/03 | 2040 | 06/05/2021 | 12.44 | Call | Bond Future | 10,576.6700 | | 10.5767 | 11,663.1500 | 11.6632 | 10.272 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | 12.44 | Put | Bond Future | 393.3000 | | 0.3933 | 287.4200 | 0.2874 | (26.921) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | | | Bond Future | 10.8349 | | 87.8698 | 10.6670 | 89.0621 | (1.550) | 0.0000 | 0.0000 | 77,692 |
| 2021/02/03 | 2040 | 06/05/2021 | 13.38 | Call | Bond Future | 15,332.0600 | | 15.3321 | 16,500.0100 | 16.5000 | 7.618 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | 13.38 | Put | Bond Future | 73.3700 | | 0.0734 | 48.9600 | 0.0490 | (33.270) | 0 | 0 | 300 |
| 2021/02/03 | 2040 | 06/05/2021 | 12.43 | Call | Bond Future | 10,525.8700 | | 10.5259 | 11,610.8800 | 11.6109 | 10.308 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | 12.43 | Put | Bond Future | 399.7400 | | 0.3997 | 292.3900 | 0.2924 | (26.855) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | 12.42 | Call | Bond Future | 10,475.1000 | | 10.4751 | 11,558.6400 | 11.5586 | 10.344 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 06/05/2021 | 12.42 | Put | Bond Future | 406.2700 | | 0.4063 | 297.4500 | 0.2975 | (26.785) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 4,133.1300 | | 4.1331 | 3,579.7100 | 3.5797 | (13.390) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 4,196.7400 | | 4.1967 | 4,847.6000 | 4.8476 | 15.509 | 0 | 0 | 900 |
| 2021/02/03 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 10,236.6500 | | 10.2366 | 11,223.2600 | 11.2233 | 9.638 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 1,262.4900 | | 1.2625 | 1,046.5500 | 1.0466 | (17.104) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 10,192.7700 | | 10.1928 | 11,177.6300 | 11.1776 | 9.662 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | | | Bond Future | 11.0407 | | 84.3186 | 10.8659 | 85.5228 | (1.583) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 2,752.7700 | | 2.7528 | 2,343.3700 | 2.3434 | (14.872) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 6,112.4000 | | 6.1124 | 6,907.2800 | 6.9073 | 13.004 | 0 | 0 | 900 |
| 2021/02/03 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 20,524.1400 | | 20.5241 | 21,707.7700 | 21.7078 | 5.767 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 81.0100 | | 0.0810 | 60.3600 | 0.0604 | (25.491) | 0 | 0 | 900 |
| 2021/02/03 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 1,275.3300 | | 1.2753 | 1,057.6600 | 1.0577 | (17.068) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 10,280.5700 | | 10.2806 | 11,268.9100 | 11.2689 | 9.614 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 1,288.2800 | | 1.2883 | 1,068.8600 | 1.0689 | (17.032) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 11,411.3000 | | 11.4113 | 12,405.0300 | 12.4050 | 8.708 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 1,492.9300 | | 1.4929 | 1,269.8000 | 1.2698 | (14.946) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 11,370.1200 | | 11.3701 | 12,362.3600 | 12.3624 | 8.727 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 1,505.6600 | | 1.5057 | 1,281.0400 | 1.2810 | (14.918) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/11/2021 | | | Bond Future | 11.2413 | | 85.2184 | 11.0596 | 86.4352 | (1.616) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 11,452.5000 | | 11.4525 | 12,447.7300 | 12.4477 | 8.690 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 1,480.2900 | | 1.4803 | 1,258.6600 | 1.2587 | (14.972) | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 792.1200 | | 0.7921 | 2,021.7900 | 2.0218 | 155.238 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 03/02/2022 | | | Bond Future | 11.4656 | | 81.5870 | 11.2762 | 82.8167 | (1.652) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 728.9100 | | 0.7289 | 1,958.5800 | 1.9586 | 168.700 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 665.6200 | | 0.6656 | 1,895.2900 | 1.8953 | 184.741 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.36 | Put | Bond Future | 2,574.3200 | | 2.5743 | 1,421.7400 | 1.4217 | (44.772) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.37 | Call | Bond Future | 1.0800 | | 0.0011 | 5.4100 | 0.0054 | 400.926 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.35 | Put | Bond Future | 2,651.0300 | | 2.6510 | 1,497.5400 | 1.4975 | (43.511) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.04 | Put | Bond Future | 5,092.6400 | | 5.0926 | 3,936.9600 | 3.9370 | (22.693) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | 2044 | 04/02/2021 | 10.04 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.84 | Call | Bond Future | 1,068.3100 | 1.0683 | 2,143.5100 | 2.1435 | 100.645 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | | | Bond Future | 10.7034 | 83.6246 | 10.5470 | 84.7803 | (1.461) | 0.0000 | 0.0000 | 15,589 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.36 | Call | Bond Future | 0.8200 | 0.0008 | 3.9200 | 0.0039 | 378.049 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.37 | Put | Bond Future | 2,497.7800 | 2.4978 | 1,346.4300 | 1.3464 | (46.095) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.35 | Call | Bond Future | 0.6200 | 0.0006 | 2.8100 | 0.0028 | 353.226 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.84 | Put | Bond Future | 80.6900 | 0.0807 | 0.2100 | 0.0002 | (99.740) | 0 | 0 | 265 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.29 | Call | Bond Future | 0.1000 | 0.0001 | 0.2900 | 0.0003 | 190.000 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 10.29 | Put | Bond Future | 3,114.4100 | 3.1144 | 1,958.9200 | 1.9589 | (37.101) | 0 | 0 | 265 |
| 2021/02/03 | 2044 | 04/02/2021 | 9.66 | Put | Bond Future | 8,246.1300 | 8.2461 | 7,090.4500 | 7.0904 | (14.015) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/02/2021 | 9.66 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 265 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.10 | Call | Bond Future | 3,845.0600 | 3.8451 | 4,551.5900 | 4.5516 | 18.375 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.40 | Call | Bond Future | 5,152.3500 | 5.1524 | 5,967.4500 | 5.9675 | 15.820 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.40 | Put | Bond Future | 1,710.1400 | 1.7101 | 1,359.1500 | 1.3591 | (20.524) | 0 | 0 | 3,100 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.79 | Call | Bond Future | 7,041.7300 | 7.0417 | 7,965.4100 | 7.9654 | 13.117 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.79 | Put | Bond Future | 1,097.1700 | 1.0972 | 854.7600 | 0.8548 | (22.094) | 0 | 0 | 3,100 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.50 | Call | Bond Future | 10,570.0600 | 10.5701 | 11,630.0500 | 11.6301 | 10.028 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.50 | Put | Bond Future | 406.9500 | 0.4070 | 300.8500 | 0.3009 | (26.072) | 0 | 0 | 3,100 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.43 | Call | Bond Future | 10,220.0100 | 10.2200 | 11,269.6600 | 11.2697 | 10.271 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.43 | Put | Bond Future | 454.6200 | 0.4546 | 338.1800 | 0.3382 | (25.613) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.44 | Call | Bond Future | 10,269.9600 | 10.2700 | 11,321.1400 | 11.3211 | 10.235 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.44 | Put | Bond Future | 447.5200 | 0.4475 | 332.6100 | 0.3326 | (25.677) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | | | Bond Future | 10.8967 | 84.4552 | 10.7342 | 85.6213 | (1.491) | 0.0000 | 0.0000 | 60,444 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.10 | Put | Bond Future | 2,424.6800 | 2.4247 | 1,965.1200 | 1.9651 | (18.953) | 0 | 0 | 3,100 |
| 2021/02/03 | 2044 | 06/05/2021 | 10.70 | Put | Bond Future | 3,789.0700 | 3.7891 | 3,159.5700 | 3.1596 | (16.614) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 10.70 | Call | Bond Future | 2,373.7300 | 2.3737 | 2,910.3200 | 2.9103 | 22.605 | 0 | 0 | 3,100 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.35 | Put | Bond Future | 1,811.6700 | 1.8117 | 1,444.1000 | 1.4441 | (20.289) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.35 | Call | Bond Future | 4,922.9200 | 4.9229 | 5,721.4400 | 5.7214 | 16.220 | 0 | 0 | 3,100 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.90 | Call | Bond Future | 7,595.5000 | 7.5955 | 8,543.6800 | 8.5437 | 12.483 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 11.90 | Put | Bond Future | 969.7200 | 0.9697 | 751.8100 | 0.7518 | (22.471) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.45 | Call | Bond Future | 10,319.9400 | 10.3199 | 11,372.6200 | 11.3726 | 10.200 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 06/05/2021 | 12.45 | Put | Bond Future | 440.5300 | 0.4405 | 327.1200 | 0.3271 | (25.744) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 1,216.1500 | 1.2161 | 1,012.5800 | 1.0126 | (16.739) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 10,591.3200 | 10.5913 | 11,567.1400 | 11.5671 | 9.213 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 1,203.9800 | 1.2040 | 1,002.0300 | 1.0020 | (16.774) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 05/08/2021 | | | Bond Future | 11.0942 | 80.9921 | 10.9251 | 82.1699 | (1.525) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 10,504.3100 | 10.5043 | 11,476.8800 | 11.4769 | 9.259 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 1,228.4300 | 1.2284 | 1,023.2300 | 1.0232 | (16.704) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 10,547.8000 | 10.5478 | 11,522.0000 | 11.5220 | 9.236 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 11,274.5400 | 11.2745 | 12,240.0600 | 12.2401 | 8.564 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 1,560.5800 | 1.5606 | 1,336.0800 | 1.3361 | (14.386) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/11/2021 | | | Bond Future | 11.2865 | 81.8565 | 11.1107 | 83.0465 | (1.558) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 11,193.7100 | 11.1937 | 12,156.2800 | 12.1563 | 8.599 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 1,586.7800 | 1.5868 | 1,359.3300 | 1.3593 | (14.334) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 11,234.1200 | 11.2341 | 12,198.1600 | 12.1982 | 8.581 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 1,573.6400 | 1.5736 | 1,347.6600 | 1.3477 | (14.360) | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 571.5200 | 0.5715 | 1,774.0400 | 1.7740 | 210.407 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 03/02/2022 | 11.59 | Put | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 635.4200 | 0.6354 | 1,837.9400 | 1.8379 | 189.248 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 03/02/2022 | | | Bond Future | 11.5012 | 78.3158 | 11.3178 | 79.5183 | (1.594) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 699.2300 | 0.6992 | 1,901.7500 | 1.9018 | 171.978 | 0 | 0 | 0 |
| 2021/02/03 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | 2046 | 04/02/2021 | | | Bond Future | 102.1888 | 102.1888 | 103.4920 | 103.4920 | 1.275 | 0.0000 | 0.0000 | 14,486 |
| 2021/02/03 | 2046 | 06/05/2021 | | | Bond Future | 101.4409 | 101.4409 | 102.7561 | 102.7561 | 1.297 | 0.0000 | 0.0000 | 14,893 |
| 2021/02/03 | 2046 | 05/08/2021 | | | Bond Future | 102.5682 | 102.5682 | 103.8968 | 103.8968 | 1.295 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2046 | 04/11/2021 | | | Bond Future | 101.8804 | 101.8804 | 103.2232 | 103.2232 | 1.318 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2046 | 03/02/2022 | | | Bond Future | 102.9482 | 102.9482 | 104.3055 | 104.3055 | 1.318 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2050 | 04/02/2021 | | | Bond Future | 104.1455 | 104.1455 | 105.1281 | 105.1281 | 0.943 | 0.0000 | 0.0000 | 9,793 |
| 2021/02/03 | 2050 | 06/05/2021 | | | Bond Future | 105.2059 | 105.2059 | 106.1971 | 106.1971 | 0.942 | 0.0000 | 0.0000 | 10,968 |
| 2021/02/03 | 2050 | 05/08/2021 | | | Bond Future | 104.4486 | 104.4486 | 105.4495 | 105.4495 | 0.958 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2050 | 04/11/2021 | | | Bond Future | 105.5872 | 105.5872 | 106.5989 | 106.5989 | 0.958 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 2050 | 03/02/2022 | | | Bond Future | 104.7484 | 104.7484 | 105.7710 | 105.7710 | 0.976 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL37 | 04/02/2021 | | | Index Future | 794.3320 | 794.3320 | 793.7000 | 793.7000 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL37 | 06/05/2021 | | | Index Future | 802.2160 | 802.2160 | 801.5730 | 801.5730 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL37 | 05/08/2021 | | | Index Future | 810.8320 | 810.8320 | 810.1800 | 810.1800 | (0.080) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL37 | 04/11/2021 | | | Index Future | 819.5680 | 819.5680 | 818.9080 | 818.9080 | (0.081) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL37 | 03/02/2022 | | | Index Future | 827.1200 | 827.1200 | 827.1200 | 827.1200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL7T | 04/02/2021 | | | Index Future | 885.8230 | 885.8230 | 893.0170 | 893.0170 | 0.812 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL7T | 06/05/2021 | | | Index Future | 894.6140 | 894.6140 | 901.8760 | 901.8760 | 0.812 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL7T | 05/08/2021 | | | Index Future | 904.2240 | 904.2240 | 911.5600 | 911.5600 | 0.811 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL7T | 04/11/2021 | | | Index Future | 913.9650 | 913.9650 | 921.3790 | 921.3790 | 0.811 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | AL7T | 03/02/2022 | | | Index Future | 916.4900 | 916.4900 | 916.4900 | 916.4900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ALBI | 04/02/2021 | | | Index Future | 773.6850 | 773.6850 | 779.6240 | 779.6240 | 0.768 | 0.0000 | 0.0000 | 83 |
| 2021/02/03 | ALBI | 06/05/2021 | | | Index Future | 781.3630 | 781.3630 | 787.3570 | 787.3570 | 0.767 | 0.0000 | 0.0000 | 308 |
| 2021/02/03 | ALBI | 05/08/2021 | | | Index Future | 789.7560 | 789.7560 | 795.8120 | 795.8120 | 0.767 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ALBI | 04/11/2021 | | | Index Future | 798.2640 | 798.2640 | 804.3840 | 804.3840 | 0.767 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ALBI | 03/02/2022 | | | Index Future | 802.0100 | 802.0100 | 802.0100 | 802.0100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C023 | 28/02/2023 | | | 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 ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES33 | 04/02/2021 | | | Bond Future | 11.1562 | 78.6080 | 10.9977 | 79.4849 | (1.421) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES33 | 06/05/2021 | | | Bond Future | 11.4034 | 75.6155 | 11.2385 | 76.5001 | (1.446) | 0.0000 | 0.0000 | 350 |
| 2021/02/03 | ES33 | 05/08/2021 | | | Bond Future | 11.6532 | 76.4374 | 11.4814 | 77.3307 | (1.474) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES33 | 04/11/2021 | | | Bond Future | 11.9126 | 73.4785 | 11.7335 | 74.3811 | (1.503) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES33 | 03/02/2022 | | | Bond Future | 12.2019 | 74.2308 | 12.0147 | 75.1428 | (1.534) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES42 | 04/02/2021 | | | Bond Future | 11.6805 | 77.6923 | 11.5226 | 78.6764 | (1.352) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES42 | 06/05/2021 | | | Bond Future | 11.9198 | 74.2067 | 11.7550 | 75.1994 | (1.383) | 0.0000 | 0.0000 | 4,779 |
| 2021/02/03 | ES42 | 05/08/2021 | | | Bond Future | 12.1561 | 75.0141 | 11.9842 | 76.0166 | (1.414) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES42 | 04/11/2021 | | | Bond Future | 12.4028 | 71.5568 | 12.2232 | 72.5699 | (1.449) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | ES42 | 03/02/2022 | | | Bond Future | 12.6684 | 72.2887 | 12.4804 | 73.3124 | (1.484) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | GOVI | 04/02/2021 | 750.96 | Call | GOVI | 138,300.0000 | 13.8300 | 196,440.0000 | 19.6440 | 42.039 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/02/2021 | 750.96 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/02/2021 | | | GOVI | 764.7900 | 764.7900 | 770.6040 | 770.6040 | 0.760 | 0.0000 | 0.0000 | 28 |
| 2021/02/03 | GOVI | 04/02/2021 | 750.95 | Call | GOVI | 138,400.0000 | 13.8400 | 196,540.0000 | 19.6540 | 42.009 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/02/2021 | 750.95 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/02/2021 | 750.94 | Call | GOVI | 138,500.0000 | 13.8500 | 196,640.0000 | 19.6640 | 41.978 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/02/2021 | 750.94 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 06/05/2021 | 678.68 | Call | GOVI | 937,000.0000 | 93.7000 | 995,680.0000 | 99.5680 | 6.263 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 06/05/2021 | 678.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 06/05/2021 | 678.67 | Call | GOVI | 937,100.0000 | 93.7100 | 995,780.0000 | 99.5780 | 6.262 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 06/05/2021 | | | GOVI | 772.3800 | 772.3800 | 778.2480 | 778.2480 | 0.760 | 0.0000 | 0.0000 | 967 |
| 2021/02/03 | GOVI | 06/05/2021 | 678.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 06/05/2021 | 678.69 | Call | GOVI | 936,900.0000 | 93.6900 | 995,580.0000 | 99.5580 | 6.263 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 06/05/2021 | 678.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 615,370.0000 | 61.5370 | 674,640.0000 | 67.4640 | 9.632 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 615,470.0000 | 61.5470 | 674,740.0000 | 67.4740 | 9.630 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 05/08/2021 | | | GOVI | 780.6770 | 780.6770 | 786.6040 | 786.6040 | 0.759 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 615,270.0000 | 61.5270 | 674,540.0000 | 67.4540 | 9.633 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 606,770.0000 | 60.6770 | 666,680.0000 | 66.6680 | 9.874 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 606,870.0000 | 60.6870 | 666,780.0000 | 66.6780 | 9.872 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/11/2021 | | | GOVI | 789.0870 | 789.0870 | 795.0780 | 795.0780 | 0.759 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 606,670.0000 | 60.6670 | 666,580.0000 | 66.6580 | 9.875 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 100.0000 | 0.0100 | 100.0000 | 0.0100 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 03/02/2022 | | | GOVI | 792.7500 | 792.7500 | 792.7500 | 792.7500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 100.0000 | 0.0100 | 100.0000 | 0.0100 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IGOV | 04/02/2021 | | | Index Future | 274.2040 | 274.2040 | 275.8640 | 275.8640 | 0.605 | 0.0000 | 0.0000 | 119 |
| 2021/02/03 | IGOV | 06/05/2021 | | | Index Future | 276.9940 | 276.9940 | 278.6690 | 278.6690 | 0.605 | 0.0000 | 0.0000 | 974 |
| 2021/02/03 | IGOV | 05/08/2021 | | | Index Future | 280.0370 | 280.0370 | 281.7290 | 281.7290 | 0.604 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IGOV | 04/11/2021 | | | Index Future | 283.1210 | 283.1210 | 284.8310 | 284.8310 | 0.604 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IGOV | 03/02/2022 | | | Index Future | 285.5000 | 285.5000 | 285.5000 | 285.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 16/03/2021 | | | Interest Rate Swap | 92.2400 | 92.2400 | 92.2400 | 92.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.4200 | 90.4200 | 90.4300 | 90.4300 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.3700 | 89.3700 | 89.3900 | 89.3900 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.6000 | 90.6000 | 90.6400 | 90.6400 | 0.044 | 0.0000 | 0.0000 | 51 |
| 2021/02/03 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.0000 | 90.0000 | 90.0500 | 90.0500 | 0.056 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.0600 | 90.0600 | 90.1200 | 90.1200 | 0.067 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.1400 | 93.1400 | 93.2000 | 93.2000 | 0.064 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 20/12/2022 | | | Interest Rate Swap | 93.5700 | 93.5700 | 93.6400 | 93.6400 | 0.075 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 22/03/2023 | | | Interest Rate Swap | 85.8800 | 85.8800 | 85.9600 | 85.9600 | 0.093 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 20/06/2023 | | | Interest Rate Swap | 91.3200 | 91.3200 | 91.4100 | 91.4100 | 0.099 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 17/12/2025 | | | Interest Rate Swap | 77.7100 | 77.7100 | 77.7500 | 77.7500 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 16/03/2026 | | | Interest Rate Swap | 74.1000 | 74.1000 | 74.1300 | 74.1300 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 15/06/2026 | | | Interest Rate Swap | 72.3700 | 72.3700 | 72.4000 | 72.4000 | 0.041 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 21/09/2026 | | | Interest Rate Swap | 74.2600 | 74.2600 | 74.2900 | 74.2900 | 0.040 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 21/12/2026 | | | Interest Rate Swap | 78.1900 | 78.1900 | 78.2200 | 78.2200 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 15/03/2027 | | | Interest Rate Swap | 76.5900 | 76.5900 | 76.6100 | 76.6100 | 0.026 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 21/06/2027 | | | Interest Rate Swap | 78.6000 | 78.6000 | 78.6100 | 78.6100 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 20/09/2027 | | | Interest Rate Swap | 84.3800 | 84.3800 | 84.3800 | 84.3800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 20/12/2027 | | | Interest Rate Swap | 84.7400 | 84.7400 | 84.7300 | 84.7300 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 22/03/2028 | | | Interest Rate Swap | 77.6600 | 77.6600 | 77.6300 | 77.6300 | (0.039) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 20/06/2028 | | | Interest Rate Swap | 85.5600 | 85.5600 | 85.5100 | 85.5100 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 17/02/2021 | | | Jibar Tradeable Future | 3.6450 | 96.3550 | 3.6450 | 96.3550 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | JBAF | 17/03/2021 | | | Jibar Tradeable Future | 3.6450 | 96.3550 | 3.6450 | 96.3550 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 21/04/2021 | | | Jibar Tradeable Future | 3.5900 | 96.4100 | 3.6200 | 96.3800 | 0.836 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 19/05/2021 | | | Jibar Tradeable Future | 3.5800 | 96.4200 | 3.6200 | 96.3800 | 1.117 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.5750 | 96.4250 | 3.6250 | 96.3750 | 1.399 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 21/07/2021 | | | Jibar Tradeable Future | 3.5800 | 96.4200 | 3.6400 | 96.3600 | 1.676 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.6100 | 96.3900 | 3.6600 | 96.3400 | 1.385 | 0.0000 | 0.0000 | 30,000 |
| 2021/02/03 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.7650 | 96.2350 | 3.8050 | 96.1950 | 1.062 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 3.8400 | 96.1600 | 3.8800 | 96.1200 | 1.042 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.0800 | 95.9200 | 4.1000 | 95.9000 | 0.490 | 0.0000 | 0.0000 | 20,001 |
| 2021/02/03 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.1550 | 95.8450 | 4.1950 | 95.8050 | 0.963 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 4.4200 | 95.5800 | 4.4300 | 95.5700 | 0.226 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R023 | 04/02/2021 | 6.33 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/02/2021 | 6.34 | Call | Bond Future | 3,440.7600 | 3.4408 | 3,387.4900 | 3.3875 | (1.548) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/02/2021 | 6.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/02/2021 | | | Bond Future | 4.5948 | 109.5774 | 4.6212 | 109.5242 | 0.576 | 0.0000 | 0.0000 | 10,312 |
| 2021/02/03 | R023 | 04/02/2021 | 6.33 | Call | Bond Future | 3,421.4600 | 3.4215 | 3,368.1900 | 3.3682 | (1.557) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/02/2021 | 6.34 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/02/2021 | 6.32 | Call | Bond Future | 3,402.1500 | 3.4021 | 3,348.8800 | 3.3489 | (1.566) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 06/05/2021 | 7.58 | Call | Bond Future | 4,979.6100 | 4.9796 | 4,924.3200 | 4.9243 | (1.110) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 06/05/2021 | 7.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 06/05/2021 | | | Bond Future | 4.6791 | 106.7605 | 4.7103 | 106.7052 | 0.667 | 0.0000 | 0.0000 | 40,662 |
| 2021/02/03 | R023 | 06/05/2021 | 7.57 | Call | Bond Future | 4,962.9800 | 4.9630 | 4,907.6900 | 4.9077 | (1.114) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 06/05/2021 | 7.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 06/05/2021 | 7.56 | Call | Bond Future | 4,946.3500 | 4.9463 | 4,891.0600 | 4.8911 | (1.118) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 06/05/2021 | 7.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 1,066.9800 | 1.0670 | 1,023.6200 | 1.0236 | (4.064) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 205.2000 | 0.2052 | 219.0100 | 0.2190 | 6.730 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 1,054.5800 | 1.0546 | 1,011.4000 | 1.0114 | (4.095) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 207.9100 | 0.2079 | 221.9000 | 0.2219 | 6.729 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 05/08/2021 | | | Bond Future | 4.7325 | 107.9205 | 4.7700 | 107.8633 | 0.791 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 1,079.4100 | 1.0794 | 1,035.8800 | 1.0359 | (4.033) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 202.5300 | 0.2025 | 216.1700 | 0.2162 | 6.735 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 566.4900 | 0.5665 | 534.6100 | 0.5346 | (5.628) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 441.5100 | 0.4415 | 467.7500 | 0.4677 | 5.943 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 558.8900 | 0.5589 | 527.2500 | 0.5273 | (5.661) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 446.7500 | 0.4467 | 473.2300 | 0.4732 | 5.927 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/11/2021 | | | Bond Future | 4.8128 | 105.1647 | 4.8580 | 105.1066 | 0.939 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 574.4900 | 0.5745 | 542.3900 | 0.5424 | (5.588) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 436.6700 | 0.4367 | 462.6900 | 0.4627 | 5.959 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 89.9100 | 0.0899 | 31.5900 | 0.0316 | (64.865) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 03/02/2022 | | | Bond Future | 4.9933 | 106.2419 | 5.0495 | 106.1836 | 1.126 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 79.5400 | 0.0795 | 21.2200 | 0.0212 | (73.322) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 69.1800 | 0.0692 | 10.8600 | 0.0109 | (84.302) | 0 | 0 | 0 |
| 2021/02/03 | R023 | 03/02/2022 | 5.06 | Put | 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 |
|------------|------------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/02/03 | R035 04/02/2021 | 10.05 | Call | Bond Future | 26.8200 | 0.0268 | 189.8800 | 0.1899 | 607.979 | 0 | 0 | 0 |
| 2021/02/03 | R035 04/02/2021 | 10.05 | Put | Bond Future | 1,401.5700 | 1.4016 | 345.0500 | 0.3451 | (75.381) | 0 | 0 | 0 |
| 2021/02/03 | R035 04/02/2021 | 10.04 | Call | Bond Future | 22.3900 | 0.0224 | 162.7500 | 0.1627 | 626.887 | 0 | 0 | 0 |
| 2021/02/03 | R035 04/02/2021 | 10.04 | Put | Bond Future | 1,466.8500 | 1.4669 | 387.6300 | 0.3876 | (73.574) | 0 | 0 | 0 |
| 2021/02/03 | R035 04/02/2021 | 10.14 | Put | Bond Future | 859.7400 | 0.8597 | 92.1500 | 0.0921 | (89.282) | 0 | 0 | 650 |
| 2021/02/03 | R035 04/02/2021 | 11.14 | Call | Bond Future | 5,782.5800 | 5.7826 | 7,002.1600 | 7.0022 | 21.091 | 0 | 0 | 0 |
| 2021/02/03 | R035 04/02/2021 | 11.14 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 650 |
| 2021/02/03 | R035 04/02/2021 | | | Bond Future | 10.2495 | 93.8425 | 10.0723 | 95.0621 | (1.729) | 0.0000 | 0.0000 | 36,536 |
| 2021/02/03 | R035 04/02/2021 | 10.06 | Call | Bond Future | 31.9600 | 0.0320 | 219.8600 | 0.2199 | 587.922 | 0 | 0 | 0 |
| 2021/02/03 | R035 04/02/2021 | 10.06 | Put | Bond Future | 1,337.0800 | 1.3371 | 305.4000 | 0.3054 | (77.159) | 0 | 0 | 0 |
| 2021/02/03 | R035 04/02/2021 | 10.14 | Call | Bond Future | 108.9200 | 0.1089 | 560.9100 | 0.5609 | 414.974 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 10.55 | Call | Bond Future | 3,136.8300 | 3.1368 | 3,841.9400 | 3.8419 | 22.478 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 10.55 | Put | Bond Future | 2,507.5000 | 2.5075 | 1,982.1800 | 1.9822 | (20.950) | 0 | 0 | 500 |
| 2021/02/03 | R035 06/05/2021 | 10.05 | Put | Bond Future | 4,307.0900 | 4.3071 | 3,545.4700 | 3.5455 | (17.683) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 10.05 | Call | Bond Future | 1,570.4600 | 1.5705 | 2,039.2700 | 2.0393 | 29.852 | 0 | 0 | 500 |
| 2021/02/03 | R035 06/05/2021 | 12.91 | Put | Bond Future | 70.2200 | 0.0702 | 45.0000 | 0.0450 | (35.916) | 0 | 0 | 600 |
| 2021/02/03 | R035 06/05/2021 | 10.40 | Put | Bond Future | 2,973.7000 | 2.9737 | 2,380.0600 | 2.3801 | (19.963) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 11.55 | Call | Bond Future | 7,571.1500 | 7.5712 | 8,607.6000 | 8.6076 | 13.689 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 11.55 | Put | Bond Future | 730.7900 | 0.7308 | 536.8100 | 0.5368 | (26.544) | 0 | 0 | 1,650 |
| 2021/02/03 | R035 06/05/2021 | 12.77 | Call | Bond Future | 13,669.7800 | 13.6698 | 14,867.7200 | 14.8677 | 8.763 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 12.77 | Put | Bond Future | 93.1100 | 0.0931 | 60.6200 | 0.0606 | (34.894) | 0 | 0 | 1,650 |
| 2021/02/03 | R035 06/05/2021 | 10.24 | Put | Bond Future | 3,539.2200 | 3.5392 | 2,869.7800 | 2.8698 | (18.915) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 10.24 | Call | Bond Future | 2,103.2400 | 2.1032 | 2,664.2300 | 2.6642 | 26.673 | 0 | 0 | 793 |
| 2021/02/03 | R035 06/05/2021 | 12.37 | Call | Bond Future | 11,662.0900 | 11.6621 | 12,828.8000 | 12.8288 | 10.004 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 12.35 | Put | Bond Future | 207.0300 | 0.2070 | 141.2600 | 0.1413 | (31.768) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 12.36 | Put | Bond Future | 203.2900 | 0.2033 | 138.5600 | 0.1386 | (31.841) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | | | Bond Future | 10.4544 | 90.3024 | 10.2704 | 91.5328 | (1.760) | 0.0000 | 0.0000 | 98,633 |
| 2021/02/03 | R035 06/05/2021 | 11.05 | Call | Bond Future | 5,173.2000 | 5.1732 | 6,075.7800 | 6.0758 | 17.447 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 11.05 | Put | Bond Future | 1,355.1000 | 1.3551 | 1,027.2500 | 1.0272 | (24.194) | 0 | 0 | 500 |
| 2021/02/03 | R035 06/05/2021 | 11.15 | Put | Bond Future | 1,197.2500 | 1.1972 | 901.2300 | 0.9012 | (24.725) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 11.15 | Call | Bond Future | 5,632.7900 | 5.6328 | 6,567.2000 | 6.5672 | 16.589 | 0 | 0 | 600 |
| 2021/02/03 | R035 06/05/2021 | 12.91 | Call | Bond Future | 14,366.2800 | 14.3663 | 15,571.4900 | 15.5715 | 8.389 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 10.40 | Call | Bond Future | 2,612.3600 | 2.6124 | 3,249.1500 | 3.2492 | 24.376 | 0 | 0 | 600 |
| 2021/02/03 | R035 06/05/2021 | 10.81 | Put | Bond Future | 1,831.4300 | 1.8314 | 1,415.7500 | 1.4157 | (22.697) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 10.81 | Call | Bond Future | 4,140.3400 | 4.1403 | 4,955.0900 | 4.9551 | 19.678 | 0 | 0 | 1,650 |
| 2021/02/03 | R035 06/05/2021 | 11.32 | Call | Bond Future | 6,439.6200 | 6.4396 | 7,422.2200 | 7.4222 | 15.259 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 11.32 | Put | Bond Future | 969.4800 | 0.9695 | 721.6500 | 0.7217 | (25.563) | 0 | 0 | 793 |
| 2021/02/03 | R035 06/05/2021 | 12.37 | Put | Bond Future | 199.6200 | 0.1996 | 135.9000 | 0.1359 | (31.921) | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 12.35 | Call | Bond Future | 11,561.4500 | 11.5614 | 12,726.1100 | 12.7261 | 10.074 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 12.02 | Call | Bond Future | 9,907.4400 | 9.9074 | 11,029.7500 | 11.0297 | 11.328 | 0 | 0 | 0 |
| 2021/02/03 | R035 06/05/2021 | 12.02 | Put | Bond Future | 369.0000 | 0.3690 | 260.8800 | 0.2609 | (29.301) | 0 | 0 | 793 |
| 2021/02/03 | R035 06/05/2021 | 12.36 | Call | Bond Future | 11,611.7600 | 11.6118 | 12,777.4600 | 12.7775 | 10.039 | 0 | 0 | 0 |
| 2021/02/03 | R035 05/08/2021 | 11.37 | Call | Bond Future | 6,606.3200 | 6.6063 | 7,476.9900 | 7.4770 | 13.179 | 0 | 0 | 0 |
| 2021/02/03 | R035 05/08/2021 | 11.37 | Put | Bond Future | 2,223.7800 | 2.2238 | 1,851.7600 | 1.8518 | (16.729) | 0 | 0 | 100 |
| 2021/02/03 | R035 05/08/2021 | 5.31 | Call | Bond Future | 0.0500 | 0.0001 | 0.0900 | 0.0001 | 80.000 | 0 | 0 | 0 |
| 2021/02/03 | R035 05/08/2021 | 5.31 | Put | Bond Future | 46,807.1000 | 46.8071 | 45,564.4500 | 45.5644 | (2.655) | 0 | 0 | 0 |
| 2021/02/03 | R035 05/08/2021 | | | Bond Future | 10.6620 | 91.2836 | 10.4706 | 92.5263 | (1.795) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R035 05/08/2021 | 10.77 | Call | Bond Future | 4,288.2600 | 4.2883 | 4,990.9700 | 4.9910 | 16.387 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 3,598.3800 | 3.5984 | 3,058.4000 | 3.0584 | (15.006) | 0 | 0 | 100 |
| 2021/02/03 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 6,340.6800 | 6.3407 | 5,550.1900 | 5.5502 | (12.467) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 2,070.1800 | 2.0702 | 2,522.3800 | 2.5224 | 21.844 | 0 | 0 | 100 |
| 2021/02/03 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0500 | 0.0001 | 0.0800 | 0.0001 | 60.000 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 47,040.3900 | 47.0404 | 45,797.7300 | 45.7977 | (2.642) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0500 | 0.0001 | 0.0800 | 0.0001 | 60.000 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 46,923.6800 | 46.9237 | 45,681.0200 | 45.6810 | (2.648) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 5,339.0100 | 5.3390 | 4,690.6700 | 4.6907 | (12.143) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 3,718.2100 | 3.7182 | 4,325.5200 | 4.3255 | 16.333 | 0 | 0 | 400 |
| 2021/02/03 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 5,192.2700 | 5.1923 | 5,926.3000 | 5.9263 | 14.137 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 3,934.7200 | 3.9347 | 3,413.1000 | 3.4131 | (13.257) | 0 | 0 | 782 |
| 2021/02/03 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 6,817.4700 | 6.8175 | 6,054.6100 | 6.0546 | (11.190) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 7,287.0700 | 7.2871 | 6,491.4800 | 6.4915 | (10.918) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 2,375.3600 | 2.3754 | 2,835.4200 | 2.8354 | 19.368 | 0 | 0 | 400 |
| 2021/02/03 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 2,522.5800 | 2.5226 | 2,155.9600 | 2.1560 | (14.534) | 0 | 0 | 782 |
| 2021/02/03 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 10,860.7100 | 10.8607 | 11,889.6100 | 11.8896 | 9.474 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 1,380.5800 | 1.3806 | 1,153.8300 | 1.1538 | (16.424) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | | | Bond Future | 10.8763 | 87.7834 | 10.6771 | 89.0391 | (1.831) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 16,240.7000 | 16.2407 | 17,414.6500 | 17.4146 | 7.228 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 401.7500 | 0.4017 | 320.0500 | 0.3201 | (20.336) | 0 | 0 | 400 |
| 2021/02/03 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 2,644.7700 | 2.6448 | 3,137.5600 | 3.1376 | 18.633 | 0 | 0 | 782 |
| 2021/02/03 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 7,732.8200 | 7.7328 | 8,621.8500 | 8.6218 | 11.497 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 10,779.7900 | 10.7798 | 11,805.5300 | 11.8055 | 9.515 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 1,404.9400 | 1.4049 | 1,175.0300 | 1.1750 | (16.364) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 10,820.2400 | 10.8202 | 11,847.5600 | 11.8476 | 9.494 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 1,392.7200 | 1.3927 | 1,164.3900 | 1.1644 | (16.395) | 0 | 0 | 0 |
| 2021/02/03 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 621.5000 | 0.6215 | 1,890.3700 | 1.8904 | 204.163 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 681.2400 | 0.6812 | 1,950.1100 | 1.9501 | 186.259 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 03/02/2022 | | | Bond Future | 11.1166 | 88.6822 | 10.9088 | 89.9511 | (1.869) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 740.9100 | 0.7409 | 2,009.7800 | 2.0098 | 171.258 | 0 | 0 | 0 |
| 2021/02/03 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 8.16 | Call | Bond Future | 7,916.0600 | 7.9161 | 7,836.3300 | 7.8363 | (1.007) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 8.17 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 8.15 | Call | Bond Future | 7,867.1100 | 7.8671 | 7,787.3800 | 7.7874 | (1.013) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 7.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 8.00 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 15,177 |
| 2021/02/03 | R186 | 04/02/2021 | | | Bond Future | 6.6118 | 120.0712 | 6.6267 | 119.9915 | 0.226 | 0.0000 | 0.0000 | 37,673 |
| 2021/02/03 | R186 | 04/02/2021 | 8.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 8.17 | Call | Bond Future | 7,964.9900 | 7.9650 | 7,885.2600 | 7.8853 | (1.001) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 8.15 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 7.30 | Call | Bond Future | 3,604.0500 | 3.6040 | 3,524.3200 | 3.5243 | (2.212) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/02/2021 | 8.00 | Call | Bond Future | 7,129.4700 | 7.1295 | 7,049.7400 | 7.0497 | (1.118) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 06/05/2021 | 10.77 | Call | Bond Future | 18,336.3500 | 18.3363 | 18,254.2100 | 18.2542 | (0.448) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 06/05/2021 | 10.77 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 06/05/2021 | 10.76 | Call | Bond Future | 18,295.3000 | 18.2953 | 18,213.1600 | 18.2132 | (0.449) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | R186 | 06/05/2021 | 10.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 06/05/2021 | | | Bond Future | 6.7636 | 121.2639 | 6.7797 | 121.1818 | 0.239 | 0.0000 | 0.0000 | 108,279 |
| 2021/02/03 | R186 | 06/05/2021 | 7.30 | Call | Bond Future | 3,301.4400 | 3.3014 | 3,232.8400 | 3.2328 | (2.078) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 06/05/2021 | 7.30 | Put | Bond Future | 611.1400 | 0.6111 | 624.6800 | 0.6247 | 2.216 | 0 | 0 | 15,177 |
| 2021/02/03 | R186 | 06/05/2021 | 10.78 | Call | Bond Future | 18,377.3800 | 18.3774 | 18,295.2400 | 18.2952 | (0.447) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 06/05/2021 | 10.78 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 8,114.4100 | 8.1144 | 8,034.0300 | 8.0340 | (0.991) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 191.4300 | 0.1914 | 195.4900 | 0.1955 | 2.121 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 8,073.6500 | 8.0737 | 7,993.3500 | 7.9934 | (0.995) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 195.0100 | 0.1950 | 199.1500 | 0.1991 | 2.123 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 05/08/2021 | | | Bond Future | 6.9104 | 117.3006 | 6.9279 | 117.2161 | 0.252 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 8,155.1800 | 8.1552 | 8,074.7200 | 8.0747 | (0.987) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 187.9000 | 0.1879 | 191.8800 | 0.1919 | 2.118 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 5,495.3400 | 5.4953 | 5,425.7900 | 5.4258 | (1.266) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 903.2200 | 0.9032 | 919.4300 | 0.9194 | 1.795 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 5,530.1900 | 5.5302 | 5,460.4900 | 5.4605 | (1.260) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 894.3300 | 0.8943 | 910.3900 | 0.9104 | 1.796 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/11/2021 | | | Bond Future | 7.0672 | 118.5520 | 7.0858 | 118.4663 | 0.264 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 5,565.1100 | 5.5651 | 5,495.2600 | 5.4953 | (1.255) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 885.5200 | 0.8855 | 901.4300 | 0.9014 | 1.797 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 182.2900 | 0.1823 | 96.1300 | 0.0961 | (47.265) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 03/02/2022 | | | Bond Future | 7.2582 | 114.4868 | 7.2779 | 114.4006 | 0.272 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 138.7400 | 0.1387 | 52.5800 | 0.0526 | (62.102) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 95.1800 | 0.0952 | 9.0200 | 0.0090 | (90.523) | 0 | 0 | 0 |
| 2021/02/03 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R197 | 04/02/2021 | | | Bond Future | 319.3397 | 319.3397 | 319.1492 | 319.1492 | (0.060) | 0.0000 | 0.0000 | 2,352 |
| 2021/02/03 | R197 | 06/05/2021 | | | Bond Future | 322.5914 | 322.5914 | 322.3947 | 322.3947 | (0.061) | 0.0000 | 0.0000 | 2,121 |
| 2021/02/03 | R197 | 05/08/2021 | | | Bond Future | 318.1781 | 318.1781 | 317.9755 | 317.9755 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R197 | 04/11/2021 | | | Bond Future | 321.6466 | 321.6466 | 321.4409 | 321.4409 | (0.064) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R197 | 03/02/2022 | | | Bond Future | 316.9280 | 316.9280 | 316.7214 | 316.7214 | (0.065) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R202 | 04/02/2021 | | | Bond Future | 221.3598 | 221.3598 | 223.1570 | 223.1570 | 0.812 | 0.0000 | 0.0000 | 7,585 |
| 2021/02/03 | R202 | 06/05/2021 | | | Bond Future | 223.6138 | 223.6138 | 225.4263 | 225.4263 | 0.811 | 0.0000 | 0.0000 | 8,028 |
| 2021/02/03 | R202 | 05/08/2021 | | | Bond Future | 221.8503 | 221.8503 | 223.6805 | 223.6805 | 0.825 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R202 | 04/11/2021 | | | Bond Future | 224.2686 | 224.2686 | 226.1181 | 226.1181 | 0.825 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R202 | 03/02/2022 | | | Bond Future | 222.3226 | 222.3226 | 224.1924 | 224.1924 | 0.841 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R209 | 04/02/2021 | 10.12 | Call | Bond Future | 251.4100 | 0.2514 | 729.6800 | 0.7297 | 190.235 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/02/2021 | 10.12 | Put | Bond Future | 508.8100 | 0.5088 | 50.2300 | 0.0502 | (90.128) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/02/2021 | | | Bond Future | 10.1632 | 72.3332 | 10.0070 | 73.2700 | (1.537) | 0.0000 | 0.0000 | 17,603 |
| 2021/02/03 | R209 | 04/02/2021 | 10.11 | Call | Bond Future | 228.7800 | 0.2288 | 679.4300 | 0.6794 | 196.980 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/02/2021 | 10.11 | Put | Bond Future | 545.9300 | 0.5459 | 59.7300 | 0.0597 | (89.059) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/02/2021 | 10.10 | Call | Bond Future | 207.5900 | 0.2076 | 630.5100 | 0.6305 | 203.729 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/02/2021 | 10.10 | Put | Bond Future | 584.5600 | 0.5846 | 70.6300 | 0.0706 | (87.917) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 10.35 | Call | Bond Future | 2,604.2000 | 2.6042 | 3,108.7500 | 3.1088 | 19.374 | 0 | 0 | 1,000 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | R209 | 06/05/2021 | 9.75 | Put | Bond Future | 4,736.5900 | 4.7366 | 4,091.6000 | 4.0916 | (13.617) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 9.75 | Call | Bond Future | 1,159.1900 | 1.1592 | 1,459.3100 | 1.4593 | 25.890 | 0 | 0 | 8,200 |
| 2021/02/03 | R209 | 06/05/2021 | 11.00 | Call | Bond Future | 4,855.0200 | 4.8550 | 5,549.9200 | 5.5499 | 14.313 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 11.00 | Put | Bond Future | 1,214.8400 | 1.2148 | 964.6300 | 0.9646 | (20.596) | 0 | 0 | 3,500 |
| 2021/02/03 | R209 | 06/05/2021 | 10.00 | Put | Bond Future | 3,725.9200 | 3.7259 | 3,165.6600 | 3.1657 | (15.037) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 10.00 | Call | Bond Future | 1,679.7100 | 1.6797 | 2,064.5600 | 2.0646 | 22.912 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 12.25 | Call | Bond Future | 10,070.6400 | 10.0706 | 10,959.5500 | 10.9595 | 8.827 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 12.25 | Put | Bond Future | 204.3400 | 0.2043 | 148.1400 | 0.1481 | (27.503) | 0 | 0 | 9,150 |
| 2021/02/03 | R209 | 06/05/2021 | 12.23 | Call | Bond Future | 9,985.1900 | 9.9852 | 10,872.3900 | 10.8724 | 8.885 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 12.23 | Put | Bond Future | 211.5400 | 0.2115 | 153.6300 | 0.1536 | (27.375) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 12.22 | Call | Bond Future | 9,942.4700 | 9.9425 | 10,828.8100 | 10.8288 | 8.915 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 12.22 | Put | Bond Future | 215.2200 | 0.2152 | 156.4500 | 0.1564 | (27.307) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | | | Bond Future | 10.3463 | 69.9127 | 10.1845 | 70.8579 | (1.563) | 0.0000 | 0.0000 | 27,621 |
| 2021/02/03 | R209 | 06/05/2021 | 10.35 | Put | Bond Future | 2,582.5600 | 2.5826 | 2,142.0000 | 2.1420 | (17.059) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 10.60 | Call | Bond Future | 3,390.8300 | 3.3908 | 3,975.8600 | 3.9759 | 17.253 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 10.60 | Put | Bond Future | 1,944.2500 | 1.9443 | 1,584.1700 | 1.5842 | (18.520) | 0 | 0 | 6,250 |
| 2021/02/03 | R209 | 06/05/2021 | 11.60 | Call | Bond Future | 7,326.1800 | 7.3262 | 8,135.6600 | 8.1357 | 11.049 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 11.60 | Put | Bond Future | 583.8400 | 0.5838 | 448.2100 | 0.4482 | (23.231) | 0 | 0 | 3,750 |
| 2021/02/03 | R209 | 06/05/2021 | 10.25 | Put | Bond Future | 2,879.8400 | 2.8798 | 2,405.5800 | 2.4056 | (16.468) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 10.25 | Call | Bond Future | 2,319.4900 | 2.3195 | 2,790.3400 | 2.7903 | 20.300 | 0 | 0 | 5,325 |
| 2021/02/03 | R209 | 06/05/2021 | 11.25 | Call | Bond Future | 5,865.6000 | 5.8656 | 6,614.4700 | 6.6145 | 12.767 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 11.25 | Put | Bond Future | 906.2000 | 0.9062 | 709.9600 | 0.7100 | (21.655) | 0 | 0 | 9,150 |
| 2021/02/03 | R209 | 06/05/2021 | 12.24 | Call | Bond Future | 10,027.9200 | 10.0279 | 10,915.9800 | 10.9160 | 8.856 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 06/05/2021 | 12.24 | Put | Bond Future | 207.9100 | 0.2079 | 150.8600 | 0.1509 | (27.440) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 7,992.2800 | 7.9923 | 8,748.4700 | 8.7485 | 9.462 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 1,272.8900 | 1.2729 | 1,074.5500 | 1.0745 | (15.582) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 05/08/2021 | | | Bond Future | 10.5278 | 70.6728 | 10.3603 | 71.6274 | (1.591) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 7,956.1600 | 7.9562 | 8,710.8400 | 8.7108 | 9.485 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 1,285.4000 | 1.2854 | 1,085.5500 | 1.0856 | (15.548) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 7,920.0900 | 7.9201 | 8,673.2500 | 8.6733 | 9.509 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 1,298.0200 | 1.2980 | 1,096.6500 | 1.0967 | (15.514) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 3,514.0300 | 3.5140 | 3,990.8200 | 3.9908 | 13.568 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 8,355.7500 | 8.3558 | 9,091.3100 | 9.0913 | 8.803 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 1,780.7200 | 1.7807 | 1,551.8200 | 1.5518 | (12.854) | 0 | 0 | 5,500 |
| 2021/02/03 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 8,994.6300 | 8.9946 | 9,755.5500 | 9.7555 | 8.460 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 1,527.4700 | 1.5275 | 1,323.9300 | 1.3239 | (13.325) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 8,926.7900 | 8.9268 | 9,685.1300 | 9.6851 | 8.495 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | | | Bond Future | 10.7140 | 68.2870 | 10.5405 | 69.2514 | (1.620) | 0.0000 | 0.0000 | 1,795 |
| 2021/02/03 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 4,706.0600 | 4.7061 | 4,218.3900 | 4.2184 | (10.363) | 0 | 0 | 5,500 |
| 2021/02/03 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 8,666.8400 | 8.6668 | 7,969.5500 | 7.9696 | (8.045) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 1,492.4000 | 1.4924 | 1,759.5700 | 1.7596 | 17.902 | 0 | 0 | 3,750 |
| 2021/02/03 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 8,960.6900 | 8.9607 | 9,720.3300 | 9.7203 | 8.477 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 1,540.0100 | 1.5400 | 1,335.1900 | 1.3352 | (13.300) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 1,552.6400 | 1.5526 | 1,346.5200 | 1.3465 | (13.275) | 0 | 0 | 0 |
| 2021/02/03 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 594.4900 | 0.5945 | 1,569.1200 | 1.5691 | 163.944 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 541.6100 | 0.5416 | 1,516.2400 | 1.5162 | 179.951 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 03/02/2022 | 11.02 | Put | 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 | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | R209 | 03/02/2022 | | | Bond Future | 10.9182 | 68.9860 | 10.7381 | 69.9607 | (1.650) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 647.3200 | 0.6473 | 1,621.9500 | 1.6219 | 150.564 | 0 | 0 | 0 |
| 2021/02/03 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R210 | 04/02/2021 | | | Bond Future | 196.8780 | 196.8780 | 198.0036 | 198.0036 | 0.572 | 0.0000 | 0.0000 | 859 |
| 2021/02/03 | R210 | 06/05/2021 | | | Bond Future | 196.1717 | 196.1717 | 197.3061 | 197.3061 | 0.578 | 0.0000 | 0.0000 | 1,183 |
| 2021/02/03 | R210 | 05/08/2021 | | | Bond Future | 198.3515 | 198.3515 | 199.4963 | 199.4963 | 0.577 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R210 | 04/11/2021 | | | Bond Future | 197.7760 | 197.7760 | 198.9327 | 198.9327 | 0.585 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R210 | 03/02/2022 | | | Bond Future | 199.8490 | 199.8490 | 201.0186 | 201.0186 | 0.585 | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R212 | 04/02/2021 | | | Bond Future | 170.3411 | 170.3411 | 170.2747 | 170.2747 | (0.039) | 0.0000 | 0.0000 | 4,184 |
| 2021/02/03 | R212 | 06/05/2021 | | | Bond Future | 172.0756 | 172.0756 | 172.0063 | 172.0063 | (0.040) | 0.0000 | 0.0000 | 3,425 |
| 2021/02/03 | R212 | 05/08/2021 | | | Bond Future | 171.6571 | 171.6571 | 171.5850 | 171.5850 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R212 | 04/11/2021 | | | Bond Future | 173.5283 | 173.5283 | 173.4549 | 173.4549 | (0.042) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R213 | 04/02/2021 | 9.40 | Call | Bond Future | 2,084.2000 | 2.0842 | 2,897.4000 | 2.8974 | 39.017 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/02/2021 | 9.40 | Put | Bond Future | 1.5400 | 0.0015 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/02/2021 | 9.39 | Call | Bond Future | 2,027.0300 | 2.0270 | 2,839.8700 | 2.8399 | 40.100 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/02/2021 | 9.39 | Put | Bond Future | 1.9000 | 0.0019 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/02/2021 | | | Bond Future | 9.0435 | 89.8162 | 8.9071 | 90.6309 | (1.509) | 0.0000 | 0.0000 | 698 |
| 2021/02/03 | R213 | 04/02/2021 | 9.41 | Call | Bond Future | 2,141.3700 | 2.1414 | 2,954.8700 | 2.9549 | 37.990 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/02/2021 | 9.41 | Put | Bond Future | 1.2400 | 0.0012 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 06/05/2021 | 11.91 | Call | Bond Future | 13,819.7400 | 13.8197 | 14,634.6500 | 14.6346 | 5.897 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 06/05/2021 | 11.91 | Put | Bond Future | 19.3700 | 0.0194 | 12.6600 | 0.0127 | (34.641) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 06/05/2021 | | | Bond Future | 9.2272 | 87.1808 | 9.0855 | 88.0025 | (1.536) | 0.0000 | 0.0000 | 9,085 |
| 2021/02/03 | R213 | 06/05/2021 | 11.90 | Call | Bond Future | 13,774.4600 | 13.7745 | 14,589.2100 | 14.5892 | 5.915 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 06/05/2021 | 11.90 | Put | Bond Future | 19.8700 | 0.0199 | 13.0000 | 0.0130 | (34.575) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 06/05/2021 | 11.89 | Call | Bond Future | 13,729.1500 | 13.7291 | 14,543.7400 | 14.5437 | 5.933 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 06/05/2021 | 11.89 | Put | Bond Future | 20.3800 | 0.0204 | 13.3500 | 0.0134 | (34.495) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 1,615.9000 | 1.6159 | 1,377.4200 | 1.3774 | (14.758) | 0 | 0 | 200 |
| 2021/02/03 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 3,348.6200 | 3.3486 | 2,940.4800 | 2.9405 | (12.188) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 2,944.9700 | 2.9450 | 3,366.3700 | 3.3664 | 14.309 | 0 | 0 | 200 |
| 2021/02/03 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 8,396.4800 | 8.3965 | 9,089.7400 | 9.0897 | 8.257 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 825.3500 | 0.8253 | 689.0700 | 0.6891 | (16.512) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 8,356.6700 | 8.3567 | 9,048.6400 | 9.0486 | 8.280 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 835.0800 | 0.8351 | 697.5100 | 0.6975 | (16.474) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | | | Bond Future | 9.4120 | 88.1281 | 9.2646 | 88.9576 | (1.566) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 8,118.8800 | 8.1189 | 8,803.0000 | 8.8030 | 8.426 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 895.4100 | 0.8954 | 749.9900 | 0.7500 | (16.241) | 0 | 0 | 200 |
| 2021/02/03 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 5,563.9300 | 5.5639 | 6,154.9900 | 6.1550 | 10.623 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 8,436.3500 | 8.4363 | 9,130.8800 | 9.1309 | 8.233 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 815.7200 | 0.8157 | 680.7100 | 0.6807 | (16.551) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 1,185.1300 | 1.1851 | 1,023.5400 | 1.0235 | (13.635) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 8,851.7200 | 8.8517 | 9,529.3400 | 9.5293 | 7.655 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 1,196.3500 | 1.1964 | 1,033.5600 | 1.0336 | (13.607) | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/11/2021 | | | Bond Future | 9.6051 | 85.5394 | 9.4517 | 86.3774 | (1.598) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 8,814.9000 | 8.8149 | 9,491.3300 | 9.4913 | 7.674 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 1,174.0000 | 1.1740 | 1,013.6000 | 1.0136 | (13.663) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/02/03 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 8,778.1400 | 8.7781 | 9,453.3700 | 9.4534 | 7.692 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 808.4000 | 0.8084 | 1,655.3900 | 1.6554 | 104.774 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 03/02/2022 | | | Bond Future | 9.8251 | 86.4154 | 9.6648 | 87.2624 | (1.631) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 756.5300 | 0.7565 | 1,603.5200 | 1.6035 | 111.957 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 704.6100 | 0.7046 | 1,551.6000 | 1.5516 | 120.207 | 0 | 0 | 0 |
| 2021/02/03 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/02/2021 | 10.33 | Call | Bond Future | 28.1100 | 0.0281 | 100.7300 | 0.1007 | 258.342 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/02/2021 | 10.33 | Put | Bond Future | 1,425.5900 | 1.4256 | 546.5100 | 0.5465 | (61.664) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/02/2021 | | | Bond Future | 10.5583 | 69.3470 | 10.4020 | 70.2987 | (1.480) | 0.0000 | 0.0000 | 9,210 |
| 2021/02/03 | R214 | 04/02/2021 | 10.32 | Call | Bond Future | 24.0700 | 0.0241 | 85.8200 | 0.0858 | 256.543 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/02/2021 | 10.32 | Put | Bond Future | 1,483.8200 | 1.4838 | 593.8700 | 0.5939 | (59.977) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/02/2021 | 10.31 | Call | Bond Future | 20.5400 | 0.0205 | 72.6600 | 0.0727 | 253.749 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/02/2021 | 10.31 | Put | Bond Future | 1,542.6400 | 1.5426 | 643.0600 | 0.6431 | (58.314) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 06/05/2021 | 12.26 | Call | Bond Future | 8,485.2600 | 8.4853 | 9,339.2600 | 9.3393 | 10.065 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 06/05/2021 | 12.26 | Put | Bond Future | 443.2000 | 0.4432 | 336.9700 | 0.3370 | (23.969) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 06/05/2021 | 12.25 | Call | Bond Future | 8,444.3800 | 8.4444 | 9,297.0600 | 9.2971 | 10.098 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 06/05/2021 | 12.25 | Put | Bond Future | 449.8300 | 0.4498 | 342.2800 | 0.3423 | (23.909) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 06/05/2021 | | | Bond Future | 10.7374 | 66.7604 | 10.5756 | 67.7206 | (1.508) | 0.0000 | 0.0000 | 12,697 |
| 2021/02/03 | R214 | 06/05/2021 | 12.27 | Call | Bond Future | 8,526.1600 | 8.5262 | 9,381.4600 | 9.3815 | 10.031 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 06/05/2021 | 12.27 | Put | Bond Future | 436.6600 | 0.4367 | 331.7300 | 0.3317 | (24.030) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 1,619.5400 | 1.6195 | 1,385.1200 | 1.3851 | (14.474) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 7,436.1900 | 7.4362 | 8,168.3900 | 8.1684 | 9.846 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 05/08/2021 | | | Bond Future | 10.9178 | 67.4858 | 10.7500 | 68.4556 | (1.537) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 7,470.5200 | 7.4705 | 8,204.3300 | 8.2043 | 9.823 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 1,634.1900 | 1.6342 | 1,398.1700 | 1.3982 | (14.443) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 7,504.8900 | 7.5049 | 8,240.3000 | 8.2403 | 9.799 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 1,648.9400 | 1.6489 | 1,411.3100 | 1.4113 | (14.411) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 8,737.0400 | 8.7370 | 9,490.2500 | 9.4902 | 8.621 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 8,704.5700 | 8.7046 | 9,456.4700 | 9.4565 | 8.638 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 1,813.2200 | 1.8132 | 1,585.1600 | 1.5852 | (12.578) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/11/2021 | | | Bond Future | 11.1025 | 64.9290 | 10.9284 | 65.9089 | (1.568) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 1,799.4600 | 1.7995 | 1,572.7100 | 1.5727 | (12.601) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 8,769.5300 | 8.7695 | 9,524.0500 | 9.5240 | 8.604 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 1,785.7900 | 1.7858 | 1,560.3500 | 1.5603 | (12.624) | 0 | 0 | 0 |
| 2021/02/03 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 550.3100 | 0.5503 | 1,540.4900 | 1.5405 | 179.931 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 03/02/2022 | | | Bond Future | 11.3074 | 65.5939 | 11.1264 | 66.5840 | (1.601) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 497.0000 | 0.4970 | 1,487.1800 | 1.4872 | 199.231 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 443.6200 | 0.4436 | 1,433.8000 | 1.4338 | 223.205 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.47 | Call | Bond Future | 59.1400 | 0.0591 | 269.5500 | 0.2695 | 355.783 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.47 | Put | Bond Future | 1,195.1900 | 1.1952 | 285.3500 | 0.2854 | (76.125) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.46 | Call | Bond Future | 50.0000 | 0.0500 | 232.8400 | 0.2328 | 365.680 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/02/03 | R248 | 04/02/2021 | 10.46 | Put | Bond Future | 1,263.5700 | 1.2636 | 326.1600 | 0.3262 | (74.187) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.75 | Call | Bond Future | 1,071.0500 | 1.0711 | 2,105.5500 | 2.1056 | 96.587 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | | | Bond Future | 10.6184 | 87.3802 | 10.4720 | 88.5005 | (1.379) | 0.0000 | 0.0000 | 79,424 |
| 2021/02/03 | R248 | 04/02/2021 | 10.48 | Call | Bond Future | 69.5600 | 0.0696 | 309.6500 | 0.3096 | 345.155 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.48 | Put | Bond Future | 1,128.2200 | 1.1282 | 248.0600 | 0.2481 | (78.013) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.80 | Put | Bond Future | 41.4200 | 0.0414 | 0.0500 | 0.0001 | (99.879) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.80 | Call | Bond Future | 1,395.3500 | 1.3953 | 2,474.2300 | 2.4742 | 77.320 | 0 | 0 | 2,140 |
| 2021/02/03 | R248 | 04/02/2021 | 9.80 | Put | Bond Future | 6,616.5500 | 6.6165 | 5,496.3000 | 5.4963 | (16.931) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 9.80 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 2,140 |
| 2021/02/03 | R248 | 04/02/2021 | 11.50 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 11.50 | Call | Bond Future | 6,227.7900 | 6.2278 | 7,348.0400 | 7.3480 | 17.988 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/02/2021 | 10.75 | Put | Bond Future | 86.0700 | 0.0861 | 0.3200 | 0.0003 | (99.628) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 06/05/2021 | 12.36 | Call | Bond Future | 10,612.4200 | 10.6124 | 11,637.1200 | 11.6371 | 9.656 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 06/05/2021 | 12.36 | Put | Bond Future | 420.3400 | 0.4203 | 314.9500 | 0.3150 | (25.073) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 06/05/2021 | | | Bond Future | 10.7995 | 83.8390 | 10.6475 | 84.9690 | (1.408) | 0.0000 | 0.0000 | 126,201 |
| 2021/02/03 | R248 | 06/05/2021 | 12.35 | Call | Bond Future | 10,561.2400 | 10.5612 | 11,584.5100 | 11.5845 | 9.689 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 06/05/2021 | 12.35 | Put | Bond Future | 427.1600 | 0.4272 | 320.3400 | 0.3203 | (25.007) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 06/05/2021 | 12.34 | Call | Bond Future | 10,510.0700 | 10.5101 | 11,531.8900 | 11.5319 | 9.722 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 06/05/2021 | 12.34 | Put | Bond Future | 434.0800 | 0.4341 | 325.8100 | 0.3258 | (24.942) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 1,174.5000 | 1.1745 | 982.9900 | 0.9830 | (16.306) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 10,940.3800 | 10.9404 | 11,891.8200 | 11.8918 | 8.697 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 1,186.5200 | 1.1865 | 993.4600 | 0.9935 | (16.271) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 05/08/2021 | | | Bond Future | 10.9824 | 84.7500 | 10.8243 | 85.8914 | (1.440) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 10,895.6500 | 10.8957 | 11,845.5400 | 11.8455 | 8.718 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 1,162.5900 | 1.1626 | 972.6300 | 0.9726 | (16.339) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 10,850.9400 | 10.8509 | 11,799.2800 | 11.7993 | 8.740 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 11,736.6600 | 11.7367 | 12,685.0900 | 12.6851 | 8.081 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 1,451.8200 | 1.4518 | 1,246.9900 | 1.2470 | (14.108) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/11/2021 | | | Bond Future | 11.1696 | 81.2431 | 11.0051 | 82.3964 | (1.473) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 11,653.5900 | 11.6536 | 12,599.2400 | 12.5992 | 8.115 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 1,476.8900 | 1.4769 | 1,269.2800 | 1.2693 | (14.057) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 11,695.1200 | 11.6951 | 12,642.1600 | 12.6422 | 8.098 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 1,464.3100 | 1.4643 | 1,258.0900 | 1.2581 | (14.083) | 0 | 0 | 0 |
| 2021/02/03 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 612.3700 | 0.6124 | 1,777.8200 | 1.7778 | 190.318 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 678.4000 | 0.6784 | 1,843.8500 | 1.8438 | 171.794 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 03/02/2022 | | | Bond Future | 11.3780 | 82.0749 | 11.2063 | 83.2403 | (1.509) | 0.0000 | 0.0000 | 0 |
| 2021/02/03 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/02/03 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 744.3200 | 0.7443 | 1,909.7700 | 1.9098 | 156.579 | 0 | 0 | 0 |

Total

1630200