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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/03/2021 TO 23/03/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | 0804 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 0807 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 0857 | 31/03/2021 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2025 | 06/05/2021 | | Bond Future | 150.4084 | 150.4084 | 150.8808 | 150.8808 | 0.314 | 0.0000 | 0.0000 | 8,205 |
| 2021/03/23 | 2025 | 05/08/2021 | | Bond Future | 150.5494 | 150.5494 | 150.9872 | 150.9872 | 0.291 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | 2025 | 04/11/2021 | | | Bond Future | 152.2717 | 152.2717 | 152.6807 | 152.6807 | 0.269 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2025 | 03/02/2022 | | | Bond Future | 152.4990 | 152.4990 | 152.8658 | 152.8658 | 0.240 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2029 | 06/05/2021 | | | Bond Future | 107.5635 | 107.5635 | 107.7061 | 107.7061 | 0.133 | 0.0000 | 0.0000 | 3,018 |
| 2021/03/23 | 2029 | 05/08/2021 | | | Bond Future | 108.7588 | 108.7588 | 108.8745 | 108.8745 | 0.106 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2029 | 04/11/2021 | | | Bond Future | 108.8525 | 108.8525 | 108.9452 | 108.9452 | 0.085 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2029 | 03/02/2022 | | | Bond Future | 110.1284 | 110.1284 | 110.1887 | 110.1887 | 0.055 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 11.70 | Call | Bond Future | 11,518.8500 | 11.5188 | 11,373.1900 | 11.3732 | (1.265) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 11.70 | Put | Bond Future | 3.9300 | 0.0039 | 2.8000 | 0.0028 | (28.753) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 11.69 | Call | Bond Future | 11,472.5200 | 11.4725 | 11,326.8300 | 11.3268 | (1.270) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 11.69 | Put | Bond Future | 4.0800 | 0.0041 | 2.9200 | 0.0029 | (28.431) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.90 | Call | Bond Future | 546.0700 | 0.5461 | 462.0300 | 0.4620 | (15.390) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.00 | Call | Bond Future | 695.9400 | 0.6959 | 599.4700 | 0.5995 | (13.862) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.00 | Put | Bond Future | 3,127.2300 | 3.1272 | 3,175.2900 | 3.1753 | 1.537 | 0 | 0 | 5,000 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.25 | Call | Bond Future | 1,184.0000 | 1.1840 | 1,058.6000 | 1.0586 | (10.591) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.25 | Put | Bond Future | 2,197.4600 | 2.1975 | 2,216.5900 | 2.2166 | 0.871 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.35 | Call | Bond Future | 1,429.5800 | 1.4296 | 1,294.1200 | 1.2941 | (9.476) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.27 | Put | Bond Future | 2,132.0700 | 2.1321 | 2,149.0900 | 2.1491 | 0.798 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.27 | Call | Bond Future | 1,230.8400 | 1.2308 | 1,103.3300 | 1.1033 | (10.360) | 0 | 0 | 300 |
| 2021/03/23 | 2030 | 06/05/2021 | 10.95 | Call | Bond Future | 7,982.9600 | 7.9830 | 7,829.9600 | 7.8300 | (1.917) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 10.95 | Put | Bond Future | 54.4900 | 0.0545 | 46.0200 | 0.0460 | (15.544) | 0 | 0 | 300 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.92 | Call | Bond Future | 3,346.9400 | 3.3469 | 3,180.2900 | 3.1803 | (4.979) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 7.97 | Call | Bond Future | 24.4500 | 0.0244 | 16.0200 | 0.0160 | (34.479) | 0 | 0 | 700 |
| 2021/03/23 | 2030 | 06/05/2021 | 10.04 | Call | Bond Future | 3,840.4200 | 3.8404 | 3,672.4700 | 3.6725 | (4.373) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 10.04 | Put | Bond Future | 551.4200 | 0.5514 | 528.0000 | 0.5280 | (4.247) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.15 | Put | Bond Future | 2,545.3900 | 2.5454 | 2,575.5500 | 2.5756 | 1.185 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.15 | Call | Bond Future | 968.1300 | 0.9681 | 853.7600 | 0.8538 | (11.813) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | | | Bond Future | 9.4317 | 93.8007 | 9.4579 | 93.6562 | 0.277 | 0.0000 | 0.0000 | 115,348 |
| 2021/03/23 | 2030 | 06/05/2021 | 11.71 | Call | Bond Future | 11,565.1400 | 11.5651 | 11,419.5100 | 11.4195 | (1.259) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 11.71 | Put | Bond Future | 3.7800 | 0.0038 | 2.6800 | 0.0027 | (29.101) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.95 | Call | Bond Future | 617.8100 | 0.6178 | 527.5500 | 0.5276 | (14.610) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.95 | Put | Bond Future | 3,336.0100 | 3.3360 | 3,390.2800 | 3.3903 | 1.627 | 0 | 0 | 2,500 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.36 | Put | Bond Future | 6,296.7000 | 6.2967 | 6,413.8700 | 6.4139 | 1.861 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.36 | Call | Bond Future | 106.3000 | 0.1063 | 78.9400 | 0.0789 | (25.738) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.86 | Put | Bond Future | 3,730.6700 | 3.7307 | 3,796.1200 | 3.7961 | 1.754 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.86 | Call | Bond Future | 493.1700 | 0.4932 | 414.0900 | 0.4141 | (16.035) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.90 | Put | Bond Future | 3,552.3200 | 3.5523 | 3,612.8100 | 3.6128 | 1.703 | 0 | 0 | 2,500 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.35 | Put | Bond Future | 1,883.6500 | 1.8837 | 1,892.7200 | 1.8927 | 0.482 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.77 | Put | Bond Future | 4,148.2400 | 4.1482 | 4,224.6600 | 4.2247 | 1.842 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 8.77 | Call | Bond Future | 387.7600 | 0.3878 | 319.6500 | 0.3196 | (17.565) | 0 | 0 | 300 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.92 | Put | Bond Future | 694.5400 | 0.6945 | 672.4200 | 0.6724 | (3.185) | 0 | 0 | 700 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.22 | Call | Bond Future | 1,116.3200 | 1.1163 | 994.1300 | 0.9941 | (10.946) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 9.22 | Put | Bond Future | 2,298.4600 | 2.2985 | 2,320.8000 | 2.3208 | 0.972 | 0 | 0 | 700 |
| 2021/03/23 | 2030 | 06/05/2021 | 7.97 | Put | Bond Future | 8,600.3800 | 8.6004 | 8,736.4800 | 8.7365 | 1.582 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 10.74 | Call | Bond Future | 6,988.3700 | 6.9884 | 6,831.2200 | 6.8312 | (2.249) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 06/05/2021 | 10.74 | Put | Bond Future | 101.7500 | 0.1018 | 89.1300 | 0.0891 | (12.403) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 8.83 | Call | Bond Future | 977.9000 | 0.9779 | 904.6900 | 0.9047 | (7.486) | 0 | 0 | 479 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | 2030 | 05/08/2021 | 10.15 | Call | Bond Future | 4,267.8800 | 4.2679 | 4,118.1900 | 4.1182 | (3.507) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.30 | Put | Bond Future | 1,430.2800 | 1.4303 | 1,446.0300 | 1.4460 | 1.101 | 0 | 0 | 200 |
| 2021/03/23 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 5,733.2000 | 5.7332 | 5,834.0800 | 5.8341 | 1.760 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 906.7200 | 0.9067 | 836.8700 | 0.8369 | (7.704) | 0 | 0 | 200 |
| 2021/03/23 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 11,396.6000 | 11.3966 | 11,549.6200 | 11.5496 | 1.343 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 2,179.7700 | 2.1798 | 2,065.5000 | 2.0655 | (5.242) | 0 | 0 | 600 |
| 2021/03/23 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 12,048.1900 | 12.0482 | 11,875.2500 | 11.8753 | (1.435) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 108,189.7500 | 0.1088 | 106,540.0000 | 0.1065 | (2.032) | 0 | 0 | 600 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 5,249.5400 | 5.2495 | 5,090.9200 | 5.0909 | (3.022) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 1,268.0400 | 1.2680 | 1,280.1500 | 1.2801 | 0.955 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 5,212.0800 | 5.2121 | 5,053.7300 | 5.0537 | (3.038) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 1,281.0300 | 1.2810 | 1,293.4100 | 1.2934 | 0.966 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | | | Bond Future | 9.6532 | 90.8146 | 9.6852 | 90.6439 | 0.331 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 8.83 | Put | Bond Future | 5,519.2100 | 5.5192 | 5,616.7300 | 5.6167 | 1.767 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.15 | Put | Bond Future | 1,661.9400 | 1.6619 | 1,682.9800 | 1.6830 | 1.266 | 0 | 0 | 479 |
| 2021/03/23 | 2030 | 05/08/2021 | 9.75 | Call | Bond Future | 2,975.9100 | 2.9759 | 2,844.5100 | 2.8445 | (4.415) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 9.75 | Put | Bond Future | 2,460.3600 | 2.4604 | 2,499.6900 | 2.4997 | 1.599 | 0 | 0 | 479 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 4,803.8900 | 4.8039 | 4,648.9100 | 4.6489 | (3.226) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 134.6500 | 0.1346 | 116.9400 | 0.1169 | (13.153) | 0 | 0 | 200 |
| 2021/03/23 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 5,025.4500 | 5.0255 | 5,114.8300 | 5.1148 | 1.779 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 1,164.0900 | 1.1641 | 1,082.7400 | 1.0827 | (6.988) | 0 | 0 | 600 |
| 2021/03/23 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 3,274.3000 | 3.2743 | 3,330.7600 | 3.3308 | 1.724 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 5,287.2700 | 5.2873 | 5,128.3700 | 5.1284 | (3.005) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 1,255.3600 | 1.2554 | 1,267.1900 | 1.2672 | 0.942 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 1,885.8500 | 1.8859 | 1,791.8000 | 1.7918 | (4.987) | 0 | 0 | 1,102 |
| 2021/03/23 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 7,960.8400 | 7.9608 | 7,784.9300 | 7.7849 | (2.210) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 9,408.5000 | 9.4085 | 9,554.3800 | 9.5544 | 1.551 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 654.3300 | 0.6543 | 607.3400 | 0.6073 | (7.181) | 0 | 0 | 300 |
| 2021/03/23 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 7,068.4700 | 7.0685 | 7,191.1100 | 7.1911 | 1.735 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 920.3200 | 0.9203 | 933.9300 | 0.9339 | 1.479 | 0 | 0 | 300 |
| 2021/03/23 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 5,689.2600 | 5.6893 | 5,530.4300 | 5.5304 | (2.792) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 1,986.1300 | 1.9861 | 2,020.1700 | 2.0202 | 1.714 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 2,000.4900 | 2.0005 | 2,034.8600 | 2.0349 | 1.718 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | | | Bond Future | 9.8642 | 91.8330 | 9.9015 | 91.6401 | 0.379 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 5,406.8500 | 5.4068 | 5,505.6700 | 5.5057 | 1.828 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 1,102.8400 | 1.1028 | 1,119.8000 | 1.1198 | 1.538 | 0 | 0 | 1,102 |
| 2021/03/23 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 3,322.5800 | 3.3226 | 3,384.8700 | 3.3849 | 1.875 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 3,507.4600 | 3.5075 | 3,376.8800 | 3.3769 | (3.723) | 0 | 0 | 1,102 |
| 2021/03/23 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 1,173.1400 | 1.1731 | 1,102.9100 | 1.1029 | (5.986) | 0 | 0 | 300 |
| 2021/03/23 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 8,612.5300 | 8.6125 | 8,433.2700 | 8.4333 | (2.081) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 5,723.9500 | 5.7239 | 5,564.8000 | 5.5648 | (2.780) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 1,971.8600 | 1.9719 | 2,005.5800 | 2.0056 | 1.710 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 5,654.6300 | 5.6546 | 5,496.1300 | 5.4961 | (2.803) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 10,064.2700 | 10.0643 | 10,227.6100 | 10.2276 | 1.623 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 1,010.7500 | 1.0108 | 950.7500 | 0.9508 | (5.936) | 0 | 0 | 101 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 2,356.6400 | 2.3566 | 2,251.7900 | 2.2518 | (4.449) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 6,171.6100 | 6.1716 | 6,290.1000 | 6.2901 | 1.920 | 0 | 0 | 101 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 2,555.7600 | 2.5558 | 2,445.8000 | 2.4458 | (4.302) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 5,845.8400 | 5.8458 | 5,959.2200 | 5.9592 | 1.939 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | | | Bond Future | 10.0939 | 88.8843 | 10.1387 | 88.6610 | 0.444 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 3,273.6900 | 3.2737 | 3,147.3700 | 3.1474 | (3.859) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 4,858.4700 | 4.8585 | 4,955.4900 | 4.9555 | 1.997 | 0 | 0 | 101 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 2,515.1300 | 2.5151 | 2,406.1900 | 2.4062 | (4.331) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 5,909.8800 | 5.9099 | 6,024.2800 | 6.0243 | 1.936 | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 2,535.5500 | 2.5356 | 2,426.1100 | 2.4261 | (4.316) | 0 | 0 | 0 |
| 2021/03/23 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 5,877.9500 | 5.8779 | 5,991.8500 | 5.9918 | 1.938 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.12 | Call | Bond Future | 10,056.1600 | 10.0562 | 9,781.1700 | 9.7812 | (2.735) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.12 | Put | Bond Future | 30.7400 | 0.0307 | 26.4700 | 0.0265 | (13.891) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.57 | Call | Bond Future | 12,223.6800 | 12.2237 | 11,951.4900 | 11.9515 | (2.227) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | | | Bond Future | 10.2670 | 87.8653 | 10.3131 | 87.5946 | 0.449 | 0.0000 | 0.0000 | 137,539 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.11 | Call | Bond Future | 10,007.4200 | 10.0074 | 9,732.3500 | 9.7324 | (2.749) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.11 | Put | Bond Future | 31.7000 | 0.0317 | 27.3500 | 0.0273 | (13.722) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.10 | Call | Bond Future | 9,958.6500 | 9.9587 | 9,683.4900 | 9.6835 | (2.763) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.10 | Put | Bond Future | 32.6900 | 0.0327 | 28.2500 | 0.0283 | (13.582) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 12.57 | Put | Bond Future | 6.9600 | 0.0070 | 5.4900 | 0.0055 | (21.121) | 0 | 0 | 736 |
| 2021/03/23 | 2032 | 06/05/2021 | 10.33 | Put | Bond Future | 1,696.2300 | 1.6962 | 1,743.6500 | 1.7437 | 2.796 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 06/05/2021 | 10.33 | Call | Bond Future | 2,065.8400 | 2.0658 | 1,842.5400 | 1.8425 | (10.809) | 0 | 0 | 736 |
| 2021/03/23 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 6,184.3300 | 6.1843 | 5,926.6900 | 5.9267 | (4.166) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 1,362.6000 | 1.3626 | 1,401.7800 | 1.4018 | 2.875 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 05/08/2021 | | | Bond Future | 10.4901 | 88.8199 | 10.5423 | 88.5230 | 0.498 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 6,109.7800 | 6.1098 | 5,853.1300 | 5.8531 | (4.201) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 1,393.4800 | 1.3935 | 1,433.6500 | 1.4337 | 2.883 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 6,147.0100 | 6.1470 | 5,889.8600 | 5.8899 | (4.183) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 1,377.9700 | 1.3780 | 1,417.6400 | 1.4176 | 2.879 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 1,788.8300 | 1.7888 | 1,661.6600 | 1.6617 | (7.109) | 0 | 0 | 700 |
| 2021/03/23 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 1,909.7200 | 1.9097 | 1,969.7500 | 1.9697 | 3.143 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 7,114.0500 | 7.1140 | 6,855.5100 | 6.8555 | (3.634) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 7,148.3100 | 7.1483 | 6,889.3000 | 6.8893 | (3.623) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | | | Bond Future | 10.7133 | 85.6697 | 10.7713 | 85.3501 | 0.541 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 6,866.1500 | 6.8662 | 7,058.5000 | 7.0585 | 2.801 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 11,263.6600 | 11.2637 | 10,965.9900 | 10.9660 | (2.643) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 679.5900 | 0.6796 | 701.4400 | 0.7014 | 3.215 | 0 | 0 | 700 |
| 2021/03/23 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 7,182.6400 | 7.1826 | 6,923.1500 | 6.9232 | (3.613) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 1,942.4700 | 1.9425 | 2,003.4500 | 2.0034 | 3.139 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 9,168.2600 | 9.1683 | 9,399.7700 | 9.3998 | 2.525 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 1,034.8500 | 1.0348 | 946.8400 | 0.9468 | (8.505) | 0 | 0 | 700 |
| 2021/03/23 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 1,926.0400 | 1.9260 | 1,986.5500 | 1.9866 | 3.142 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 1,976.2800 | 1.9763 | 1,848.3800 | 1.8484 | (6.472) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 8,390.2200 | 8.3902 | 8,611.9700 | 8.6120 | 2.643 | 0 | 0 | 198 |
| 2021/03/23 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 12,839.1800 | 12.8392 | 13,116.6300 | 13.1166 | 2.161 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 3,800.8300 | 3.8008 | 3,610.4000 | 3.6104 | (5.010) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 5,372.6000 | 5.3726 | 5,531.8200 | 5.5318 | 2.964 | 0 | 0 | 97 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 3,219.2300 | 3.2192 | 3,046.0700 | 3.0461 | (5.379) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 6,122.0900 | 6.1221 | 6,298.5800 | 6.2986 | 2.883 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 6,024.2100 | 6.0242 | 6,198.5100 | 6.1985 | 2.893 | 0 | 0 | 198 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 3,242.4800 | 3.2425 | 3,068.5900 | 3.0686 | (5.363) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 6,089.3200 | 6.0893 | 6,265.0800 | 6.2651 | 2.886 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | | | Bond Future | 10.9500 | 86.6545 | 11.0155 | 86.3049 | 0.598 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 2,604.3200 | 2.6043 | 2,451.8900 | 2.4519 | (5.853) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 7,095.6400 | 7.0956 | 7,292.8600 | 7.2929 | 2.779 | 0 | 0 | 97 |
| 2021/03/23 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 11,599.8600 | 11.5999 | 11,864.5600 | 11.8646 | 2.282 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 1,107.0900 | 1.1071 | 1,022.1400 | 1.0221 | (7.673) | 0 | 0 | 97 |
| 2021/03/23 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 889.8100 | 0.8898 | 817.6100 | 0.8176 | (8.114) | 0 | 0 | 198 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 3,265.8300 | 3.2658 | 3,091.2000 | 3.0912 | (5.347) | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 6,056.7000 | 6.0567 | 6,231.7200 | 6.2317 | 2.890 | 0 | 0 | 0 |
| 2021/03/23 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 3,289.2600 | 3.2893 | 3,113.9100 | 3.1139 | (5.331) | 0 | 0 | 0 |
| 2021/03/23 | 2033 | 06/05/2021 | | | Bond Future | 102.6539 | 102.6539 | 102.4297 | 102.4297 | (0.218) | 0.0000 | 0.0000 | 9,770 |
| 2021/03/23 | 2033 | 05/08/2021 | | | Bond Future | 103.7947 | 103.7947 | 103.5408 | 103.5408 | (0.245) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2033 | 04/11/2021 | | | Bond Future | 103.7573 | 103.7573 | 103.4774 | 103.4774 | (0.270) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2033 | 03/02/2022 | | | Bond Future | 104.9734 | 104.9734 | 104.6585 | 104.6585 | (0.300) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2037 | 06/05/2021 | 12.43 | Call | Bond Future | 6,717.3100 | 6.7173 | 6,981.2500 | 6.9813 | 3.929 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 06/05/2021 | 12.44 | Put | Bond Future | 333.2200 | 0.3332 | 252.3600 | 0.2524 | (24.266) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 06/05/2021 | 12.42 | Call | Bond Future | 6,670.6200 | 6.6706 | 6,933.3200 | 6.9333 | 3.938 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 06/05/2021 | | | Bond Future | 11.3190 | 81.8236 | 11.2627 | 82.1697 | (0.498) | 0.0000 | 0.0000 | 128,416 |
| 2021/03/23 | 2037 | 06/05/2021 | 12.43 | Put | Bond Future | 340.2400 | 0.3402 | 258.1400 | 0.2581 | (24.130) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 06/05/2021 | 12.44 | Call | Bond Future | 6,764.0700 | 6.7641 | 7,029.2500 | 7.0292 | 3.920 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 06/05/2021 | 12.42 | Put | Bond Future | 347.3800 | 0.3474 | 264.0400 | 0.2640 | (23.991) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 6,047.2000 | 6.0472 | 6,229.2000 | 6.2292 | 3.010 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 1,980.6700 | 1.9807 | 1,834.4700 | 1.8345 | (7.381) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 6,082.6900 | 6.0827 | 6,265.5400 | 6.2655 | 3.006 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 1,999.9100 | 1.9999 | 1,852.8500 | 1.8528 | (7.353) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 05/08/2021 | | | Bond Future | 11.5554 | 78.4570 | 11.5002 | 78.7852 | (0.478) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 1,961.5800 | 1.9616 | 1,816.2300 | 1.8162 | (7.410) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 6,011.7900 | 6.0118 | 6,192.9300 | 6.1929 | 3.013 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 2,250.9600 | 2.2510 | 2,128.7900 | 2.1288 | (5.427) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 7,938.2900 | 7.9383 | 8,131.0300 | 8.1310 | 2.428 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 04/11/2021 | | | Bond Future | 11.7792 | 79.3371 | 11.7248 | 79.6514 | (0.462) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 7,904.2500 | 7.9042 | 8,096.4000 | 8.0964 | 2.431 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 2,233.8100 | 2.2338 | 2,112.2300 | 2.1122 | (5.443) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 7,870.2700 | 7.8703 | 8,061.8300 | 8.0618 | 2.434 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 2,268.2200 | 2.2682 | 2,145.4600 | 2.1455 | (5.412) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 3,684.3400 | 3.6843 | 3,781.6300 | 3.7816 | 2.641 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 6,875.2800 | 6.8753 | 6,679.6800 | 6.6797 | (2.845) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 3,659.9000 | 3.6599 | 3,756.6900 | 3.7567 | 2.645 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 03/02/2022 | | | Bond Future | 12.0202 | 75.9947 | 11.9677 | 76.2881 | (0.436) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 6,910.1600 | 6.9102 | 6,714.0500 | 6.7140 | (2.838) | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 3,708.8500 | 3.7088 | 3,806.6500 | 3.8067 | 2.637 | 0 | 0 | 0 |
| 2021/03/23 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 6,945.1800 | 6.9452 | 6,748.5700 | 6.7486 | (2.831) | 0 | 0 | 0 |
| 2021/03/23 | 2038 | 06/05/2021 | | | Bond Future | 115.4543 | 115.4543 | 115.7477 | 115.7477 | 0.254 | 0.0000 | 0.0000 | 7,969 |
| 2021/03/23 | 2038 | 05/08/2021 | | | Bond Future | 115.0157 | 115.0157 | 115.2817 | 115.2817 | 0.231 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | 2038 | 04/11/2021 | | | Bond Future | 116.3317 | | 116.3317 | 116.5749 | 0.209 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2038 | 03/02/2022 | | | Bond Future | 115.9431 | | 115.9431 | 116.1533 | 0.181 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 12.44 | Call | Bond Future | 6,561.0700 | 6.5611 | 7,096.0200 | 7.0960 | 8.153 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 12.44 | Put | Bond Future | 442.7500 | 0.4427 | 308.1500 | 0.3082 | (30.401) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 10.83 | Put | Bond Future | 4,785.7300 | 4.7857 | 4,210.8000 | 4.2108 | (12.013) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 10.83 | Call | Bond Future | 685.9000 | 0.6859 | 780.5200 | 0.7805 | 13.795 | 0 | 0 | 300 |
| 2021/03/23 | 2040 | 06/05/2021 | 11.58 | Put | Bond Future | 1,789.0300 | 1.7890 | 1,431.6700 | 1.4317 | (19.975) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 11.58 | Call | Bond Future | 2,711.4800 | 2.7115 | 3,023.6700 | 3.0237 | 11.514 | 0 | 0 | 300 |
| 2021/03/23 | 2040 | 06/05/2021 | | | Bond Future | 11.4367 | 83.8047 | 11.3343 | 84.4743 | (0.895) | 0.0000 | 0.0000 | 84,652 |
| 2021/03/23 | 2040 | 06/05/2021 | 12.43 | Call | Bond Future | 6,512.8100 | 6.5128 | 7,045.7100 | 7.0457 | 8.182 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 12.43 | Put | Bond Future | 451.7300 | 0.4517 | 315.0800 | 0.3151 | (30.250) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 12.42 | Call | Bond Future | 6,464.6500 | 6.4647 | 6,995.4700 | 6.9955 | 8.211 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 12.42 | Put | Bond Future | 460.8700 | 0.4609 | 322.1400 | 0.3221 | (30.102) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 13.38 | Call | Bond Future | 11,243.7700 | 11.2438 | 11,890.7600 | 11.8908 | 5.754 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 06/05/2021 | 13.38 | Put | Bond Future | 50.1300 | 0.0501 | 27.5700 | 0.0276 | (45.003) | 0 | 0 | 300 |
| 2021/03/23 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 6,008.1000 | 6.0081 | 5,541.5300 | 5.5415 | (7.766) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 1,962.5400 | 1.9625 | 2,150.5500 | 2.1506 | 9.580 | 0 | 0 | 900 |
| 2021/03/23 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 6,751.6300 | 6.7516 | 7,178.6300 | 7.1786 | 6.324 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 1,884.3500 | 1.8844 | 1,658.1100 | 1.6581 | (12.006) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 6,710.2300 | 6.7102 | 7,135.8800 | 7.1359 | 6.343 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | | | Bond Future | 11.6683 | 80.2094 | 11.5649 | 80.8640 | (0.886) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 4,066.6000 | 4.0666 | 3,688.8600 | 3.6889 | (9.289) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 3,317.0600 | 3.3171 | 3,593.9000 | 3.5939 | 8.346 | 0 | 0 | 900 |
| 2021/03/23 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 16,451.5300 | 16.4515 | 17,080.0200 | 17.0800 | 3.820 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 117.5700 | 0.1176 | 91.4800 | 0.0915 | (22.191) | 0 | 0 | 900 |
| 2021/03/23 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 1,899.4800 | 1.8995 | 1,671.9000 | 1.6719 | (11.981) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 6,793.2600 | 6.7933 | 7,221.6000 | 7.2216 | 6.305 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 1,914.9100 | 1.9149 | 1,685.9800 | 1.6860 | (11.955) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 8,231.6200 | 8.2316 | 8,660.0500 | 8.6600 | 5.205 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 2,422.4700 | 2.4225 | 2,206.9900 | 2.2070 | (8.895) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 8,196.1700 | 8.1962 | 8,623.4800 | 8.6235 | 5.214 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 2,440.9300 | 2.4409 | 2,224.3300 | 2.2243 | (8.874) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 04/11/2021 | | | Bond Future | 11.8874 | 81.1092 | 11.7826 | 81.7531 | (0.882) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 8,267.1200 | 8.2671 | 8,696.6500 | 8.6966 | 5.196 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 2,404.1300 | 2.4041 | 2,189.7500 | 2.1897 | (8.917) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 7,173.9800 | 7.1740 | 6,793.5300 | 6.7935 | (5.303) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 3,878.5100 | 3.8785 | 4,125.3200 | 4.1253 | 6.364 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 7,211.3400 | 7.2113 | 6,829.7500 | 6.8298 | (5.292) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 03/02/2022 | | | Bond Future | 12.1230 | 77.5369 | 12.0178 | 78.1630 | (0.868) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 3,852.7900 | 3.8528 | 4,098.4500 | 4.0985 | 6.376 | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 7,136.4900 | 7.1365 | 6,757.1900 | 6.7572 | (5.315) | 0 | 0 | 0 |
| 2021/03/23 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 3,826.8600 | 3.8269 | 4,071.3800 | 4.0714 | 6.390 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.44 | Call | Bond Future | 6,309.3300 | 6.3093 | 6,803.8200 | 6.8038 | 7.837 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.44 | Put | Bond Future | 502.5100 | 0.5025 | 358.7100 | 0.3587 | (28.616) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.43 | Call | Bond Future | 6,262.1300 | 6.2621 | 6,754.5400 | 6.7545 | 7.863 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.43 | Put | Bond Future | 512.3600 | 0.5124 | 366.4800 | 0.3665 | (28.472) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | 2044 | 06/05/2021 | 11.40 | Call | Bond Future | 1,943.8400 | 1.9438 | 2,165.3500 | 2.1653 | 11.395 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.40 | Put | Bond Future | 2,517.2500 | 2.5172 | 2,100.4700 | 2.1005 | (16.557) | 0 | 0 | 3,100 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.79 | Call | Bond Future | 3,368.0100 | 3.3680 | 3,705.6500 | 3.7056 | 10.025 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.79 | Put | Bond Future | 1,439.0700 | 1.4391 | 1,138.4200 | 1.1384 | (20.892) | 0 | 0 | 3,100 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.10 | Call | Bond Future | 1,136.1500 | 1.1361 | 1,273.2200 | 1.2732 | 12.064 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.50 | Call | Bond Future | 6,594.1800 | 6.5942 | 7,100.7700 | 7.1008 | 7.682 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.50 | Put | Bond Future | 446.6900 | 0.4467 | 314.9900 | 0.3150 | (29.484) | 0 | 0 | 3,100 |
| 2021/03/23 | 2044 | 06/05/2021 | | | Bond Future | 11.4875 | 80.4396 | 11.3902 | 81.0779 | (0.847) | 0.0000 | 0.0000 | 62,159 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.45 | Call | Bond Future | 6,356.6100 | 6.3566 | 6,853.1700 | 6.8532 | 7.812 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 12.45 | Put | Bond Future | 492.8200 | 0.4928 | 351.0900 | 0.3511 | (28.759) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 10.70 | Put | Bond Future | 5,866.8800 | 5.8669 | 5,282.5400 | 5.2825 | (9.960) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 10.70 | Call | Bond Future | 435.9200 | 0.4359 | 489.8700 | 0.4899 | 12.376 | 0 | 0 | 3,100 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.10 | Put | Bond Future | 3,731.3900 | 3.7314 | 3,230.1700 | 3.2302 | (13.433) | 0 | 0 | 3,100 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.90 | Call | Bond Future | 3,832.7100 | 3.8327 | 4,200.7100 | 4.2007 | 9.602 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.90 | Put | Bond Future | 1,222.5500 | 1.2225 | 952.2600 | 0.9523 | (22.109) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.35 | Put | Bond Future | 2,696.1500 | 2.6962 | 2,264.4700 | 2.2645 | (16.011) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 06/05/2021 | 11.35 | Call | Bond Future | 1,791.7800 | 1.7918 | 1,998.3900 | 1.9984 | 11.531 | 0 | 0 | 3,100 |
| 2021/03/23 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 1,788.3200 | 1.7883 | 1,578.7500 | 1.5788 | (11.719) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 7,098.8500 | 7.0988 | 7,514.6200 | 7.5146 | 5.857 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 1,770.7700 | 1.7708 | 1,562.5900 | 1.5626 | (11.756) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 05/08/2021 | | | Bond Future | 11.7106 | 76.9328 | 11.6123 | 77.5568 | (0.840) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 7,060.7100 | 7.0607 | 7,475.0900 | 7.4751 | 5.869 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 7,022.6300 | 7.0226 | 7,435.6100 | 7.4356 | 5.881 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 1,806.0100 | 1.8060 | 1,595.0400 | 1.5950 | (11.682) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 8,147.2500 | 8.1473 | 8,550.5900 | 8.5506 | 4.951 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 2,493.8500 | 2.4938 | 2,283.5600 | 2.2836 | (8.432) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 04/11/2021 | | | Bond Future | 11.9214 | 77.7959 | 11.8218 | 78.4096 | (0.836) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 8,112.4600 | 8.1125 | 8,514.7400 | 8.5147 | 4.959 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 2,512.5400 | 2.5125 | 2,301.1900 | 2.3012 | (8.412) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 8,077.7200 | 8.0777 | 8,478.9300 | 8.4789 | 4.967 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 2,531.3500 | 2.5313 | 2,318.9300 | 2.3189 | (8.392) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 3,842.2900 | 3.8423 | 4,073.7700 | 4.0738 | 6.025 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 7,275.7400 | 7.2757 | 6,910.6900 | 6.9107 | (5.017) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 3,868.2000 | 3.8682 | 4,100.7700 | 4.1008 | 6.012 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 7,237.7500 | 7.2377 | 6,873.7900 | 6.8738 | (5.029) | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 03/02/2022 | | | Bond Future | 12.1480 | 74.3108 | 12.0479 | 74.9073 | (0.824) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 3,894.1800 | 3.8942 | 4,127.8400 | 4.1278 | 6.000 | 0 | 0 | 0 |
| 2021/03/23 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 7,199.9200 | 7.1999 | 6,837.0500 | 6.8371 | (5.040) | 0 | 0 | 0 |
| 2021/03/23 | 2046 | 06/05/2021 | | | Bond Future | 103.3816 | 103.3816 | 103.3697 | 103.3697 | (0.011) | 0.0000 | 0.0000 | 15,053 |
| 2021/03/23 | 2046 | 05/08/2021 | | | Bond Future | 104.5305 | 104.5305 | 104.4910 | 104.4910 | (0.038) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2046 | 04/11/2021 | | | Bond Future | 103.9186 | 103.9186 | 103.8554 | 103.8554 | (0.061) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2046 | 03/02/2022 | | | Bond Future | 105.1368 | 105.1368 | 105.0409 | 105.0409 | (0.091) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2050 | 06/05/2021 | | | Bond Future | 107.3821 | 107.3821 | 107.3696 | 107.3696 | (0.012) | 0.0000 | 0.0000 | 10,954 |
| 2021/03/23 | 2050 | 05/08/2021 | | | Bond Future | 106.6476 | 106.6476 | 106.6069 | 106.6069 | (0.038) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2050 | 04/11/2021 | | | Bond Future | 107.8677 | 107.8677 | 107.8027 | 107.8027 | (0.060) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 2050 | 03/02/2022 | | | Bond Future | 107.1845 | 107.1845 | 107.0856 | 107.0856 | (0.092) | 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 |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL37 | 06/05/2021 | | | Index Future | 780.0690 | 780.0690 | 777.4040 | 777.4040 | (0.342) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL37 | 05/08/2021 | | | Index Future | 788.4550 | 788.4550 | 785.5500 | 785.5500 | (0.368) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL37 | 04/11/2021 | | | Index Future | 797.3780 | 797.3780 | 794.2540 | 794.2540 | (0.392) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL37 | 03/02/2022 | | | Index Future | 806.5360 | 806.5360 | 803.1280 | 803.1280 | (0.423) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL7T | 06/05/2021 | | | Index Future | 858.1770 | 858.1770 | 856.6770 | 856.6770 | (0.175) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL7T | 05/08/2021 | | | Index Future | 867.4040 | 867.4040 | 865.6530 | 865.6530 | (0.202) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL7T | 04/11/2021 | | | Index Future | 877.2200 | 877.2200 | 875.2450 | 875.2450 | (0.225) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | AL7T | 03/02/2022 | | | Index Future | 887.2950 | 887.2950 | 885.0240 | 885.0240 | (0.256) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ALBI | 06/05/2021 | | | Index Future | 750.9710 | 750.9710 | 752.4580 | 752.4580 | 0.198 | 0.0000 | 0.0000 | 299 |
| 2021/03/23 | ALBI | 05/08/2021 | | | Index Future | 759.0450 | 759.0450 | 760.3420 | 760.3420 | 0.171 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ALBI | 04/11/2021 | | | Index Future | 767.6350 | 767.6350 | 768.7670 | 768.7670 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ALBI | 03/02/2022 | | | Index Future | 776.4510 | 776.4510 | 777.3560 | 777.3560 | 0.117 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C208 | 31/03/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ES33 | 06/05/2021 | | | Bond Future | 11.9767 | 72.6521 | 11.9252 | 72.9112 | (0.430) | 0.0000 | 0.0000 | 350 |
| 2021/03/23 | ES33 | 05/08/2021 | | | Bond Future | 12.2515 | 73.4414 | 12.2017 | 73.6840 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ES33 | 04/11/2021 | | | Bond Future | 12.5289 | 70.4890 | 12.4803 | 70.7184 | (0.388) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ES33 | 03/02/2022 | | | Bond Future | 12.8270 | 71.2993 | 12.7809 | 71.5095 | (0.359) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ES42 | 06/05/2021 | | | Bond Future | 12.4963 | 70.9030 | 12.4035 | 71.4177 | (0.743) | 0.0000 | 0.0000 | 4,779 |
| 2021/03/23 | ES42 | 05/08/2021 | | | Bond Future | 12.7591 | 71.6738 | 12.6654 | 72.1752 | (0.734) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ES42 | 04/11/2021 | | | Bond Future | 13.0267 | 68.2191 | 12.9316 | 68.7101 | (0.729) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | ES42 | 03/02/2022 | | | Bond Future | 13.3045 | 69.0039 | 13.2092 | 69.4792 | (0.717) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | GOVI | 06/05/2021 | 678.68 | Call | GOVI | 637,160.0000 | 63.7160 | 650,360.0000 | 65.0360 | 2.072 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 06/05/2021 | 678.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 06/05/2021 | 678.67 | Call | GOVI | 637,260.0000 | 63.7260 | 650,460.0000 | 65.0460 | 2.071 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 06/05/2021 | | | GOVI | 742.3960 | 742.3960 | 743.7160 | 743.7160 | 0.178 | 0.0000 | 0.0000 | 987 |
| 2021/03/23 | GOVI | 06/05/2021 | 678.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 06/05/2021 | 678.69 | Call | GOVI | 637,060.0000 | 63.7060 | 650,260.0000 | 65.0260 | 2.072 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 06/05/2021 | 678.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 312,380.0000 | 31.2380 | 323,680.0000 | 32.3680 | 3.617 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 312,480.0000 | 31.2480 | 323,780.0000 | 32.3780 | 3.616 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 05/08/2021 | | | GOVI | 750.3780 | 750.3780 | 751.5080 | 751.5080 | 0.151 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 312,280.0000 | 31.2280 | 323,580.0000 | 32.3580 | 3.619 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 304,600.0000 | 30.4600 | 314,250.0000 | 31.4250 | 3.168 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 304,700.0000 | 30.4700 | 314,350.0000 | 31.4350 | 3.167 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 04/11/2021 | | | GOVI | 758.8700 | 758.8700 | 759.8350 | 759.8350 | 0.127 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 304,500.0000 | 30.4500 | 314,150.0000 | 31.4150 | 3.169 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 251,740.0000 | 25.1740 | 244,350.0000 | 24.4350 | (2.936) | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 03/02/2022 | | | GOVI | 767.5860 | 767.5860 | 768.3250 | 768.3250 | 0.096 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 251,640.0000 | 25.1640 | 244,250.0000 | 24.4250 | (2.937) | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 251,540.0000 | 25.1540 | 244,150.0000 | 24.4150 | (2.938) | 0 | 0 | 0 |
| 2021/03/23 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IGOV | 06/05/2021 | | | Index Future | 279.8600 | 279.8600 | 280.2300 | 280.2300 | 0.132 | 0.0000 | 0.0000 | 897 |
| 2021/03/23 | IGOV | 05/08/2021 | | | Index Future | 282.9380 | 282.9380 | 283.2350 | 283.2350 | 0.105 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IGOV | 04/11/2021 | | | Index Future | 286.2080 | 286.2080 | 286.4420 | 286.4420 | 0.082 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IGOV | 03/02/2022 | | | Index Future | 289.5630 | 289.5630 | 289.7100 | 289.7100 | 0.051 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.4300 | 90.4300 | 90.4300 | 90.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4700 | 89.4700 | 89.4800 | 89.4800 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.8300 | 90.8300 | 90.8600 | 90.8600 | 0.033 | 0.0000 | 0.0000 | 51 |
| 2021/03/23 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.3600 | 90.3600 | 90.4300 | 90.4300 | 0.077 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.6400 | 90.6400 | 90.7400 | 90.7400 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.9100 | 93.9100 | 94.0600 | 94.0600 | 0.160 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.5500 | 94.5500 | 94.7600 | 94.7600 | 0.222 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 22/03/2023 | | | Interest Rate Swap | 87.1200 | 87.1200 | 87.3700 | 87.3700 | 0.287 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.7900 | 92.7900 | 93.0800 | 93.0800 | 0.313 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 17/12/2025 | | | Interest Rate Swap | 81.7700 | 81.7700 | 82.5000 | 82.5000 | 0.893 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | IS10 | 16/03/2026 | | | Interest Rate Swap | 78.4300 | 78.4300 | 79.1900 | 79.1900 | 0.969 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 15/06/2026 | | | Interest Rate Swap | 76.9700 | 76.9700 | 77.7500 | 77.7500 | 1.013 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 21/09/2026 | | | Interest Rate Swap | 79.1000 | 79.1000 | 79.8800 | 79.8800 | 0.986 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 21/12/2026 | | | Interest Rate Swap | 83.2000 | 83.2000 | 83.9700 | 83.9700 | 0.925 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 15/03/2027 | | | Interest Rate Swap | 81.8100 | 81.8100 | 82.6000 | 82.6000 | 0.966 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 21/06/2027 | | | Interest Rate Swap | 83.9800 | 83.9800 | 84.8000 | 84.8000 | 0.976 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 20/09/2027 | | | Interest Rate Swap | 89.8500 | 89.8500 | 90.7000 | 90.7000 | 0.946 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 20/12/2027 | | | Interest Rate Swap | 90.3500 | 90.3500 | 91.2400 | 91.2400 | 0.985 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 22/03/2028 | | | Interest Rate Swap | 83.5200 | 83.5200 | 84.4700 | 84.4700 | 1.137 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 20/06/2028 | | | Interest Rate Swap | 91.4000 | 91.4000 | 92.3700 | 92.3700 | 1.061 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 21/04/2021 | | | Jibar Tradeable Future | 3.7950 | 96.2050 | 3.8150 | 96.1850 | 0.527 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 19/05/2021 | | | Jibar Tradeable Future | 3.8300 | 96.1700 | 3.8600 | 96.1400 | 0.783 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.8850 | 96.1150 | 3.9450 | 96.0550 | 1.544 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 21/07/2021 | | | Jibar Tradeable Future | 3.9500 | 96.0500 | 4.0000 | 96.0000 | 1.266 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 4.0600 | 95.9400 | 4.1400 | 95.8600 | 1.970 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 4.0950 | 95.9050 | 4.2050 | 95.7950 | 2.686 | 0.0000 | 0.0000 | 30,000 |
| 2021/03/23 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 4.4400 | 95.5600 | 4.5700 | 95.4300 | 2.928 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.5750 | 95.4250 | 4.7600 | 95.2400 | 4.044 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.9200 | 95.0800 | 5.1200 | 94.8800 | 4.065 | 0.0000 | 0.0000 | 471 |
| 2021/03/23 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 5.1300 | 94.8700 | 5.3250 | 94.6750 | 3.801 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.3950 | 94.6050 | 5.5950 | 94.4050 | 3.707 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.5250 | 94.4750 | 5.7700 | 94.2300 | 4.434 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R023 | 06/05/2021 | 7.58 | Call | Bond Future | 3,545.6600 | 3.5457 | 3,484.1300 | 3.4841 | (1.735) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 06/05/2021 | 7.58 | Put | Bond Future | 0.0400 | 0.0000 | 0.0200 | 0.0000 | (50.000) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 06/05/2021 | | | Bond Future | 5.4957 | 105.3265 | 5.5310 | 105.2650 | 0.643 | 0.0000 | 0.0000 | 40,647 |
| 2021/03/23 | R023 | 06/05/2021 | 7.57 | Call | Bond Future | 3,529.0300 | 3.5290 | 3,467.5100 | 3.4675 | (1.743) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 06/05/2021 | 7.57 | Put | Bond Future | 0.0400 | 0.0000 | 0.0300 | 0.0000 | (25.000) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 06/05/2021 | 7.56 | Call | Bond Future | 3,512.4000 | 3.5124 | 3,450.8800 | 3.4509 | (1.752) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 06/05/2021 | 7.56 | Put | Bond Future | 0.0400 | 0.0000 | 0.0300 | 0.0000 | (25.000) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 246.8200 | 0.2468 | 213.5200 | 0.2135 | (13.492) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 834.8500 | 0.8348 | 891.5400 | 0.8915 | 6.790 | 0 | 0 | 0 |
| 2021/03/23 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 241.4400 | 0.2414 | 208.6100 | 0.2086 | (13.598) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 844.5800 | 0.8446 | 901.7400 | 0.9017 | 6.768 | 0 | 0 | 0 |
| 2021/03/23 | R023 | 05/08/2021 | | | Bond Future | 5.6909 | 106.4707 | 5.7510 | 106.3807 | 1.056 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 252.2800 | 0.2523 | 218.5100 | 0.2185 | (13.386) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 825.2100 | 0.8252 | 881.4300 | 0.8814 | 6.813 | 0 | 0 | 0 |
| 2021/03/23 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 106.6400 | 0.1066 | 87.1500 | 0.0871 | (18.276) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 1,390.9800 | 1.3910 | 1,485.6300 | 1.4856 | 6.805 | 0 | 0 | 0 |
| 2021/03/23 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 103.8500 | 0.1038 | 84.7300 | 0.0847 | (18.411) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 1,401.0300 | 1.4010 | 1,496.0500 | 1.4960 | 6.782 | 0 | 0 | 0 |
| 2021/03/23 | R023 | 04/11/2021 | | | Bond Future | 5.9190 | 103.7554 | 6.0095 | 103.6413 | 1.529 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 109.2800 | 0.1093 | 89.4300 | 0.0894 | (18.164) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 1,380.7800 | 1.3808 | 1,475.0700 | 1.4751 | 6.829 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 150.5100 | 0.1505 | 121.4800 | 0.1215 | (19.288) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 1,354.7700 | 1.3548 | 1,473.2500 | 1.4732 | 8.745 | 0 | 0 | 0 |
| 2021/03/23 | R023 | 03/02/2022 | | | Bond Future | 6.2523 | 104.9477 | 6.3973 | 104.8002 | 2.319 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 147.9800 | 0.1480 | 119.3100 | 0.1193 | (19.374) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 1,362.6100 | 1.3626 | 1,481.4500 | 1.4815 | 8.721 | 0 | 0 | 0 |
| 2021/03/23 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 145.2100 | 0.1452 | 116.9300 | 0.1169 | (19.475) | 0 | 0 | 0 |
| 2021/03/23 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 1,370.2000 | 1.3702 | 1,489.4300 | 1.4894 | 8.702 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.36 | Put | Bond Future | 193.8100 | 0.1938 | 143.3000 | 0.1433 | (26.062) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.37 | Call | Bond Future | 7,919.9900 | 7.9200 | 8,156.9200 | 8.1569 | 2.992 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.35 | Put | Bond Future | 198.3900 | 0.1984 | 146.9700 | 0.1470 | (25.919) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 10.55 | Call | Bond Future | 866.1300 | 0.8661 | 875.1000 | 0.8751 | 1.036 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 10.55 | Put | Bond Future | 3,968.6100 | 3.9686 | 3,691.0200 | 3.6910 | (6.995) | 0 | 0 | 500 |
| 2021/03/23 | R035 | 06/05/2021 | 10.05 | Put | Bond Future | 6,699.2800 | 6.6993 | 6,405.3600 | 6.4054 | (4.387) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 10.05 | Call | Bond Future | 230.8400 | 0.2308 | 223.4800 | 0.2235 | (3.188) | 0 | 0 | 500 |
| 2021/03/23 | R035 | 06/05/2021 | 10.40 | Put | Bond Future | 4,707.7900 | 4.7078 | 4,421.6100 | 4.4216 | (6.079) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.91 | Put | Bond Future | 47.8100 | 0.0478 | 31.2900 | 0.0313 | (34.553) | 0 | 0 | 600 |
| 2021/03/23 | R035 | 06/05/2021 | 11.55 | Call | Bond Future | 4,075.3600 | 4.0754 | 4,210.0300 | 4.2100 | 3.304 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 11.55 | Put | Bond Future | 966.8100 | 0.9668 | 814.9200 | 0.8149 | (15.710) | 0 | 0 | 1,650 |
| 2021/03/23 | R035 | 06/05/2021 | 12.77 | Call | Bond Future | 9,914.6300 | 9.9146 | 10,178.6300 | 10.1786 | 2.663 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.77 | Put | Bond Future | 69.7700 | 0.0698 | 47.2100 | 0.0472 | (32.335) | 0 | 0 | 1,650 |
| 2021/03/23 | R035 | 06/05/2021 | 10.24 | Put | Bond Future | 5,574.5200 | 5.5745 | 5,282.9200 | 5.2829 | (5.231) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 10.24 | Call | Bond Future | 406.7300 | 0.4067 | 401.6900 | 0.4017 | (1.239) | 0 | 0 | 223 |
| 2021/03/23 | R035 | 06/05/2021 | | | Bond Future | 11.0361 | 86.5706 | 10.9901 | 86.8571 | (0.417) | 0.0000 | 0.0000 | 98,315 |
| 2021/03/23 | R035 | 06/05/2021 | 12.36 | Call | Bond Future | 7,870.4700 | 7.8705 | 8,106.5200 | 8.1065 | 2.999 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.37 | Put | Bond Future | 189.3300 | 0.1893 | 139.7000 | 0.1397 | (26.213) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.35 | Call | Bond Future | 7,821.0000 | 7.8210 | 8,056.1400 | 8.0561 | 3.007 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 11.05 | Call | Bond Future | 2,139.2700 | 2.1393 | 2,201.8800 | 2.2019 | 2.927 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 11.05 | Put | Bond Future | 2,052.9800 | 2.0530 | 1,829.0300 | 1.8290 | (10.909) | 0 | 0 | 500 |
| 2021/03/23 | R035 | 06/05/2021 | 10.40 | Call | Bond Future | 614.6400 | 0.6146 | 615.0200 | 0.6150 | 0.062 | 0 | 0 | 600 |
| 2021/03/23 | R035 | 06/05/2021 | 11.15 | Put | Bond Future | 1,776.6900 | 1.7767 | 1,566.7600 | 1.5668 | (11.816) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 11.15 | Call | Bond Future | 2,480.4200 | 2.4804 | 2,557.0500 | 2.5571 | 3.089 | 0 | 0 | 600 |
| 2021/03/23 | R035 | 06/05/2021 | 12.91 | Call | Bond Future | 10,612.0600 | 10.6121 | 10,882.1000 | 10.8821 | 2.545 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 10.81 | Put | Bond Future | 2,863.1900 | 2.8632 | 2,609.1300 | 2.6091 | (8.873) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 10.81 | Call | Bond Future | 1,440.2900 | 1.4403 | 1,472.7900 | 1.4728 | 2.256 | 0 | 0 | 1,650 |
| 2021/03/23 | R035 | 06/05/2021 | 12.02 | Call | Bond Future | 6,217.7000 | 6.2177 | 6,416.9100 | 6.4169 | 3.204 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 12.02 | Put | Bond Future | 411.0700 | 0.4111 | 323.7200 | 0.3237 | (21.249) | 0 | 0 | 223 |
| 2021/03/23 | R035 | 06/05/2021 | 11.32 | Call | Bond Future | 3,116.9800 | 3.1170 | 3,218.3800 | 3.2184 | 3.253 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 06/05/2021 | 11.32 | Put | Bond Future | 1,378.6500 | 1.3787 | 1,193.4900 | 1.1935 | (13.431) | 0 | 0 | 223 |
| 2021/03/23 | R035 | 05/08/2021 | 11.37 | Call | Bond Future | 3,813.1200 | 3.8131 | 3,910.2800 | 3.9103 | 2.548 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 11.37 | Put | Bond Future | 3,203.2300 | 3.2032 | 3,033.6800 | 3.0337 | (5.293) | 0 | 0 | 100 |
| 2021/03/23 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 50,579.7000 | 50.5797 | 50,312.9900 | 50.3130 | (0.527) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | | | Bond Future | 11.2682 | 87.5110 | 11.2241 | 87.7777 | (0.392) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 10.77 | Call | Bond Future | 2,116.0700 | 2.1161 | 2,171.3900 | 2.1714 | 2.614 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 5,198.8400 | 5.1988 | 4,987.4500 | 4.9875 | (4.066) | 0 | 0 | 100 |
| 2021/03/23 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 8,798.2200 | 8.7982 | 8,549.4500 | 8.5495 | (2.828) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 755.0700 | 0.7551 | 773.0100 | 0.7730 | 2.376 | 0 | 0 | 100 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 50,696.2800 | 50.6963 | 50,429.5700 | 50.4296 | (0.526) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 50,812.9900 | 50.8130 | 50,546.2800 | 50.5463 | (0.525) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 9,946.7400 | 9.9467 | 9,726.3800 | 9.7264 | (2.215) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 1,267.7700 | 1.2678 | 1,298.3100 | 1.2983 | 2.409 | 0 | 0 | 400 |
| 2021/03/23 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 7,515.7000 | 7.5157 | 7,315.4000 | 7.3154 | (2.665) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 2,127.6400 | 2.1276 | 2,178.2400 | 2.1782 | 2.378 | 0 | 0 | 400 |
| 2021/03/23 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 3,728.6100 | 3.7286 | 3,585.7500 | 3.5857 | (3.831) | 0 | 0 | 782 |
| 2021/03/23 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 3,199.1400 | 3.1991 | 3,272.0400 | 3.2720 | 2.279 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 5,708.8500 | 5.7088 | 5,530.8500 | 5.5309 | (3.118) | 0 | 0 | 782 |
| 2021/03/23 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 9,356.5700 | 9.3566 | 9,140.0800 | 9.1401 | (2.314) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 7,917.1200 | 7.9171 | 8,064.0100 | 8.0640 | 1.855 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 2,204.2500 | 2.2043 | 2,100.2400 | 2.1002 | (4.719) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | | | Bond Future | 11.5000 | 84.0162 | 11.4571 | 84.2671 | (0.372) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 12,788.9800 | 12.7890 | 12,991.2300 | 12.9912 | 1.581 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 717.2900 | 0.7173 | 668.6400 | 0.6686 | (6.782) | 0 | 0 | 400 |
| 2021/03/23 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 5,171.5900 | 5.1716 | 5,279.6300 | 5.2796 | 2.089 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 1,416.6100 | 1.4166 | 1,451.0200 | 1.4510 | 2.429 | 0 | 0 | 782 |
| 2021/03/23 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 7,881.9700 | 7.8820 | 8,028.3600 | 8.0284 | 1.857 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 2,221.7100 | 2.2217 | 2,117.2000 | 2.1172 | (4.704) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 7,846.8800 | 7.8469 | 7,992.7500 | 7.9927 | 1.859 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 2,239.2900 | 2.2393 | 2,134.2600 | 2.1343 | (4.690) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 4,127.5100 | 4.1275 | 4,202.7000 | 4.2027 | 1.822 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 6,199.0800 | 6.1991 | 6,046.6100 | 6.0466 | (2.460) | 0 | 0 | 683 |
| 2021/03/23 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 2,415.4000 | 2.4154 | 2,462.7800 | 2.4628 | 1.962 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 3,715.7400 | 3.7157 | 3,784.6500 | 3.7846 | 1.855 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 6,734.8200 | 6.7348 | 6,576.0700 | 6.5761 | (2.357) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 3,690.7000 | 3.6907 | 3,759.2200 | 3.7592 | 1.857 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 6,769.5200 | 6.7695 | 6,610.3800 | 6.6104 | (2.351) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | | | Bond Future | 11.7492 | 84.9819 | 11.7091 | 85.2096 | (0.342) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 9,003.3100 | 9.0033 | 8,823.0300 | 8.8230 | (2.002) | 0 | 0 | 683 |
| 2021/03/23 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 14,009.4800 | 14.0095 | 13,802.8500 | 13.8029 | (1.475) | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 1,090.1500 | 1.0902 | 1,111.1800 | 1.1112 | 1.929 | 0 | 0 | 683 |
| 2021/03/23 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 3,740.5500 | 3.7406 | 3,809.8500 | 3.8099 | 1.853 | 0 | 0 | 0 |
| 2021/03/23 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 6,699.9600 | 6.7000 | 6,541.6000 | 6.5416 | (2.364) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 10.77 | Call | Bond Future | 14,940.8400 | 14.9408 | 14,502.0700 | 14.5021 | (2.937) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 10.77 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 10.76 | Call | Bond Future | 14,899.7900 | 14.8998 | 14,461.0200 | 14.4610 | (2.945) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 10.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 7.60 | Put | Bond Future | 851.8400 | 0.8518 | 986.8200 | 0.9868 | 15.846 | 0 | 0 | 5,000 |
| 2021/03/23 | R186 | 06/05/2021 | 7.60 | Call | Bond Future | 1,617.4700 | 1.6175 | 1,313.6800 | 1.3137 | (18.782) | 0 | 0 | 5,000 |
| 2021/03/23 | R186 | 06/05/2021 | | | Bond Future | 7.4432 | 117.8684 | 7.5329 | 117.4297 | 1.205 | 0.0000 | 0.0000 | 107,380 |
| 2021/03/23 | R186 | 06/05/2021 | 10.78 | Call | Bond Future | 14,981.8700 | 14.9819 | 14,543.1000 | 14.5431 | (2.929) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 10.78 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 7.30 | Call | Bond Future | 868.1800 | 0.8682 | 653.5000 | 0.6535 | (24.728) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 06/05/2021 | 7.30 | Put | Bond Future | 1,573.3900 | 1.5734 | 1,797.4800 | 1.7975 | 14.242 | 0 | 0 | 15,177 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,034.9600 | 5.0350 | 4,633.0900 | 4.6331 | (7.982) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 544.7800 | 0.5448 | 616.7300 | 0.6167 | 13.207 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 4,999.4600 | 4.9995 | 4,598.6000 | 4.5986 | (8.018) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 553.6200 | 0.5536 | 626.5800 | 0.6266 | 13.179 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 05/08/2021 | | | Bond Future | 7.6326 | 113.8678 | 7.7344 | 113.3940 | 1.334 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,070.5400 | 5.0705 | 4,667.6800 | 4.6677 | (7.945) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 536.0600 | 0.5361 | 607.0200 | 0.6070 | 13.237 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 3,159.8200 | 3.1598 | 2,849.2800 | 2.8493 | (9.828) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 1,931.8300 | 1.9318 | 2,125.7800 | 2.1258 | 10.040 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 3,133.3000 | 3.1333 | 2,824.1200 | 2.8241 | (9.868) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 1,949.0500 | 1.9491 | 2,144.3600 | 2.1444 | 10.021 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 04/11/2021 | | | Bond Future | 7.8212 | 115.1442 | 7.9352 | 114.6397 | 1.459 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 3,186.4500 | 3.1864 | 2,874.5500 | 2.8745 | (9.788) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 1,914.7300 | 1.9147 | 2,107.3200 | 2.1073 | 10.058 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 1,553.9800 | 1.5540 | 1,359.4900 | 1.3595 | (12.516) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 4,672.9900 | 4.6730 | 5,023.4000 | 5.0234 | 7.499 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 03/02/2022 | | | Bond Future | 8.0291 | 111.1855 | 8.1591 | 110.6406 | 1.619 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 1,523.6600 | 1.5237 | 1,331.7500 | 1.3318 | (12.595) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 4,729.7800 | 4.7298 | 5,082.7700 | 5.0828 | 7.463 | 0 | 0 | 0 |
| 2021/03/23 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 1,538.9600 | 1.5390 | 1,345.7600 | 1.3458 | (12.554) | 0 | 0 | 0 |
| 2021/03/23 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 4,701.5200 | 4.7015 | 5,053.2200 | 5.0532 | 7.481 | 0 | 0 | 0 |
| 2021/03/23 | R197 | 06/05/2021 | | | Bond Future | 320.1697 | 320.1697 | 320.2694 | 320.2694 | 0.031 | 0.0000 | 0.0000 | 2,993 |
| 2021/03/23 | R197 | 05/08/2021 | | | Bond Future | 315.7234 | 315.7234 | 315.7413 | 315.7413 | 0.006 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R197 | 04/11/2021 | | | Bond Future | 319.3360 | 319.3360 | 319.2832 | 319.2832 | (0.017) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R197 | 03/02/2022 | | | Bond Future | 314.9792 | 314.9792 | 314.8290 | 314.8290 | (0.048) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R202 | 06/05/2021 | | | Bond Future | 228.2889 | 228.2889 | 228.7172 | 228.7172 | 0.188 | 0.0000 | 0.0000 | 9,289 |
| 2021/03/23 | R202 | 05/08/2021 | | | Bond Future | 226.5744 | 226.5744 | 226.9479 | 226.9479 | 0.165 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R202 | 04/11/2021 | | | Bond Future | 229.1667 | 229.1667 | 229.4934 | 229.4934 | 0.143 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R202 | 03/02/2022 | | | Bond Future | 227.5505 | 227.5505 | 227.8112 | 227.8112 | 0.115 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 12.23 | Call | Bond Future | 6,598.1600 | 6.5982 | 6,819.7600 | 6.8198 | 3.359 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 12.23 | Put | Bond Future | 212.3000 | 0.2123 | 158.4900 | 0.1585 | (25.346) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 12.22 | Call | Bond Future | 6,556.4600 | 6.5565 | 6,777.1700 | 6.7772 | 3.366 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 12.22 | Put | Bond Future | 217.0000 | 0.2170 | 162.3000 | 0.1623 | (25.207) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 9.50 | Put | Bond Future | 8,606.2500 | 8.6063 | 8,325.8800 | 8.3259 | (3.258) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 9.50 | Call | Bond Future | 62.9500 | 0.0629 | 57.9900 | 0.0580 | (7.879) | 0 | 0 | 2,150 |
| 2021/03/23 | R209 | 06/05/2021 | 10.35 | Call | Bond Future | 642.4000 | 0.6424 | 649.6400 | 0.6496 | 1.127 | 0 | 0 | 500 |
| 2021/03/23 | R209 | 06/05/2021 | 9.75 | Put | Bond Future | 7,100.0000 | 7.1000 | 6,818.6200 | 6.8186 | (3.963) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 9.75 | Call | Bond Future | 134.8100 | 0.1348 | 128.8400 | 0.1288 | (4.428) | 0 | 0 | 4,050 |
| 2021/03/23 | R209 | 06/05/2021 | 11.00 | Call | Bond Future | 2,009.2600 | 2.0093 | 2,080.2400 | 2.0802 | 3.533 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 11.00 | Put | Bond Future | 1,756.8700 | 1.7569 | 1,552.4400 | 1.5524 | (11.636) | 0 | 0 | 3,500 |
| 2021/03/23 | R209 | 06/05/2021 | 10.00 | Put | Bond Future | 5,709.0200 | 5.7090 | 5,429.1100 | 5.4291 | (4.903) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 10.00 | Call | Bond Future | 275.0200 | 0.2750 | 270.5200 | 0.2705 | (1.636) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 12.25 | Call | Bond Future | 6,681.6800 | 6.6817 | 6,905.0100 | 6.9050 | 3.342 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 12.25 | Put | Bond Future | 203.1700 | 0.2032 | 151.0900 | 0.1511 | (25.634) | 0 | 0 | 8,350 |
| 2021/03/23 | R209 | 06/05/2021 | | | Bond Future | 10.9530 | 66.5250 | 10.9020 | 66.8004 | (0.466) | 0.0000 | 0.0000 | 26,715 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | R209 | 06/05/2021 | 12.24 | Call | Bond Future | 6,639.9100 | 6.6399 | 6,862.3800 | 6.8624 | 3.350 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 12.24 | Put | Bond Future | 207.6900 | 0.2077 | 154.7500 | 0.1547 | (25.490) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 10.35 | Put | Bond Future | 4,008.5500 | 4.0086 | 3,740.3800 | 3.7404 | (6.690) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 10.60 | Call | Bond Future | 1,055.7300 | 1.0557 | 1,081.1700 | 1.0812 | 2.410 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 10.60 | Put | Bond Future | 2,996.9400 | 2.9969 | 2,746.9700 | 2.7470 | (8.341) | 0 | 0 | 5,250 |
| 2021/03/23 | R209 | 06/05/2021 | 11.60 | Call | Bond Future | 4,068.0400 | 4.0680 | 4,218.8400 | 4.2188 | 3.707 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 11.60 | Put | Bond Future | 713.4900 | 0.7135 | 588.8800 | 0.5889 | (17.465) | 0 | 0 | 3,750 |
| 2021/03/23 | R209 | 06/05/2021 | 10.25 | Put | Bond Future | 4,461.8700 | 4.4619 | 4,188.8400 | 4.1888 | (6.119) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 10.25 | Call | Bond Future | 513.7300 | 0.5137 | 516.1100 | 0.5161 | 0.463 | 0 | 0 | 5,325 |
| 2021/03/23 | R209 | 06/05/2021 | 11.25 | Call | Bond Future | 2,791.6600 | 2.7917 | 2,896.4700 | 2.8965 | 3.754 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 06/05/2021 | 11.25 | Put | Bond Future | 1,220.0500 | 1.2200 | 1,049.4500 | 1.0494 | (13.983) | 0 | 0 | 9,150 |
| 2021/03/23 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 5,083.1100 | 5.0831 | 5,221.0900 | 5.2211 | 2.714 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 1,788.9100 | 1.7889 | 1,666.1400 | 1.6661 | (6.863) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 05/08/2021 | | | Bond Future | 11.1575 | 67.2476 | 11.1079 | 67.5084 | (0.445) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 5,049.3100 | 5.0493 | 5,186.6600 | 5.1867 | 2.720 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 1,803.7400 | 1.8037 | 1,680.3400 | 1.6803 | (6.841) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 5,015.4200 | 5.0154 | 5,152.1300 | 5.1521 | 2.726 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 1,818.5400 | 1.8185 | 1,694.5000 | 1.6945 | (6.821) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 1,963.6600 | 1.9637 | 2,019.6900 | 2.0197 | 2.853 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 5,738.7700 | 5.7388 | 5,869.8700 | 5.8699 | 2.284 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 2,590.0400 | 2.5900 | 2,472.2700 | 2.4723 | (4.547) | 0 | 0 | 6,500 |
| 2021/03/23 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 6,349.8700 | 6.3499 | 6,489.4400 | 6.4894 | 2.198 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 2,309.0100 | 2.3090 | 2,199.7100 | 2.1997 | (4.734) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 6,284.8200 | 6.2848 | 6,423.5300 | 6.4235 | 2.207 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | | | Bond Future | 11.3605 | 64.8607 | 11.3118 | 65.1095 | (0.428) | 0.0000 | 0.0000 | 2,255 |
| 2021/03/23 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 6,581.9900 | 6.5820 | 6,389.1500 | 6.3891 | (2.930) | 0 | 0 | 6,500 |
| 2021/03/23 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 11,322.2000 | 11.3222 | 11,093.8000 | 11.0938 | (2.017) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 721.4600 | 0.7215 | 741.9300 | 0.7419 | 2.837 | 0 | 0 | 4,750 |
| 2021/03/23 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 6,317.3300 | 6.3173 | 6,456.4700 | 6.4565 | 2.203 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 2,322.9500 | 2.3229 | 2,213.2200 | 2.2132 | (4.724) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 2,336.9700 | 2.3370 | 2,226.8100 | 2.2268 | (4.714) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 3,370.5300 | 3.3705 | 3,444.9400 | 3.4449 | 2.208 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 6,155.7700 | 6.1558 | 5,998.6300 | 5.9986 | (2.553) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 3,348.4800 | 3.3485 | 3,422.4900 | 3.4225 | 2.210 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 6,186.6000 | 6.1866 | 6,029.0600 | 6.0291 | (2.546) | 0 | 0 | 0 |
| 2021/03/23 | R209 | 03/02/2022 | | | Bond Future | 11.5734 | 65.6063 | 11.5269 | 65.8379 | (0.402) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 3,392.4200 | 3.3924 | 3,467.2100 | 3.4672 | 2.205 | 0 | 0 | 0 |
| 2021/03/23 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 6,124.8300 | 6.1248 | 5,968.0700 | 5.9681 | (2.559) | 0 | 0 | 0 |
| 2021/03/23 | R210 | 06/05/2021 | | | Bond Future | 199.1408 | 199.1408 | 199.6813 | 199.6813 | 0.271 | 0.0000 | 0.0000 | 1,557 |
| 2021/03/23 | R210 | 05/08/2021 | | | Bond Future | 201.3538 | 201.3538 | 201.8475 | 201.8475 | 0.245 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R210 | 04/11/2021 | | | Bond Future | 200.9169 | 200.9169 | 201.3712 | 201.3712 | 0.226 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R210 | 03/02/2022 | | | Bond Future | 203.2722 | 203.2722 | 203.6697 | 203.6697 | 0.196 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R212 | 06/05/2021 | | | Bond Future | 171.4302 | 171.4302 | 171.7050 | 171.7050 | 0.160 | 0.0000 | 0.0000 | 2,930 |
| 2021/03/23 | R212 | 05/08/2021 | | | Bond Future | 171.0033 | 171.0033 | 171.2359 | 171.2359 | 0.136 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R212 | 04/11/2021 | | | Bond Future | 172.9599 | 172.9599 | 173.1567 | 173.1567 | 0.114 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | R213 | 06/05/2021 | 11.91 | Call | Bond Future | 10,230.7300 | 10.2307 | 10,003.9500 | 10.0039 | (2.217) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 06/05/2021 | 11.91 | Put | Bond Future | 13.1800 | 0.0132 | 10.7100 | 0.0107 | (18.741) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 06/05/2021 | | | Bond Future | 9.8664 | 83.5980 | 9.9076 | 83.3737 | 0.418 | 0.0000 | 0.0000 | 9,143 |
| 2021/03/23 | R213 | 06/05/2021 | 11.90 | Call | Bond Future | 10,185.4000 | 10.1854 | 9,958.5600 | 9.9586 | (2.227) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 06/05/2021 | 11.90 | Put | Bond Future | 13.6300 | 0.0136 | 11.1000 | 0.0111 | (18.562) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 06/05/2021 | 11.89 | Call | Bond Future | 10,140.0500 | 10.1400 | 9,913.1500 | 9.9132 | (2.238) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 06/05/2021 | 11.89 | Put | Bond Future | 14.1000 | 0.0141 | 11.5100 | 0.0115 | (18.369) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 2,619.7600 | 2.6198 | 2,697.0200 | 2.6970 | 2.949 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 5,203.5100 | 5.2035 | 5,348.9100 | 5.3489 | 2.794 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 1,177.9500 | 1.1780 | 1,074.5100 | 1.0745 | (8.781) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 5,278.3500 | 5.2784 | 5,063.5000 | 5.0635 | (4.070) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 1,329.1300 | 1.3291 | 1,363.1200 | 1.3631 | 2.557 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 5,241.6600 | 5.2417 | 5,027.2700 | 5.0273 | (4.090) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 1,341.9800 | 1.3420 | 1,376.4300 | 1.3764 | 2.567 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | | | Bond Future | 10.0781 | 84.5062 | 10.1253 | 84.2574 | 0.468 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 5,023.1000 | 5.0231 | 4,811.5200 | 4.8115 | (4.212) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 1,421.5400 | 1.4215 | 1,458.8000 | 1.4588 | 2.621 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 2,945.8800 | 2.9459 | 2,774.3000 | 2.7743 | (5.824) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 5,315.1200 | 5.3151 | 5,099.8200 | 5.0998 | (4.051) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 1,316.4000 | 1.3164 | 1,349.9400 | 1.3499 | 2.548 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 2,013.4800 | 2.0135 | 2,069.3200 | 2.0693 | 2.773 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 6,058.0300 | 6.0580 | 5,843.5900 | 5.8436 | (3.540) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 2,030.4600 | 2.0305 | 2,086.7400 | 2.0867 | 2.772 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 04/11/2021 | | | Bond Future | 10.2907 | 81.9231 | 10.3435 | 81.6532 | 0.513 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 6,026.9500 | 6.0270 | 5,812.9500 | 5.8129 | (3.551) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 1,996.6100 | 1.9966 | 2,052.0100 | 2.0520 | 2.775 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 5,995.9500 | 5.9960 | 5,782.3900 | 5.7824 | (3.562) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 10,254.3100 | 10.2543 | 10,475.0800 | 10.4751 | 2.153 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 1,089.5600 | 1.0896 | 1,012.1000 | 1.0121 | (7.109) | 0 | 0 | 102 |
| 2021/03/23 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 7,003.5900 | 7.0036 | 7,178.7100 | 7.1787 | 2.500 | 0 | 0 | 200 |
| 2021/03/23 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 11,072.2300 | 11.0722 | 11,301.4600 | 11.3015 | 2.070 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 930.1300 | 0.9301 | 861.1300 | 0.8611 | (7.418) | 0 | 0 | 200 |
| 2021/03/23 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 2,939.7900 | 2.9398 | 2,791.1400 | 2.7911 | (5.056) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 5,682.2200 | 5.6822 | 5,831.8000 | 5.8318 | 2.632 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | | | Bond Future | 10.5205 | 82.8646 | 10.5808 | 82.5664 | 0.573 | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 3,547.8000 | 3.5478 | 3,382.4600 | 3.3825 | (4.660) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 4,905.3500 | 4.9054 | 5,038.2400 | 5.0382 | 2.709 | 0 | 0 | 102 |
| 2021/03/23 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 2,489.8300 | 2.4898 | 2,355.1700 | 2.3552 | (5.408) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 6,383.3100 | 6.3833 | 6,546.8800 | 6.5469 | 2.562 | 0 | 0 | 102 |
| 2021/03/23 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 3,315.7200 | 3.3157 | 3,156.4900 | 3.1565 | (4.802) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 5,182.6600 | 5.1827 | 5,321.6600 | 5.3217 | 2.682 | 0 | 0 | 200 |
| 2021/03/23 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,152.9200 | 2.1529 | 2,029.8100 | 2.0298 | (5.718) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 2,918.6800 | 2.9187 | 2,770.6600 | 2.7707 | (5.071) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 5,712.9800 | 5.7130 | 5,863.1900 | 5.8632 | 2.629 | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 2,897.3400 | 2.8973 | 2,749.9600 | 2.7500 | (5.087) | 0 | 0 | 0 |
| 2021/03/23 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 5,743.5600 | 5.7436 | 5,894.4100 | 5.8944 | 2.626 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 06/05/2021 | 12.26 | Call | Bond Future | 5,096.6300 | 5.0966 | 5,462.0100 | 5.4620 | 7.169 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/03/23 | R214 | 06/05/2021 | 12.26 | Put | Bond Future | 510.6900 | 0.5107 | 378.6300 | 0.3786 | (25.859) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 06/05/2021 | 12.25 | Call | Bond Future | 5,058.4600 | 5.0585 | 5,422.1100 | 5.4221 | 7.189 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 06/05/2021 | 12.25 | Put | Bond Future | 520.0300 | 0.5200 | 386.2400 | 0.3862 | (25.727) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 06/05/2021 | | | Bond Future | 11.3528 | 63.3042 | 11.2609 | 63.8017 | (0.809) | 0.0000 | 0.0000 | 14,688 |
| 2021/03/23 | R214 | 06/05/2021 | 12.27 | Call | Bond Future | 5,134.8700 | 5.1349 | 5,501.9600 | 5.5020 | 7.149 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 06/05/2021 | 12.27 | Put | Bond Future | 501.4900 | 0.5015 | 371.1400 | 0.3711 | (25.993) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 2,232.2400 | 2.2322 | 2,017.0000 | 2.0170 | (9.642) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 4,559.8200 | 4.5598 | 4,828.3000 | 4.8283 | 5.888 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 05/08/2021 | | | Bond Future | 11.5573 | 63.9919 | 11.4649 | 64.4779 | (0.800) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 4,591.8100 | 4.5918 | 4,861.4000 | 4.8614 | 5.871 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 2,249.3500 | 2.2494 | 2,033.0000 | 2.0330 | (9.618) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 4,623.7200 | 4.6237 | 4,894.4200 | 4.8944 | 5.855 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 2,266.4400 | 2.2664 | 2,048.9800 | 2.0490 | (9.595) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 6,112.1700 | 6.1122 | 6,397.9100 | 6.3979 | 4.675 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 6,081.1200 | 6.0811 | 6,366.0700 | 6.3661 | 4.686 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 2,687.5300 | 2.6875 | 2,494.9300 | 2.4949 | (7.166) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 04/11/2021 | | | Bond Future | 11.7602 | 61.4312 | 11.6668 | 61.9088 | (0.794) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 2,672.3500 | 2.6724 | 2,480.5400 | 2.4805 | (7.178) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 6,143.2500 | 6.1433 | 6,429.7700 | 6.4298 | 4.664 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 2,657.2700 | 2.6573 | 2,466.2400 | 2.4662 | (7.189) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 6,383.9400 | 6.3839 | 6,098.1500 | 6.0982 | (4.477) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 3,446.5500 | 3.4465 | 3,625.4500 | 3.6255 | 5.191 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 6,415.5200 | 6.4155 | 6,128.9300 | 6.1289 | (4.467) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 03/02/2022 | | | Bond Future | 11.9767 | 62.1374 | 11.8833 | 62.6012 | (0.780) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 3,424.4500 | 3.4244 | 3,602.5400 | 3.6025 | 5.201 | 0 | 0 | 0 |
| 2021/03/23 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 6,352.7300 | 6.3527 | 6,067.7500 | 6.0677 | (4.486) | 0 | 0 | 0 |
| 2021/03/23 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 3,402.6500 | 3.4026 | 3,579.9400 | 3.5799 | 5.210 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 12.36 | Call | Bond Future | 6,413.9600 | 6.4140 | 6,985.3300 | 6.9853 | 8.908 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 12.36 | Put | Bond Future | 497.3900 | 0.4974 | 345.1900 | 0.3452 | (30.600) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 10.20 | Call | Bond Future | 87.7800 | 0.0878 | 101.8800 | 0.1019 | 16.063 | 0 | 0 | 1,200 |
| 2021/03/23 | R248 | 06/05/2021 | 10.80 | Put | Bond Future | 4,935.0600 | 4.9351 | 4,315.6200 | 4.3156 | (12.552) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 10.80 | Call | Bond Future | 663.3000 | 0.6633 | 767.4300 | 0.7674 | 15.699 | 0 | 0 | 1,200 |
| 2021/03/23 | R248 | 06/05/2021 | | | Bond Future | 11.4096 | 79.5634 | 11.3023 | 80.2870 | (0.941) | 0.0000 | 0.0000 | 137,361 |
| 2021/03/23 | R248 | 06/05/2021 | 12.35 | Call | Bond Future | 6,365.8400 | 6.3658 | 6,934.9500 | 6.9350 | 8.940 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 12.35 | Put | Bond Future | 507.2700 | 0.5073 | 352.8100 | 0.3528 | (30.449) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 12.34 | Call | Bond Future | 6,317.7900 | 6.3178 | 6,884.6100 | 6.8846 | 8.972 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 12.34 | Put | Bond Future | 517.3100 | 0.5173 | 360.5600 | 0.3606 | (30.301) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 06/05/2021 | 10.20 | Put | Bond Future | 8,982.5600 | 8.9826 | 8,273.0900 | 8.2731 | (7.898) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 10.30 | Call | Bond Future | 700.3400 | 0.7003 | 789.5900 | 0.7896 | 12.744 | 0 | 0 | 1,300 |
| 2021/03/23 | R248 | 05/08/2021 | 10.90 | Put | Bond Future | 6,637.2700 | 6.6373 | 6,113.7200 | 6.1137 | (7.888) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 10.90 | Call | Bond Future | 1,724.0100 | 1.7240 | 1,910.6600 | 1.9107 | 10.827 | 0 | 0 | 1,300 |
| 2021/03/23 | R248 | 05/08/2021 | 10.60 | Put | Bond Future | 8,244.6900 | 8.2447 | 7,667.2800 | 7.6673 | (7.003) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 10.60 | Call | Bond Future | 1,113.0000 | 1.1130 | 1,245.7900 | 1.2458 | 11.931 | 0 | 0 | 1,300 |
| 2021/03/23 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 1,796.6600 | 1.7967 | 1,565.9900 | 1.5660 | (12.839) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 7,234.6100 | 7.2346 | 7,715.7000 | 7.7157 | 6.650 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 1,814.3400 | 1.8143 | 1,582.1100 | 1.5821 | (12.800) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | | | Bond Future | 11.6187 | 80.4278 | 11.5098 | 81.1380 | (0.937) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/03/23 | R248 | 05/08/2021 | 10.00 | Put | Bond Future | 12,325.0800 | 12.3251 | 11,671.7200 | 11.6717 | (5.301) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 10.00 | Call | Bond Future | 427.1900 | 0.4272 | 484.0300 | 0.4840 | 13.306 | 0 | 0 | 1,300 |
| 2021/03/23 | R248 | 05/08/2021 | 10.30 | Put | Bond Future | 10,158.0100 | 10.1580 | 9,537.0600 | 9.5371 | (6.113) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 7,195.6700 | 7.1957 | 7,675.2000 | 7.6752 | 6.664 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 1,778.9600 | 1.7790 | 1,549.8500 | 1.5499 | (12.879) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 7,156.6200 | 7.1566 | 7,634.5900 | 7.6346 | 6.679 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 8,388.3600 | 8.3884 | 8,860.6900 | 8.8607 | 5.631 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 2,429.9500 | 2.4300 | 2,201.4800 | 2.2015 | (9.402) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 04/11/2021 | | | Bond Future | 11.8262 | 76.9167 | 11.7153 | 77.6175 | (0.937) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 8,352.8200 | 8.3528 | 8,823.9600 | 8.8240 | 5.640 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 2,448.4400 | 2.4484 | 2,218.7800 | 2.2188 | (9.380) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 8,317.3100 | 8.3173 | 8,787.2700 | 8.7873 | 5.650 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 2,467.0400 | 2.4670 | 2,236.2000 | 2.2362 | (9.357) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 3,850.3000 | 3.8503 | 4,118.2400 | 4.1182 | 6.959 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 7,406.6100 | 7.4066 | 6,991.0200 | 6.9910 | (5.611) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 3,824.0500 | 3.8240 | 4,090.7200 | 4.0907 | 6.973 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 03/02/2022 | | | Bond Future | 12.0485 | 77.8009 | 11.9364 | 78.4857 | (0.930) | 0.0000 | 0.0000 | 0 |
| 2021/03/23 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 7,445.9100 | 7.4459 | 7,029.0400 | 7.0290 | (5.599) | 0 | 0 | 0 |
| 2021/03/23 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 3,876.9200 | 3.8769 | 4,146.1400 | 4.1461 | 6.944 | 0 | 0 | 0 |
| 2021/03/23 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 7,485.6900 | 7.4857 | 7,067.5500 | 7.0675 | (5.586) | 0 | 0 | 0 |

Total

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