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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/04/2021 TO 26/04/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2025 | 06/05/2021 | | Bond Future | 152.1748 | 152.1748 | 152.1834 | 152.1834 | 0.006 | 0.0000 | 0.0000 | 3,992 |
| 2021/04/26 | 2025 | 05/08/2021 | | Bond Future | 152.3564 | 152.3564 | 152.3641 | 152.3641 | 0.005 | 0.0000 | 0.0000 | 1,697 |
| 2021/04/26 | 2025 | 04/11/2021 | | Bond Future | 154.1138 | 154.1138 | 154.1212 | 154.1212 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2025 | 03/02/2022 | | Bond Future | 154.4208 | 154.4208 | 154.4281 | 154.4281 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2025 | 05/05/2022 | | Bond Future | 156.1630 | 156.1630 | 156.1705 | 156.1705 | 0.005 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2029 | 06/05/2021 | | Bond Future | 111.3655 | 111.3655 | 111.2941 | 111.2941 | (0.064) | 0.0000 | 0.0000 | 1,540 |
| 2021/04/26 | 2029 | 05/08/2021 | | Bond Future | 112.6152 | 112.6152 | 112.5424 | 112.5424 | (0.065) | 0.0000 | 0.0000 | 2,801 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | 2029 | 04/11/2021 | | | Bond Future | 112.7669 | 112.7669 | 112.6929 | 112.6929 | (0.066) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2029 | 03/02/2022 | | | Bond Future | 114.1281 | 114.1281 | 114.0531 | 114.0531 | (0.066) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2029 | 05/05/2022 | | | Bond Future | 114.2447 | 114.2447 | 114.1690 | 114.1690 | (0.066) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 11.70 | Call | Bond Future | 12,851.6900 | 12.8517 | 13,035.0400 | 13.0350 | 1.427 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 11.70 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 11.69 | Call | Bond Future | 12,805.2100 | 12.8052 | 12,988.5600 | 12.9886 | 1.432 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 11.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.90 | Call | Bond Future | 369.3800 | 0.3694 | 319.1900 | 0.3192 | (13.588) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.00 | Call | Bond Future | 536.6700 | 0.5367 | 487.7300 | 0.4877 | (9.119) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.00 | Put | Bond Future | 1,631.1900 | 1.6312 | 1,398.9000 | 1.3989 | (14.241) | 0 | 0 | 5,000 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.25 | Call | Bond Future | 1,164.6400 | 1.1646 | 1,149.8200 | 1.1498 | (1.272) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.25 | Put | Bond Future | 841.3300 | 0.8413 | 643.1600 | 0.6432 | (23.554) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.35 | Call | Bond Future | 1,502.4200 | 1.5024 | 1,511.7300 | 1.5117 | 0.620 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.27 | Put | Bond Future | 792.9700 | 0.7930 | 599.2600 | 0.5993 | (24.428) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.27 | Call | Bond Future | 1,228.5100 | 1.2285 | 1,218.1500 | 1.2181 | (0.843) | 0 | 0 | 300 |
| 2021/04/26 | 2030 | 06/05/2021 | 10.95 | Call | Bond Future | 9,265.3200 | 9.2653 | 9,448.6000 | 9.4486 | 1.978 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 10.95 | Put | Bond Future | 0.0800 | 0.0001 | 0.0100 | 0.0000 | (87.500) | 0 | 0 | 300 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.92 | Call | Bond Future | 4,058.6800 | 4.0587 | 4,202.3900 | 4.2024 | 3.541 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 7.97 | Call | Bond Future | 1.0600 | 0.0011 | 0.2800 | 0.0003 | (73.585) | 0 | 0 | 700 |
| 2021/04/26 | 2030 | 06/05/2021 | 10.04 | Call | Bond Future | 4,665.0900 | 4.6651 | 4,823.7000 | 4.8237 | 3.400 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 10.04 | Put | Bond Future | 39.3200 | 0.0393 | 14.5800 | 0.0146 | (62.920) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.15 | Put | Bond Future | 1,117.3000 | 1.1173 | 900.1300 | 0.9001 | (19.437) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.15 | Call | Bond Future | 876.8100 | 0.8768 | 842.9900 | 0.8430 | (3.857) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | | | Bond Future | 9.1926 | 95.1375 | 9.1601 | 95.3208 | (0.353) | 0.0000 | 0.0000 | 77,838 |
| 2021/04/26 | 2030 | 06/05/2021 | 11.71 | Call | Bond Future | 12,898.1300 | 12.8981 | 13,081.4800 | 13.0815 | 1.422 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 11.71 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.95 | Call | Bond Future | 447.4600 | 0.4475 | 397.0900 | 0.3971 | (11.257) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.95 | Put | Bond Future | 1,828.8900 | 1.8289 | 1,595.1700 | 1.5952 | (12.779) | 0 | 0 | 2,500 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.36 | Put | Bond Future | 4,875.3000 | 4.8753 | 4,681.5600 | 4.6816 | (3.974) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.36 | Call | Bond Future | 21.6700 | 0.0217 | 11.2800 | 0.0113 | (47.946) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.86 | Put | Bond Future | 2,215.2300 | 2.2152 | 1,982.8700 | 1.9829 | (10.489) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.86 | Call | Bond Future | 314.5000 | 0.3145 | 265.4900 | 0.2655 | (15.583) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.90 | Put | Bond Future | 2,038.8600 | 2.0389 | 1,805.3200 | 1.8053 | (11.454) | 0 | 0 | 2,500 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.35 | Put | Bond Future | 619.7200 | 0.6197 | 445.6800 | 0.4457 | (28.084) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.77 | Put | Bond Future | 2,637.2600 | 2.6373 | 2,410.1600 | 2.4102 | (8.611) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 8.77 | Call | Bond Future | 213.5500 | 0.2136 | 169.8000 | 0.1698 | (20.487) | 0 | 0 | 300 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.92 | Put | Bond Future | 69.5100 | 0.0695 | 29.8700 | 0.0299 | (57.028) | 0 | 0 | 700 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.22 | Call | Bond Future | 1,073.1700 | 1.0732 | 1,051.9800 | 1.0520 | (1.975) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 9.22 | Put | Bond Future | 918.5400 | 0.9185 | 714.0000 | 0.7140 | (22.268) | 0 | 0 | 700 |
| 2021/04/26 | 2030 | 06/05/2021 | 7.97 | Put | Bond Future | 7,240.2200 | 7.2402 | 7,056.0900 | 7.0561 | (2.543) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 10.74 | Call | Bond Future | 8,223.8200 | 8.2238 | 8,406.7900 | 8.4068 | 2.225 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 06/05/2021 | 10.74 | Put | Bond Future | 0.4300 | 0.0004 | 0.0500 | 0.0001 | (88.372) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 8.50 | Put | Bond Future | 5,879.8200 | 5.8798 | 5,709.5800 | 5.7096 | (2.895) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 8.83 | Call | Bond Future | 1,309.3000 | 1.3093 | 1,336.4100 | 1.3364 | 2.071 | 0 | 0 | 479 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.15 | Call | Bond Future | 5,154.2800 | 5.1543 | 5,257.5300 | 5.2575 | 2.003 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.30 | Put | Bond Future | 996.9600 | 0.9970 | 923.9200 | 0.9239 | (7.326) | 0 | 0 | 200 |
| 2021/04/26 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 4,685.2900 | 4.6853 | 4,525.4300 | 4.5254 | (3.412) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 1,220.2200 | 1.2202 | 1,245.1500 | 1.2452 | 2.043 | 0 | 0 | 200 |
| 2021/04/26 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 10,089.6800 | 10.0897 | 9,905.6800 | 9.9057 | (1.824) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 2,758.7800 | 2.7588 | 2,819.7800 | 2.8198 | 2.211 | 0 | 0 | 600 |
| 2021/04/26 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 13,350.6800 | 13.3507 | 13,527.7400 | 13.5277 | 1.326 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 49.8300 | 0.0498 | 42.1000 | 0.0421 | (15.513) | 0 | 0 | 600 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 6,192.2200 | 6.1922 | 6,311.0900 | 6.3111 | 1.920 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 849.3100 | 0.8493 | 783.3900 | 0.7834 | (7.762) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 6,153.3700 | 6.1534 | 6,271.6600 | 6.2717 | 1.922 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 860.9100 | 0.8609 | 794.4100 | 0.7944 | (7.724) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | | | Bond Future | 9.4009 | 92.1760 | 9.3671 | 92.3608 | (0.360) | 0.0000 | 0.0000 | 81,696 |
| 2021/04/26 | 2030 | 05/08/2021 | 8.50 | Call | Bond Future | 797.4000 | 0.7974 | 811.9500 | 0.8119 | 1.825 | 0 | 0 | 5,000 |
| 2021/04/26 | 2030 | 05/08/2021 | 9.50 | Call | Bond Future | 2,903.6100 | 2.9036 | 2,967.7300 | 2.9677 | 2.208 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 9.50 | Put | Bond Future | 2,365.8200 | 2.3658 | 2,245.1500 | 2.2451 | (5.101) | 0 | 0 | 5,000 |
| 2021/04/26 | 2030 | 05/08/2021 | 8.83 | Put | Bond Future | 4,489.2000 | 4.4892 | 4,331.5200 | 4.3315 | (3.512) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.15 | Put | Bond Future | 1,186.9300 | 1.1869 | 1,105.3900 | 1.1054 | (6.870) | 0 | 0 | 479 |
| 2021/04/26 | 2030 | 05/08/2021 | 9.75 | Call | Bond Future | 3,700.5100 | 3.7005 | 3,780.1400 | 3.7801 | 2.152 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 9.75 | Put | Bond Future | 1,823.5500 | 1.8235 | 1,718.3900 | 1.7184 | (5.767) | 0 | 0 | 479 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 5,731.9800 | 5.7320 | 5,843.7300 | 5.8437 | 1.950 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 189.1400 | 0.1891 | 189.9300 | 0.1899 | 0.418 | 0 | 0 | 200 |
| 2021/04/26 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 4,040.0700 | 4.0401 | 3,888.0200 | 3.8880 | (3.764) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 1,540.1200 | 1.5401 | 1,572.8600 | 1.5729 | 2.126 | 0 | 0 | 600 |
| 2021/04/26 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 2,491.9000 | 2.4919 | 2,368.1100 | 2.3681 | (4.968) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 6,231.1500 | 6.2312 | 6,350.6100 | 6.3506 | 1.917 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 837.8300 | 0.8378 | 772.5000 | 0.7725 | (7.798) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 2,360.6800 | 2.3607 | 2,414.1700 | 2.4142 | 2.266 | 0 | 0 | 1,102 |
| 2021/04/26 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 9,012.8700 | 9.0129 | 9,154.4600 | 9.1545 | 1.571 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 8,214.4100 | 8.2144 | 8,047.9500 | 8.0479 | (2.026) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 845.1000 | 0.8451 | 865.2700 | 0.8653 | 2.387 | 0 | 0 | 300 |
| 2021/04/26 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 6,027.1800 | 6.0272 | 5,876.5400 | 5.8765 | (2.499) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 630.0000 | 0.6300 | 590.9800 | 0.5910 | (6.194) | 0 | 0 | 300 |
| 2021/04/26 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 6,604.1200 | 6.6041 | 6,719.6600 | 6.7197 | 1.750 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 1,516.1300 | 1.5161 | 1,445.0400 | 1.4450 | (4.689) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 1,530.7100 | 1.5307 | 1,459.1800 | 1.4592 | (4.673) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | | | Bond Future | 9.5990 | 93.2178 | 9.5637 | 93.4045 | (0.368) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 4,496.8200 | 4.4968 | 4,363.6800 | 4.3637 | (2.961) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 770.0100 | 0.7700 | 724.9700 | 0.7250 | (5.849) | 0 | 0 | 1,102 |
| 2021/04/26 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 2,649.5300 | 2.6495 | 2,548.5400 | 2.5485 | (3.812) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 4,219.2700 | 4.2193 | 4,304.9100 | 4.3049 | 2.030 | 0 | 0 | 1,102 |
| 2021/04/26 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 1,516.7100 | 1.5167 | 1,552.7000 | 1.5527 | 2.373 | 0 | 0 | 300 |
| 2021/04/26 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 9,707.0700 | 9.7071 | 9,854.6800 | 9.8547 | 1.521 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 6,638.6000 | 6.6386 | 6,754.5700 | 6.7546 | 1.747 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 1,501.6500 | 1.5016 | 1,430.9900 | 1.4310 | (4.705) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 6,569.7100 | 6.5697 | 6,684.8100 | 6.6848 | 1.752 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 6,581.1500 | 6.5812 | 6,433.6100 | 6.4336 | (2.242) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 1,516.7300 | 1.5167 | 1,557.8000 | 1.5578 | 2.708 | 0 | 0 | 1,000 |
| 2021/04/26 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 8,555.9000 | 8.5559 | 8,393.8600 | 8.3939 | (1.894) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 935.4700 | 0.9355 | 962.0400 | 0.9620 | 2.840 | 0 | 0 | 101 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 2,467.8900 | 2.4679 | 2,528.5100 | 2.5285 | 2.456 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 4,849.7700 | 4.8498 | 4,721.7800 | 4.7218 | (2.639) | 0 | 0 | 101 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 2,691.0000 | 2.6910 | 2,755.7800 | 2.7558 | 2.407 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 4,547.9900 | 4.5480 | 4,424.1600 | 4.4242 | (2.723) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | | | Bond Future | 9.8097 | 90.3174 | 9.7728 | 90.5060 | (0.377) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 6,821.8900 | 6.8219 | 6,942.6900 | 6.9427 | 1.771 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 1,716.1300 | 1.7161 | 1,648.3200 | 1.6483 | (3.951) | 0 | 0 | 1,000 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 4,121.0300 | 4.1210 | 4,003.5300 | 4.0035 | (2.851) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 3,044.2400 | 3.0442 | 3,115.3500 | 3.1154 | 2.336 | 0 | 0 | 1,000 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 3,497.7800 | 3.4978 | 3,576.5400 | 3.5765 | 2.252 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 3,649.4700 | 3.6495 | 3,539.6200 | 3.5396 | (3.010) | 0 | 0 | 101 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 2,645.4600 | 2.6455 | 2,709.4100 | 2.7094 | 2.417 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 4,607.1200 | 4.6071 | 4,482.4600 | 4.4825 | (2.706) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 2,668.0200 | 2.6680 | 2,732.3800 | 2.7324 | 2.412 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 4,577.3300 | 4.5773 | 4,453.0800 | 4.4531 | (2.714) | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 767.9800 | 0.7680 | 958.8500 | 0.9589 | 24.854 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/05/2022 | | | Bond Future | 10.0528 | 91.3138 | 10.0140 | 91.5047 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 670.7500 | 0.6708 | 861.6200 | 0.8616 | 28.456 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 719.3800 | 0.7194 | 910.2500 | 0.9103 | 26.533 | 0 | 0 | 0 |
| 2021/04/26 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.12 | Call | Bond Future | 11,629.9800 | 11.6300 | 11,795.4900 | 11.7955 | 1.423 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.12 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.57 | Call | Bond Future | 13,821.2700 | 13.8213 | 13,986.7900 | 13.9868 | 1.198 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | | | Bond Future | 9.9975 | 89.4699 | 9.9701 | 89.6354 | (0.274) | 0.0000 | 0.0000 | 76,220 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.11 | Call | Bond Future | 11,580.2800 | 11.5803 | 11,745.7900 | 11.7458 | 1.429 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.11 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.10 | Call | Bond Future | 11,530.5200 | 11.5305 | 11,696.0300 | 11.6960 | 1.435 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.10 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 12.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 736 |
| 2021/04/26 | 2032 | 06/05/2021 | 10.33 | Put | Bond Future | 400.7500 | 0.4008 | 263.6800 | 0.2637 | (34.203) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 06/05/2021 | 10.33 | Call | Bond Future | 2,374.9100 | 2.3749 | 2,403.3600 | 2.4034 | 1.198 | 0 | 0 | 736 |
| 2021/04/26 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 7,330.0400 | 7.3300 | 7,434.6000 | 7.4346 | 1.426 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 876.7200 | 0.8767 | 814.4900 | 0.8145 | (7.098) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/08/2021 | | | Bond Future | 10.2075 | 90.4515 | 10.1790 | 90.6182 | (0.279) | 0.0000 | 0.0000 | 107,369 |
| 2021/04/26 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 7,247.5000 | 7.2475 | 7,351.0300 | 7.3510 | 1.428 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 899.6100 | 0.8996 | 836.3500 | 0.8364 | (7.032) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 7,288.7300 | 7.2887 | 7,392.7800 | 7.3928 | 1.428 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 888.1000 | 0.8881 | 825.3600 | 0.8254 | (7.065) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 2,325.0400 | 2.3250 | 2,361.9600 | 2.3620 | 1.588 | 0 | 0 | 700 |
| 2021/04/26 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 1,406.7400 | 1.4067 | 1,346.0400 | 1.3460 | (4.315) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 8,262.8600 | 8.2629 | 8,369.8600 | 8.3699 | 1.295 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 8,300.2300 | 8.3002 | 8,407.5900 | 8.4076 | 1.293 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | | | Bond Future | 10.4172 | 87.3277 | 10.3876 | 87.4961 | (0.285) | 0.0000 | 0.0000 | 21 |
| 2021/04/26 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 5,744.3700 | 5.7444 | 5,612.8700 | 5.6129 | (2.289) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 12,693.9300 | 12.6939 | 12,834.8100 | 12.8348 | 1.110 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 451.8700 | 0.4519 | 424.3300 | 0.4243 | (6.095) | 0 | 0 | 700 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 8,337.6500 | 8.3376 | 8,445.3700 | 8.4454 | 1.292 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 1,433.2900 | 1.4333 | 1,371.8700 | 1.3719 | (4.285) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 7,840.9300 | 7.8409 | 7,694.0800 | 7.6941 | (1.873) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 1,365.5100 | 1.3655 | 1,387.0800 | 1.3871 | 1.580 | 0 | 0 | 700 |
| 2021/04/26 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 1,419.9700 | 1.4200 | 1,358.9100 | 1.3589 | (4.300) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 4,930.3200 | 4.9303 | 4,817.8700 | 4.8179 | (2.281) | 0 | 0 | 400 |
| 2021/04/26 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 7,759.7800 | 7.7598 | 7,621.9000 | 7.6219 | (1.777) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 1,680.1600 | 1.6802 | 1,712.5300 | 1.7125 | 1.927 | 0 | 0 | 400 |
| 2021/04/26 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 2,108.0900 | 2.1081 | 2,147.5300 | 2.1475 | 1.871 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 6,814.4900 | 6.8145 | 6,683.6800 | 6.6837 | (1.920) | 0 | 0 | 198 |
| 2021/04/26 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 11,090.0600 | 11.0901 | 10,936.2800 | 10.9363 | (1.387) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 4,181.3900 | 4.1814 | 4,250.3100 | 4.2503 | 1.648 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 4,045.6200 | 4.0456 | 3,944.2900 | 3.9443 | (2.505) | 0 | 0 | 97 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 3,523.0400 | 3.5230 | 3,583.3300 | 3.5833 | 1.711 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 4,718.3600 | 4.7184 | 4,608.4000 | 4.6084 | (2.330) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 4,629.5700 | 4.6296 | 4,520.6900 | 4.5207 | (2.352) | 0 | 0 | 198 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 3,549.1000 | 3.5491 | 3,609.7600 | 3.6098 | 1.709 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 4,688.4000 | 4.6884 | 4,578.8100 | 4.5788 | (2.337) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | | | Bond Future | 10.6353 | 88.3621 | 10.6044 | 88.5323 | (0.291) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 3,341.5100 | 3.3415 | 3,399.3100 | 3.3993 | 1.730 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 5,061.5500 | 5.0615 | 5,140.7800 | 5.1408 | 1.565 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 3,353.9100 | 3.3539 | 3,262.8900 | 3.2629 | (2.714) | 0 | 0 | 400 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 2,826.3100 | 2.8263 | 2,876.7400 | 2.8767 | 1.784 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 5,610.0900 | 5.6101 | 5,490.2700 | 5.4903 | (2.136) | 0 | 0 | 97 |
| 2021/04/26 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 9,868.9000 | 9.8689 | 9,719.8000 | 9.7198 | (1.511) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 1,083.6700 | 1.0837 | 1,104.8200 | 1.1048 | 1.952 | 0 | 0 | 97 |
| 2021/04/26 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 848.2300 | 0.8482 | 864.7000 | 0.8647 | 1.942 | 0 | 0 | 198 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 3,575.5800 | 3.5756 | 3,636.5900 | 3.6366 | 1.706 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 4,658.9100 | 4.6589 | 4,549.6700 | 4.5497 | (2.345) | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 3,602.1600 | 3.6022 | 3,663.5300 | 3.6635 | 1.704 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 798.1700 | 0.7982 | 970.4300 | 0.9704 | 21.582 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/05/2022 | | | Bond Future | 10.8791 | 85.1923 | 10.8468 | 85.3645 | (0.297) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 850.6900 | 0.8507 | 1,022.9500 | 1.0230 | 20.249 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 745.6000 | 0.7456 | 917.8600 | 0.9179 | 23.104 | 0 | 0 | 0 |
| 2021/04/26 | 2033 | 06/05/2021 | | | Bond Future | 104.6032 | 104.6032 | 104.9367 | 104.9367 | 0.319 | 0.0000 | 0.0000 | 1,149 |
| 2021/04/26 | 2033 | 05/08/2021 | | | Bond Future | 105.7771 | 105.7771 | 106.1137 | 106.1137 | 0.318 | 0.0000 | 0.0000 | 9,377 |
| 2021/04/26 | 2033 | 04/11/2021 | | | Bond Future | 105.7756 | 105.7756 | 106.1159 | 106.1159 | 0.322 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2033 | 03/02/2022 | | | Bond Future | 107.0525 | 107.0525 | 107.3966 | 107.3966 | 0.321 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2033 | 05/05/2022 | | | Bond Future | 107.0091 | 107.0091 | 107.3573 | 107.3573 | 0.325 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2037 | 06/05/2021 | 12.43 | Call | Bond Future | 8,888.4400 | 8.8884 | 9,030.3400 | 9.0303 | 1.596 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 06/05/2021 | 12.44 | Put | Bond Future | 2.8800 | 0.0029 | 0.5500 | 0.0006 | (80.903) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 06/05/2021 | 12.42 | Call | Bond Future | 8,834.8000 | 8.8348 | 8,976.5600 | 8.9766 | 1.605 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 06/05/2021 | | | Bond Future | 10.9186 | 84.3319 | 10.8962 | 84.4763 | (0.206) | 0.0000 | 0.0000 | 57,725 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | 2037 | 06/05/2021 | 12.43 | Put | Bond Future | 3.0500 | 0.0031 | 0.5900 | 0.0006 | (80.656) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 06/05/2021 | 12.44 | Call | Bond Future | 8,942.0500 | 8.9421 | 9,084.0800 | 9.0841 | 1.588 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 06/05/2021 | 12.42 | Put | Bond Future | 3.2400 | 0.0032 | 0.6400 | 0.0006 | (80.247) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 7,738.8900 | 7.7389 | 7,817.1700 | 7.8172 | 1.012 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 1,127.8400 | 1.1278 | 1,060.6500 | 1.0606 | (5.957) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 7,780.3500 | 7.7803 | 7,859.1000 | 7.8591 | 1.012 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 1,141.1000 | 1.1411 | 1,073.4300 | 1.0734 | (5.930) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/08/2021 | | | Bond Future | 11.1364 | 81.0016 | 11.1130 | 81.1470 | (0.210) | 0.0000 | 0.0000 | 111,466 |
| 2021/04/26 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 1,114.7200 | 1.1147 | 1,048.0000 | 1.0480 | (5.985) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 7,697.5000 | 7.6975 | 7,775.3000 | 7.7753 | 1.011 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 7,777.6600 | 7.7777 | 7,851.7200 | 7.8517 | 0.952 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 2,286.1100 | 2.2861 | 2,213.2900 | 2.2133 | (3.185) | 0 | 0 | 600 |
| 2021/04/26 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 3,919.7600 | 3.9198 | 3,821.9500 | 3.8219 | (2.495) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 4,807.1500 | 4.8071 | 4,856.2200 | 4.8562 | 1.021 | 0 | 0 | 600 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 1,477.7600 | 1.4778 | 1,421.7700 | 1.4218 | (3.789) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 9,749.6100 | 9.7496 | 9,840.8100 | 9.8408 | 0.935 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | | | Bond Future | 11.3421 | 81.9173 | 11.3179 | 82.0642 | (0.214) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 9,711.2600 | 9.7113 | 9,802.1500 | 9.8022 | 0.936 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 1,464.9200 | 1.4649 | 1,409.2400 | 1.4092 | (3.801) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 9,672.9600 | 9.6730 | 9,763.5300 | 9.7635 | 0.936 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 1,490.7000 | 1.4907 | 1,434.3900 | 1.4344 | (3.777) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 4,333.6300 | 4.3336 | 4,385.3300 | 4.3853 | 1.193 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 4,891.1800 | 4.8912 | 4,794.7100 | 4.7947 | (1.972) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 4,304.6800 | 4.3047 | 4,356.0800 | 4.3561 | 1.194 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 03/02/2022 | | | Bond Future | 11.5594 | 78.6329 | 11.5342 | 78.7814 | (0.218) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 4,921.2500 | 4.9213 | 4,824.4800 | 4.8245 | (1.966) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 4,362.9500 | 4.3630 | 4,414.9500 | 4.4150 | 1.192 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 4,951.7600 | 4.9518 | 4,854.6900 | 4.8547 | (1.960) | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 117.0700 | 0.1171 | 267.3200 | 0.2673 | 128.342 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 173.8900 | 0.1739 | 324.1400 | 0.3241 | 86.405 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/05/2022 | | | Bond Future | 11.7994 | 79.5001 | 11.7731 | 79.6503 | (0.223) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 230.6500 | 0.2307 | 380.9000 | 0.3809 | 65.142 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2038 | 06/05/2021 | | | Bond Future | 118.6665 | 118.6665 | 118.5229 | 118.5229 | (0.121) | 0.0000 | 0.0000 | 7,710 |
| 2021/04/26 | 2038 | 05/08/2021 | | | Bond Future | 118.2813 | 118.2813 | 118.1354 | 118.1354 | (0.123) | 0.0000 | 0.0000 | 6,119 |
| 2021/04/26 | 2038 | 04/11/2021 | | | Bond Future | 119.6459 | 119.6459 | 119.4980 | 119.4980 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2038 | 03/02/2022 | | | Bond Future | 119.3427 | 119.3427 | 119.1929 | 119.1929 | (0.126) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2038 | 05/05/2022 | | | Bond Future | 120.6888 | 120.6888 | 120.5374 | 120.5374 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 12.44 | Call | Bond Future | 8,611.0100 | 8.6110 | 8,724.9000 | 8.7249 | 1.323 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 12.44 | Put | Bond Future | 6.6200 | 0.0066 | 1.6200 | 0.0016 | (75.529) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 10.83 | Put | Bond Future | 2,262.0600 | 2.2621 | 2,039.9000 | 2.0399 | (9.821) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 10.83 | Call | Bond Future | 648.3000 | 0.6483 | 545.0300 | 0.5450 | (15.929) | 0 | 0 | 300 |
| 2021/04/26 | 2040 | 06/05/2021 | 11.58 | Put | Bond Future | 276.4700 | 0.2765 | 169.7400 | 0.1697 | (38.605) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 11.58 | Call | Bond Future | 3,684.9900 | 3.6850 | 3,697.1500 | 3.6971 | 0.330 | 0 | 0 | 300 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | 2040 | 06/05/2021 | | | Bond Future | 11.0631 | 86.2908 | 11.0457 | 86.4097 | (0.157) | 0.0000 | 0.0000 | 42,283 |
| 2021/04/26 | 2040 | 06/05/2021 | 12.43 | Call | Bond Future | 8,554.1400 | 8.5541 | 8,667.7800 | 8.6678 | 1.328 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 12.43 | Put | Bond Future | 6.9900 | 0.0070 | 1.7400 | 0.0017 | (75.107) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 12.42 | Call | Bond Future | 8,497.2300 | 8.4972 | 8,610.6000 | 8.6106 | 1.334 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 12.42 | Put | Bond Future | 7.3800 | 0.0074 | 1.8600 | 0.0019 | (74.797) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 13.38 | Call | Bond Future | 13,679.7200 | 13.6797 | 13,798.6000 | 13.7986 | 0.869 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 06/05/2021 | 13.38 | Put | Bond Future | 0.0100 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 300 |
| 2021/04/26 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 4,330.6400 | 4.3306 | 4,215.0000 | 4.2150 | (2.670) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 2,807.2700 | 2.8073 | 2,811.2800 | 2.8113 | 0.143 | 0 | 0 | 900 |
| 2021/04/26 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 8,459.8700 | 8.4599 | 8,518.8700 | 8.5189 | 0.697 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 1,072.6900 | 1.0727 | 1,012.4800 | 1.0125 | (5.613) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 8,416.0000 | 8.4160 | 8,474.5700 | 8.4746 | 0.696 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | | | Bond Future | 11.2771 | 82.7316 | 11.2590 | 82.8512 | (0.160) | 0.0000 | 0.0000 | 64,101 |
| 2021/04/26 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 2,779.9300 | 2.7799 | 2,681.2000 | 2.6812 | (3.552) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 4,552.5800 | 4.5526 | 4,573.5000 | 4.5735 | 0.460 | 0 | 0 | 900 |
| 2021/04/26 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 18,893.4000 | 18.8934 | 19,008.0000 | 19.0080 | 0.607 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 37.2500 | 0.0373 | 32.2000 | 0.0322 | (13.557) | 0 | 0 | 900 |
| 2021/04/26 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 1,085.5300 | 1.0855 | 1,024.8800 | 1.0249 | (5.587) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 8,503.7900 | 8.5038 | 8,563.2300 | 8.5632 | 0.699 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 1,098.4900 | 1.0985 | 1,037.4100 | 1.0374 | (5.560) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 10,005.8400 | 10.0058 | 10,073.0400 | 10.0730 | 0.672 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 1,638.9900 | 1.6390 | 1,585.3500 | 1.5853 | (3.273) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 9,966.0700 | 9.9661 | 10,032.9900 | 10.0330 | 0.671 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 1,653.1300 | 1.6531 | 1,599.2100 | 1.5992 | (3.262) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 04/11/2021 | | | Bond Future | 11.4791 | 83.6669 | 11.4603 | 83.7877 | (0.164) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 10,045.6400 | 10.0456 | 10,113.1100 | 10.1131 | 0.672 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 1,624.9500 | 1.6250 | 1,571.5800 | 1.5716 | (3.284) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 5,247.7800 | 5.2478 | 5,162.2500 | 5.1623 | (1.630) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 4,573.5700 | 4.5736 | 4,610.3700 | 4.6104 | 0.805 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 5,280.5900 | 5.2806 | 5,194.8100 | 5.1948 | (1.624) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 03/02/2022 | | | Bond Future | 11.6922 | 80.1531 | 11.6727 | 80.2751 | (0.167) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 4,542.7100 | 4.5427 | 4,579.2700 | 4.5793 | 0.805 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 5,215.4300 | 5.2154 | 5,130.1400 | 5.1301 | (1.635) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 4,512.2300 | 4.5122 | 4,548.5400 | 4.5485 | 0.805 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 102.0200 | 0.1020 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 0.0000 | 0.0000 | 82.1000 | 0.0821 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 41.4900 | 0.0415 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/05/2022 | | | Bond Future | 11.9269 | 81.0368 | 11.9064 | 81.1604 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 0.0000 | 0.0000 | 21.5700 | 0.0216 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 162.6300 | 0.1626 | 39.0400 | 0.0390 | (75.995) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.44 | Call | Bond Future | 8,362.8700 | 8.3629 | 8,441.0900 | 8.4411 | 0.935 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.44 | Put | Bond Future | 8.9200 | 0.0089 | 2.4500 | 0.0025 | (72.534) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.43 | Call | Bond Future | 8,306.3100 | 8.3063 | 8,384.2000 | 8.3842 | 0.938 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.43 | Put | Bond Future | 9.4100 | 0.0094 | 2.6100 | 0.0026 | (72.264) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.40 | Call | Bond Future | 2,555.6500 | 2.5556 | 2,483.8900 | 2.4839 | (2.808) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.40 | Put | Bond Future | 581.9300 | 0.5819 | 425.4800 | 0.4255 | (26.885) | 0 | 0 | 3,100 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | 2044 | 06/05/2021 | 11.79 | Call | Bond Future | 4,636.4400 | 4.6364 | 4,649.7800 | 4.6498 | 0.288 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.79 | Put | Bond Future | 160.3700 | 0.1604 | 89.0200 | 0.0890 | (44.491) | 0 | 0 | 3,100 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.10 | Call | Bond Future | 1,300.9700 | 1.3010 | 1,180.9900 | 1.1810 | (9.222) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.50 | Call | Bond Future | 8,701.0800 | 8.7011 | 8,780.9400 | 8.7809 | 0.918 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.50 | Put | Bond Future | 6.4600 | 0.0065 | 1.6300 | 0.0016 | (74.768) | 0 | 0 | 3,100 |
| 2021/04/26 | 2044 | 06/05/2021 | | | Bond Future | 11.1070 | 82.9867 | 11.0947 | 83.0714 | (0.111) | 0.0000 | 0.0000 | 50,132 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.45 | Call | Bond Future | 8,419.3800 | 8.4194 | 8,497.9000 | 8.4979 | 0.933 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 12.45 | Put | Bond Future | 8.4600 | 0.0085 | 2.2900 | 0.0023 | (72.931) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 10.70 | Put | Bond Future | 3,223.7900 | 3.2238 | 3,050.0000 | 3.0500 | (5.391) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 10.70 | Call | Bond Future | 339.9600 | 0.3400 | 250.8600 | 0.2509 | (26.209) | 0 | 0 | 3,100 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.10 | Put | Bond Future | 1,349.0800 | 1.3491 | 1,144.4100 | 1.1444 | (15.171) | 0 | 0 | 3,100 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.90 | Call | Bond Future | 5,264.9500 | 5.2650 | 5,296.4700 | 5.2965 | 0.599 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.90 | Put | Bond Future | 107.6600 | 0.1077 | 54.4900 | 0.0545 | (49.387) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.35 | Put | Bond Future | 676.0200 | 0.6760 | 508.7300 | 0.5087 | (24.746) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 06/05/2021 | 11.35 | Call | Bond Future | 2,318.7800 | 2.3188 | 2,236.1800 | 2.2362 | (3.562) | 0 | 0 | 3,100 |
| 2021/04/26 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 996.1700 | 0.9962 | 944.6500 | 0.9447 | (5.172) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 8,896.0400 | 8.8960 | 8,930.0500 | 8.9300 | 0.382 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 984.3500 | 0.9844 | 933.2000 | 0.9332 | (5.196) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/08/2021 | | | Bond Future | 11.3121 | 79.5165 | 11.2993 | 79.6016 | (0.113) | 0.0000 | 0.0000 | 29,301 |
| 2021/04/26 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 8,852.1700 | 8.8522 | 8,885.8100 | 8.8858 | 0.380 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 8,808.3400 | 8.8083 | 8,841.6200 | 8.8416 | 0.378 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 1,008.1100 | 1.0081 | 956.2300 | 0.9562 | (5.146) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 9,959.8600 | 9.9599 | 9,998.8300 | 9.9988 | 0.391 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 1,686.9500 | 1.6869 | 1,640.0200 | 1.6400 | (2.782) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 04/11/2021 | | | Bond Future | 11.5054 | 80.4155 | 11.4921 | 80.5014 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 9,920.7000 | 9.9207 | 9,959.4400 | 9.9594 | 0.390 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 1,701.2700 | 1.7013 | 1,654.1100 | 1.6541 | (2.772) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 9,881.5700 | 9.8816 | 9,920.0800 | 9.9201 | 0.390 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 1,715.6900 | 1.7157 | 1,668.3000 | 1.6683 | (2.762) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 4,557.1400 | 4.5571 | 4,575.4600 | 4.5755 | 0.402 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 5,313.1400 | 5.3131 | 5,244.7100 | 5.2447 | (1.288) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 4,588.0200 | 4.5880 | 4,606.5100 | 4.6065 | 0.403 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 5,280.1200 | 5.2801 | 5,211.8600 | 5.2119 | (1.293) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 03/02/2022 | | | Bond Future | 11.7092 | 76.9882 | 11.6954 | 77.0750 | (0.118) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 4,618.9900 | 4.6190 | 4,637.6500 | 4.6376 | 0.404 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 5,247.2800 | 5.2473 | 5,179.1900 | 5.1792 | (1.298) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 140.7800 | 0.1408 | 53.0200 | 0.0530 | (62.338) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 0.0000 | 0.0000 | 8.0600 | 0.0081 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 79.7000 | 0.0797 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/05/2022 | | | Bond Future | 11.9331 | 77.8372 | 11.9187 | 77.9249 | (0.121) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 0.0000 | 0.0000 | 69.0500 | 0.0691 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 18.7100 | 0.0187 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | 2046 | 06/05/2021 | | | Bond Future | 107.8232 | 107.8232 | 107.8352 | 107.8352 | 0.011 | 0.0000 | 0.0000 | 14,973 |
| 2021/04/26 | 2046 | 05/08/2021 | | | Bond Future | 109.0333 | 109.0333 | 109.0447 | 109.0447 | 0.010 | 0.0000 | 0.0000 | 13,135 |
| 2021/04/26 | 2046 | 04/11/2021 | | | Bond Future | 108.4882 | 108.4882 | 108.4995 | 108.4995 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2046 | 03/02/2022 | | | Bond Future | 109.7980 | 109.7980 | 109.8093 | 109.8093 | 0.010 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | 2046 | 05/05/2022 | | | Bond Future | 109.1965 | 109.1965 | 109.2079 | 109.2079 | 0.010 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2050 | 06/05/2021 | | | Bond Future | 111.0463 | 111.0463 | 111.0588 | 111.0588 | 0.011 | 0.0000 | 0.0000 | 10,941 |
| 2021/04/26 | 2050 | 05/08/2021 | | | Bond Future | 110.3698 | 110.3698 | 110.3819 | 110.3819 | 0.011 | 0.0000 | 0.0000 | 9,170 |
| 2021/04/26 | 2050 | 04/11/2021 | | | Bond Future | 111.6430 | 111.6430 | 111.6547 | 111.6547 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2050 | 03/02/2022 | | | Bond Future | 111.0482 | 111.0482 | 111.0599 | 111.0599 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 2050 | 05/05/2022 | | | Bond Future | 112.3008 | 112.3008 | 112.3127 | 112.3127 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL37 | 06/05/2021 | | | Index Future | 785.7190 | 785.7190 | 786.5840 | 786.5840 | 0.110 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL37 | 05/08/2021 | | | Index Future | 794.2510 | 794.2510 | 795.1110 | 795.1110 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL37 | 04/11/2021 | | | Index Future | 803.3160 | 803.3160 | 804.1800 | 804.1800 | 0.108 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL37 | 03/02/2022 | | | Index Future | 812.8210 | 812.8210 | 813.6910 | 813.6910 | 0.107 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL37 | 05/05/2022 | | | Index Future | 814.8500 | 814.8500 | 814.8500 | 814.8500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL7T | 06/05/2021 | | | Index Future | 871.9720 | 871.9720 | 873.8620 | 873.8620 | 0.217 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL7T | 05/08/2021 | | | Index Future | 881.4400 | 881.4400 | 883.3350 | 883.3350 | 0.215 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL7T | 04/11/2021 | | | Index Future | 891.5000 | 891.5000 | 893.4100 | 893.4100 | 0.214 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL7T | 03/02/2022 | | | Index Future | 902.0490 | 902.0490 | 903.9770 | 903.9770 | 0.214 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | AL7T | 05/05/2022 | | | Index Future | 904.6200 | 904.6200 | 904.6200 | 904.6200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ALBI | 06/05/2021 | | | Index Future | 766.3080 | 766.3080 | 767.5200 | 767.5200 | 0.158 | 0.0000 | 0.0000 | 279 |
| 2021/04/26 | ALBI | 05/08/2021 | | | Index Future | 774.6290 | 774.6290 | 775.8400 | 775.8400 | 0.156 | 0.0000 | 0.0000 | 134 |
| 2021/04/26 | ALBI | 04/11/2021 | | | Index Future | 783.4700 | 783.4700 | 784.6890 | 784.6890 | 0.156 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ALBI | 03/02/2022 | | | Index Future | 792.7410 | 792.7410 | 793.9700 | 793.9700 | 0.155 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ALBI | 05/05/2022 | | | Index Future | 797.8400 | 797.8400 | 797.8400 | 797.8400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ES33 | 06/05/2021 | | | Bond Future | 11.6079 | 74.5388 | 11.5901 | 74.6317 | (0.154) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | ES33 | 05/08/2021 | | | Bond Future | 11.8613 | 75.3752 | 11.8428 | 75.4688 | (0.156) | 0.0000 | 0.0000 | 350 |
| 2021/04/26 | ES33 | 04/11/2021 | | | Bond Future | 12.1167 | 72.4687 | 12.0974 | 72.5631 | (0.159) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ES33 | 03/02/2022 | | | Bond Future | 12.3870 | 73.3442 | 12.3669 | 73.4397 | (0.162) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ES33 | 05/05/2022 | | | Bond Future | 12.6787 | 70.3944 | 12.6577 | 70.4910 | (0.166) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ES42 | 06/05/2021 | | | Bond Future | 12.0659 | 73.3451 | 12.0533 | 73.4189 | (0.105) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ES42 | 05/08/2021 | | | Bond Future | 12.3043 | 74.1682 | 12.2912 | 74.2424 | (0.107) | 0.0000 | 0.0000 | 4,779 |
| 2021/04/26 | ES42 | 04/11/2021 | | | Bond Future | 12.5462 | 70.7656 | 12.5325 | 70.8405 | (0.109) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ES42 | 03/02/2022 | | | Bond Future | 12.7935 | 71.6210 | 12.7793 | 71.6966 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | ES42 | 05/05/2022 | | | Bond Future | 13.0693 | 68.1701 | 13.0543 | 68.2467 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | GOVI | 06/05/2021 | 678.68 | Call | GOVI | 786,080.0000 | 78.6080 | 798,230.0000 | 79.8230 | 1.546 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 06/05/2021 | 678.69 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 06/05/2021 | 678.67 | Call | GOVI | 786,180.0000 | 78.6180 | 798,330.0000 | 79.8330 | 1.545 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 06/05/2021 | | | GOVI | 757.2880 | 757.2880 | 758.5030 | 758.5030 | 0.160 | 0.0000 | 0.0000 | 67 |
| 2021/04/26 | GOVI | 06/05/2021 | 678.68 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 06/05/2021 | 678.69 | Call | GOVI | 785,980.0000 | 78.5980 | 798,130.0000 | 79.8130 | 1.546 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 06/05/2021 | 678.67 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 463,710.0000 | 46.3710 | 475,850.0000 | 47.5850 | 2.618 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 463,810.0000 | 46.3810 | 475,950.0000 | 47.5950 | 2.617 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/08/2021 | | | GOVI | 765.5110 | 765.5110 | 766.7250 | 766.7250 | 0.159 | 0.0000 | 0.0000 | 928 |
| 2021/04/26 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 463,610.0000 | 46.3610 | 475,750.0000 | 47.5750 | 2.619 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 458,380.0000 | 45.8380 | 470,600.0000 | 47.0600 | 2.666 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 458,480.0000 | 45.8480 | 470,700.0000 | 47.0700 | 2.665 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 04/11/2021 | | | GOVI | 774.2480 | 774.2480 | 775.4700 | 775.4700 | 0.158 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 458,280.0000 | 45.8280 | 470,500.0000 | 47.0500 | 2.666 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 93,510.0000 | 9.3510 | 81,180.0000 | 8.1180 | (13.186) | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 03/02/2022 | | | GOVI | 783.4090 | 783.4090 | 784.6420 | 784.6420 | 0.157 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 93,410.0000 | 9.3410 | 81,080.0000 | 8.1080 | (13.200) | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 93,310.0000 | 9.3310 | 80,980.0000 | 8.0980 | (13.214) | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 100.0000 | 0.0100 | 100.0000 | 0.0100 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/05/2022 | | | GOVI | 788.2400 | 788.2400 | 788.2400 | 788.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 100.0000 | 0.0100 | 100.0000 | 0.0100 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 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 |
|------------|------------------|------------|--------|------|------------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | IGOV | 06/05/2021 | | | Index Future | 286.6050 | 286.6050 | 286.4480 | 286.4480 | (0.055) | 0.0000 | 0.0000 | 401 |
| 2021/04/26 | IGOV | 05/08/2021 | | | Index Future | 289.7880 | 289.7880 | 289.6250 | 289.6250 | (0.056) | 0.0000 | 0.0000 | 497 |
| 2021/04/26 | IGOV | 04/11/2021 | | | Index Future | 293.1660 | 293.1660 | 292.9980 | 292.9980 | (0.057) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IGOV | 03/02/2022 | | | Index Future | 296.7050 | 296.7050 | 296.5330 | 296.5330 | (0.058) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IGOV | 05/05/2022 | | | Index Future | 293.1100 | 293.1100 | 293.1100 | 293.1100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.4300 | 90.4300 | 90.4300 | 90.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4200 | 89.4200 | 89.4200 | 89.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.6900 | 90.6900 | 90.6900 | 90.6900 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/04/26 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1100 | 90.1100 | 90.1100 | 90.1100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2500 | 90.2500 | 90.2500 | 90.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.4100 | 93.4100 | 93.4000 | 93.4000 | (0.011) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 20/12/2022 | | | Interest Rate Swap | 93.9500 | 93.9500 | 93.9300 | 93.9300 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.3900 | 86.3900 | 86.3600 | 86.3600 | (0.035) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 20/06/2023 | | | Interest Rate Swap | 91.9700 | 91.9700 | 91.9200 | 91.9200 | (0.054) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.6000 | 80.6000 | 80.3200 | 80.3200 | (0.347) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 16/03/2026 | | | Interest Rate Swap | 77.2300 | 77.2300 | 76.9400 | 76.9400 | (0.376) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.7500 | 75.7500 | 75.4500 | 75.4500 | (0.396) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.8900 | 77.8900 | 77.5800 | 77.5800 | (0.398) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 21/12/2026 | | | Interest Rate Swap | 82.0100 | 82.0100 | 81.6900 | 81.6900 | (0.390) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 15/03/2027 | | | Interest Rate Swap | 80.6200 | 80.6200 | 80.2900 | 80.2900 | (0.409) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 21/06/2027 | | | Interest Rate Swap | 82.8000 | 82.8000 | 82.4800 | 82.4800 | (0.386) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 20/09/2027 | | | Interest Rate Swap | 88.7100 | 88.7100 | 88.4000 | 88.4000 | (0.349) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 20/12/2027 | | | Interest Rate Swap | 89.2100 | 89.2100 | 88.9200 | 88.9200 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 22/03/2028 | | | Interest Rate Swap | 82.3500 | 82.3500 | 82.0600 | 82.0600 | (0.352) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 20/06/2028 | | | Interest Rate Swap | 90.2700 | 90.2700 | 89.9900 | 89.9900 | (0.310) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 19/05/2021 | | | Jibar Tradeable Future | 3.6850 | 96.3150 | 3.6850 | 96.3150 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.6850 | 96.3150 | 3.6850 | 96.3150 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 21/07/2021 | | | Jibar Tradeable Future | 3.7000 | 96.3000 | 3.7000 | 96.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.7200 | 96.2800 | 3.7100 | 96.2900 | (0.269) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.7350 | 96.2650 | 3.7250 | 96.2750 | (0.268) | 0.0000 | 0.0000 | 30,000 |
| 2021/04/26 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.7900 | 96.2100 | 3.7800 | 96.2200 | (0.264) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 3.8900 | 96.1100 | 3.8800 | 96.1200 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.0350 | 95.9650 | 4.0250 | 95.9750 | (0.248) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.3800 | 95.6200 | 4.3750 | 95.6250 | (0.114) | 0.0000 | 0.0000 | 471 |
| 2021/04/26 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.5400 | 95.4600 | 4.5400 | 95.4600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 4.8650 | 95.1350 | 4.8850 | 95.1150 | 0.411 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.0350 | 94.9650 | 5.0550 | 94.9450 | 0.397 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R023 | 06/05/2021 | 7.58 | Call | Bond Future | 4,959.5300 | 4.9595 | 4,997.1500 | 4.9971 | 0.759 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 06/05/2021 | 7.58 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Today's Closing | Today's Yield | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | R023 | 06/05/2021 | | | Bond Future | 4.6904 | 106.7404 | 4.6692 | 106.7781 | (0.453) | 0.0000 | 0.0000 | 28,172 |
| 2021/04/26 | R023 | 06/05/2021 | 7.57 | Call | Bond Future | 4,942.9000 | 4.9429 | 4,980.5200 | 4.9805 | 0.761 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 06/05/2021 | 7.57 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 06/05/2021 | 7.56 | Call | Bond Future | 4,926.2700 | 4.9263 | 4,963.8900 | 4.9639 | 0.764 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 06/05/2021 | 7.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 911.9000 | 0.9119 | 941.6500 | 0.9417 | 3.262 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 59.1700 | 0.0592 | 51.5200 | 0.0515 | (12.929) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 898.4800 | 0.8985 | 928.0600 | 0.9281 | 3.292 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 60.8600 | 0.0609 | 53.0400 | 0.0530 | (12.849) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/08/2021 | | | Bond Future | 4.7385 | 107.9114 | 4.7140 | 107.9488 | (0.517) | 0.0000 | 0.0000 | 12,562 |
| 2021/04/26 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 925.3600 | 0.9254 | 955.2800 | 0.9553 | 3.233 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 57.5300 | 0.0575 | 50.0500 | 0.0500 | (13.002) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 481.3900 | 0.4814 | 500.4500 | 0.5005 | 3.959 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 299.3300 | 0.2993 | 280.8400 | 0.2808 | (6.177) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 473.1500 | 0.4731 | 492.0300 | 0.4920 | 3.990 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 303.9300 | 0.3039 | 285.2600 | 0.2853 | (6.143) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 04/11/2021 | | | Bond Future | 4.7684 | 105.2218 | 4.7392 | 105.2593 | (0.612) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 489.6800 | 0.4897 | 508.9400 | 0.5089 | 3.933 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 294.7800 | 0.2948 | 276.4900 | 0.2765 | (6.205) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 611.3700 | 0.6114 | 632.7200 | 0.6327 | 3.492 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 295.7500 | 0.2957 | 279.3100 | 0.2793 | (5.559) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 03/02/2022 | | | Bond Future | 4.7762 | 106.4676 | 4.7399 | 106.5054 | (0.760) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 604.3300 | 0.6043 | 625.5400 | 0.6255 | 3.510 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 299.0800 | 0.2991 | 282.5000 | 0.2825 | (5.544) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 597.6800 | 0.5977 | 618.7600 | 0.6188 | 3.527 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 302.7900 | 0.3028 | 286.0800 | 0.2861 | (5.519) | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 1,137.3500 | 1.1373 | 1,175.7000 | 1.1757 | 3.372 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/05/2022 | | | Bond Future | 4.8729 | 103.7343 | 4.8249 | 103.7727 | (0.985) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 1,129.5100 | 1.1295 | 1,167.8600 | 1.1679 | 3.395 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 1,121.6600 | 1.1217 | 1,160.0100 | 1.1600 | 3.419 | 0 | 0 | 0 |
| 2021/04/26 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.36 | Put | Bond Future | 0.9800 | 0.0010 | 0.1500 | 0.0002 | (84.694) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.37 | Call | Bond Future | 9,805.8500 | 9.8059 | 9,885.0400 | 9.8850 | 0.808 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.35 | Put | Bond Future | 1.0400 | 0.0010 | 0.1700 | 0.0002 | (83.654) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 10.55 | Call | Bond Future | 792.2800 | 0.7923 | 678.3000 | 0.6783 | (14.386) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 10.55 | Put | Bond Future | 1,820.4900 | 1.8205 | 1,626.5400 | 1.6265 | (10.654) | 0 | 0 | 500 |
| 2021/04/26 | R035 | 06/05/2021 | 10.05 | Put | Bond Future | 4,495.8000 | 4.4958 | 4,374.2900 | 4.3743 | (2.703) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 10.05 | Call | Bond Future | 101.6300 | 0.1016 | 60.0900 | 0.0601 | (40.874) | 0 | 0 | 500 |
| 2021/04/26 | R035 | 06/05/2021 | 10.40 | Put | Bond Future | 2,497.1700 | 2.4972 | 2,317.2100 | 2.3172 | (7.207) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.91 | Put | Bond Future | 0.0200 | 0.0000 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 600 |
| 2021/04/26 | R035 | 06/05/2021 | 11.55 | Call | Bond Future | 5,262.0700 | 5.2621 | 5,300.6500 | 5.3007 | 0.733 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 11.55 | Put | Bond Future | 79.2500 | 0.0792 | 37.8600 | 0.0379 | (52.227) | 0 | 0 | 1,650 |
| 2021/04/26 | R035 | 06/05/2021 | 12.77 | Call | Bond Future | 11,919.1800 | 11.9192 | 11,999.1000 | 11.9991 | 0.671 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.77 | Put | Bond Future | 0.0500 | 0.0001 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 1,650 |
| 2021/04/26 | R035 | 06/05/2021 | 10.24 | Put | Bond Future | 3,347.3900 | 3.3474 | 3,193.0700 | 3.1931 | (4.610) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | R035 | 06/05/2021 | 10.24 | Call | Bond Future | 253.8700 | | 0.2539 | 179.5200 | 0.1795 | (29.287) | 0 | 0 | 223 |
| 2021/04/26 | R035 | 06/05/2021 | | | Bond Future | 10.7083 | | 88.6448 | 10.6959 | 88.7248 | (0.116) | 0.0000 | 0.0000 | 69,719 |
| 2021/04/26 | R035 | 06/05/2021 | 12.36 | Call | Bond Future | 9,751.9100 | | 9.7519 | 9,831.0500 | 9.8311 | 0.812 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.37 | Put | Bond Future | 0.9200 | | 0.0009 | 0.1400 | 0.0001 | (84.783) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.35 | Call | Bond Future | 9,697.9200 | | 9.6979 | 9,777.0200 | 9.7770 | 0.816 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 11.05 | Call | Bond Future | 2,631.3300 | | 2.6313 | 2,574.4900 | 2.5745 | (2.160) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 11.05 | Put | Bond Future | 470.7700 | | 0.4708 | 333.9600 | 0.3340 | (29.061) | 0 | 0 | 500 |
| 2021/04/26 | R035 | 06/05/2021 | 10.40 | Call | Bond Future | 478.2900 | | 0.4783 | 378.3000 | 0.3783 | (20.906) | 0 | 0 | 600 |
| 2021/04/26 | R035 | 06/05/2021 | 11.15 | Put | Bond Future | 341.5700 | | 0.3416 | 226.8500 | 0.2268 | (33.586) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 11.15 | Call | Bond Future | 3,119.5700 | | 3.1196 | 3,084.8200 | 3.0848 | (1.114) | 0 | 0 | 600 |
| 2021/04/26 | R035 | 06/05/2021 | 12.91 | Call | Bond Future | 12,638.5400 | | 12.6385 | 12,718.4900 | 12.7185 | 0.633 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 10.81 | Put | Bond Future | 951.7800 | | 0.9518 | 770.2200 | 0.7702 | (19.076) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 10.81 | Call | Bond Future | 1,603.1500 | | 1.6031 | 1,501.5600 | 1.5016 | (6.337) | 0 | 0 | 1,650 |
| 2021/04/26 | R035 | 06/05/2021 | 12.02 | Call | Bond Future | 7,888.5200 | | 7.8885 | 7,962.9100 | 7.9629 | 0.943 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 12.02 | Put | Bond Future | 7.6200 | | 0.0076 | 2.0400 | 0.0020 | (73.228) | 0 | 0 | 223 |
| 2021/04/26 | R035 | 06/05/2021 | 11.32 | Call | Bond Future | 4,003.4100 | | 4.0034 | 4,004.2300 | 4.0042 | 0.020 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 06/05/2021 | 11.32 | Put | Bond Future | 190.8100 | | 0.1908 | 111.6600 | 0.1117 | (41.481) | 0 | 0 | 223 |
| 2021/04/26 | R035 | 05/08/2021 | 11.37 | Call | Bond Future | 4,912.8600 | | 4.9129 | 4,918.1800 | 4.9182 | 0.108 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | 11.37 | Put | Bond Future | 2,196.6200 | | 2.1966 | 2,121.6600 | 2.1217 | (3.413) | 0 | 0 | 100 |
| 2021/04/26 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 48,473.3500 | | 48.4734 | 48,393.0700 | 48.3931 | (0.166) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | | | Bond Future | 10.9250 | | 89.6173 | 10.9121 | 89.6976 | (0.118) | 0.0000 | 0.0000 | 59,655 |
| 2021/04/26 | R035 | 05/08/2021 | 10.77 | Call | Bond Future | 2,824.7800 | | 2.8248 | 2,815.2500 | 2.8152 | (0.337) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 3,801.2000 | | 3.8012 | 3,711.3900 | 3.7114 | (2.363) | 0 | 0 | 100 |
| 2021/04/26 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 7,005.1800 | | 7.0052 | 6,909.0900 | 6.9091 | (1.372) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 1,068.3800 | | 1.0684 | 1,052.5700 | 1.0526 | (1.480) | 0 | 0 | 100 |
| 2021/04/26 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 48,589.9300 | | 48.5899 | 48,509.6500 | 48.5097 | (0.165) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0000 | | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 48,706.6400 | | 48.7066 | 48,626.3600 | 48.6264 | (0.165) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 4,108.9500 | | 4.1089 | 4,038.6100 | 4.0386 | (1.712) | 0 | 0 | 350 |
| 2021/04/26 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 2,753.0700 | | 2.7531 | 2,754.3700 | 2.7544 | 0.047 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 6,131.8700 | | 6.1319 | 6,052.1500 | 6.0522 | (1.300) | 0 | 0 | 350 |
| 2021/04/26 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 8,272.7700 | | 8.2728 | 8,188.4100 | 8.1884 | (1.020) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 1,663.7800 | | 1.6638 | 1,660.4400 | 1.6604 | (0.201) | 0 | 0 | 350 |
| 2021/04/26 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 8,224.3200 | | 8.2243 | 8,140.0200 | 8.1400 | (1.025) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 1,682.9400 | | 1.6829 | 1,679.6600 | 1.6797 | (0.195) | 0 | 0 | 400 |
| 2021/04/26 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 6,054.1700 | | 6.0542 | 5,974.6900 | 5.9747 | (1.313) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 2,803.7000 | | 2.8037 | 2,805.2400 | 2.8052 | 0.055 | 0 | 0 | 400 |
| 2021/04/26 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 2,834.5400 | | 2.8345 | 2,774.3600 | 2.7744 | (2.123) | 0 | 0 | 782 |
| 2021/04/26 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 4,090.4700 | | 4.0905 | 4,099.0300 | 4.0990 | 0.209 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 4,462.5900 | | 4.4626 | 4,390.1300 | 4.3901 | (1.624) | 0 | 0 | 782 |
| 2021/04/26 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 7,704.9800 | | 7.7050 | 7,621.4700 | 7.6215 | (1.084) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 9,382.4100 | | 9.3824 | 9,419.8800 | 9.4199 | 0.399 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 1,531.9500 | | 1.5319 | 1,488.4000 | 1.4884 | (2.843) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | | | Bond Future | 11.1411 | | 86.1538 | 11.1278 | 86.2348 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 4,465.1800 | | 4.4652 | 4,475.8600 | 4.4759 | 0.239 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 14,642.5500 | | 14.6426 | 14,704.3700 | 14.7044 | 0.422 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 433.2700 | 0.4333 | 414.0700 | 0.4141 | (4.431) | 0 | 0 | 400 |
| 2021/04/26 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 6,415.1100 | 6.4151 | 6,435.9500 | 6.4360 | 0.325 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 1,902.6100 | 1.9026 | 1,900.1200 | 1.9001 | (0.131) | 0 | 0 | 782 |
| 2021/04/26 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 9,343.4600 | 9.3435 | 9,380.7000 | 9.3807 | 0.399 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 1,545.6100 | 1.5456 | 1,501.8300 | 1.5018 | (2.833) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 9,304.5500 | 9.3046 | 9,341.5700 | 9.3416 | 0.398 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 1,559.3700 | 1.5594 | 1,515.3700 | 1.5154 | (2.822) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 5,735.8200 | 5.7358 | 5,760.9700 | 5.7610 | 0.438 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 3,652.5700 | 3.6526 | 3,595.9100 | 3.5959 | (1.551) | 0 | 0 | 280 |
| 2021/04/26 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 3,605.5500 | 3.6056 | 3,619.3200 | 3.6193 | 0.382 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 4,637.0200 | 4.6370 | 4,656.4900 | 4.6565 | 0.420 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 4,516.3700 | 4.5164 | 4,454.0300 | 4.4540 | (1.380) | 0 | 0 | 683 |
| 2021/04/26 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 2,654.0300 | 2.6540 | 2,662.5800 | 2.6626 | 0.322 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 4,162.4200 | 4.1624 | 4,179.3000 | 4.1793 | 0.406 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 4,989.2800 | 4.9893 | 4,924.3500 | 4.9244 | (1.301) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 4,133.4200 | 4.1334 | 4,150.1400 | 4.1501 | 0.405 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 5,020.0200 | 5.0200 | 4,954.9300 | 4.9549 | (1.297) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | | | Bond Future | 11.3695 | 87.1741 | 11.3556 | 87.2559 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 5,638.9600 | 5.6390 | 5,570.9200 | 5.5709 | (1.207) | 0 | 0 | 280 |
| 2021/04/26 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 9,575.8400 | 9.5758 | 9,496.8600 | 9.4969 | (0.825) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 1,591.5000 | 1.5915 | 1,594.3300 | 1.5943 | 0.178 | 0 | 0 | 280 |
| 2021/04/26 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 7,049.7200 | 7.0497 | 6,976.4600 | 6.9765 | (1.039) | 0 | 0 | 683 |
| 2021/04/26 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 11,800.8100 | 11.8008 | 11,719.1600 | 11.7192 | (0.692) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 1,073.7000 | 1.0737 | 1,073.8600 | 1.0739 | 0.015 | 0 | 0 | 683 |
| 2021/04/26 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 4,191.2100 | 4.1912 | 4,208.2500 | 4.2082 | 0.407 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 4,958.4000 | 4.9584 | 4,893.6300 | 4.8936 | (1.306) | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 153.8900 | 0.1539 | 236.6800 | 0.2367 | 53.798 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 96.9600 | 0.0970 | 179.7500 | 0.1798 | 85.386 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/05/2022 | | | Bond Future | 11.6130 | 83.6600 | 11.5985 | 83.7428 | (0.125) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 210.7600 | 0.2108 | 293.5500 | 0.2936 | 39.282 | 0 | 0 | 0 |
| 2021/04/26 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 10.77 | Call | Bond Future | 15,748.4200 | 15.7484 | 15,858.1900 | 15.8582 | 0.697 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 10.77 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 10.76 | Call | Bond Future | 15,707.3700 | 15.7074 | 15,817.1400 | 15.8171 | 0.699 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 10.76 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 7.60 | Put | Bond Future | 187.7000 | 0.1877 | 114.6200 | 0.1146 | (38.934) | 0 | 0 | 5,000 |
| 2021/04/26 | R186 | 06/05/2021 | 7.60 | Call | Bond Future | 1,760.9100 | 1.7609 | 1,797.6000 | 1.7976 | 2.084 | 0 | 0 | 5,000 |
| 2021/04/26 | R186 | 06/05/2021 | | | Bond Future | 7.2793 | 118.6760 | 7.2571 | 118.7858 | (0.305) | 0.0000 | 0.0000 | 61,026 |
| 2021/04/26 | R186 | 06/05/2021 | 10.78 | Call | Bond Future | 15,789.4500 | 15.7894 | 15,899.2200 | 15.8992 | 0.695 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 10.78 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 7.30 | Call | Bond Future | 760.4200 | 0.7604 | 733.1200 | 0.7331 | (3.590) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 06/05/2021 | 7.30 | Put | Bond Future | 658.0500 | 0.6581 | 520.9800 | 0.5210 | (20.830) | 0 | 0 | 15,177 |
| 2021/04/26 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,662.5800 | 5.6626 | 5,743.2000 | 5.7432 | 1.424 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 343.9700 | 0.3440 | 314.3100 | 0.3143 | (8.623) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,624.6400 | 5.6246 | 5,704.8800 | 5.7049 | 1.427 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 350.3700 | 0.3504 | 320.3300 | 0.3203 | (8.574) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/08/2021 | | | Bond Future | 7.4558 | 114.6962 | 7.4324 | 114.8065 | (0.314) | 0.0000 | 0.0000 | 64,200 |
| 2021/04/26 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,700.5800 | 5.7006 | 5,781.5700 | 5.7816 | 1.421 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 337.6700 | 0.3377 | 308.3800 | 0.3084 | (8.674) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 3,588.6700 | 3.5887 | 3,643.2600 | 3.6433 | 1.521 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 1,512.7000 | 1.5127 | 1,456.1000 | 1.4561 | (3.742) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 3,559.5200 | 3.5595 | 3,613.7800 | 3.6138 | 1.524 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 1,527.2900 | 1.5273 | 1,470.3600 | 1.4704 | (3.728) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 04/11/2021 | | | Bond Future | 7.6309 | 115.9921 | 7.6061 | 116.1033 | (0.325) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 3,617.9300 | 3.6179 | 3,672.8500 | 3.6729 | 1.518 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 1,498.2300 | 1.4982 | 1,441.9600 | 1.4420 | (3.756) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 1,478.2200 | 1.4782 | 1,507.8800 | 1.5079 | 2.006 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,700.0800 | 3.7001 | 3,617.4300 | 3.6174 | (2.234) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 03/02/2022 | | | Bond Future | 7.8167 | 112.0826 | 7.7903 | 112.1949 | (0.338) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 1,445.5600 | 1.4456 | 1,474.6700 | 1.4747 | 2.014 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,754.5300 | 3.7545 | 3,671.3300 | 3.6713 | (2.216) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 1,461.6400 | 1.4616 | 1,491.0300 | 1.4910 | 2.011 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,727.0500 | 3.7270 | 3,644.1300 | 3.6441 | (2.225) | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 1,084.4900 | 1.0845 | 1,198.2000 | 1.1982 | 10.485 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/05/2022 | | | Bond Future | 8.0479 | 113.3196 | 8.0196 | 113.4333 | (0.352) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 1,005.2300 | 1.0052 | 1,118.9400 | 1.1189 | 11.312 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 1,044.8700 | 1.0449 | 1,158.5800 | 1.1586 | 10.883 | 0 | 0 | 0 |
| 2021/04/26 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R197 | 06/05/2021 | | | Bond Future | 322.2370 | 322.2370 | 322.2492 | 322.2492 | 0.004 | 0.0000 | 0.0000 | 2,744 |
| 2021/04/26 | R197 | 05/08/2021 | | | Bond Future | 317.8703 | 317.8703 | 317.8808 | 317.8808 | 0.003 | 0.0000 | 0.0000 | 970 |
| 2021/04/26 | R197 | 04/11/2021 | | | Bond Future | 321.5371 | 321.5371 | 321.5468 | 321.5468 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R197 | 03/02/2022 | | | Bond Future | 317.3394 | 317.3394 | 317.3487 | 317.3487 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R197 | 05/05/2022 | | | Bond Future | 320.9183 | 320.9183 | 320.9282 | 320.9282 | 0.003 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R202 | 06/05/2021 | | | Bond Future | 235.5399 | 235.5399 | 234.1657 | 234.1657 | (0.583) | 0.0000 | 0.0000 | 7,827 |
| 2021/04/26 | R202 | 05/08/2021 | | | Bond Future | 233.9431 | 233.9431 | 232.5521 | 232.5521 | (0.595) | 0.0000 | 0.0000 | 9,202 |
| 2021/04/26 | R202 | 04/11/2021 | | | Bond Future | 236.6414 | 236.6414 | 235.2340 | 235.2340 | (0.595) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R202 | 03/02/2022 | | | Bond Future | 235.2067 | 235.2067 | 233.7817 | 233.7817 | (0.606) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R202 | 05/05/2022 | | | Bond Future | 237.8599 | 237.8599 | 236.4192 | 236.4192 | (0.606) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 12.23 | Call | Bond Future | 8,048.5800 | 8.0486 | 8,142.7100 | 8.1427 | 1.170 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 12.23 | Put | Bond Future | 2.1600 | 0.0022 | 0.4100 | 0.0004 | (81.019) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 12.22 | Call | Bond Future | 8,002.3100 | 8.0023 | 8,096.3500 | 8.0963 | 1.175 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 12.22 | Put | Bond Future | 2.2900 | 0.0023 | 0.4500 | 0.0005 | (80.349) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 9.50 | Put | Bond Future | 6,889.6900 | 6.8897 | 6,789.2100 | 6.7892 | (1.458) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 9.50 | Call | Bond Future | 6.9500 | 0.0070 | 2.3500 | 0.0024 | (66.187) | 0 | 0 | 2,150 |
| 2021/04/26 | R209 | 06/05/2021 | 10.35 | Call | Bond Future | 478.1600 | 0.4782 | 389.6300 | 0.3896 | (18.515) | 0 | 0 | 500 |
| 2021/04/26 | R209 | 06/05/2021 | 9.75 | Put | Bond Future | 5,337.3200 | 5.3373 | 5,224.5400 | 5.2245 | (2.113) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 9.75 | Call | Bond Future | 32.6900 | 0.0327 | 15.7900 | 0.0158 | (51.698) | 0 | 0 | 4,050 |
| 2021/04/26 | R209 | 06/05/2021 | 11.00 | Call | Bond Future | 2,349.0500 | 2.3491 | 2,314.8000 | 2.3148 | (1.458) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing | Previous Days Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | R209 | 06/05/2021 | 11.00 | Put | Bond Future | 436.1000 | | 0.4361 | 305.9700 | 0.3060 | (29.839) | 0 | 0 | 3,500 |
| 2021/04/26 | R209 | 06/05/2021 | 10.00 | Put | Bond Future | 3,892.8300 | | 3.8928 | 3,753.2200 | 3.7532 | (3.586) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 10.00 | Call | Bond Future | 119.3900 | | 0.1194 | 75.6600 | 0.0757 | (36.628) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 12.25 | Call | Bond Future | 8,140.9900 | | 8.1410 | 8,235.3100 | 8.2353 | 1.159 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 12.25 | Put | Bond Future | 1.9200 | | 0.0019 | 0.3600 | 0.0004 | (81.250) | 0 | 0 | 8,350 |
| 2021/04/26 | R209 | 06/05/2021 | | | Bond Future | 10.6501 | | 68.1855 | 10.6330 | 68.2814 | (0.161) | 0.0000 | 0.0000 | 13,191 |
| 2021/04/26 | R209 | 06/05/2021 | 12.24 | Call | Bond Future | 8,094.8200 | | 8.0948 | 8,189.0500 | 8.1890 | 1.164 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 12.24 | Put | Bond Future | 2.0400 | | 0.0020 | 0.3900 | 0.0004 | (80.882) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 10.35 | Put | Bond Future | 2,183.7500 | | 2.1838 | 1,999.3400 | 1.9993 | (8.445) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 10.60 | Call | Bond Future | 999.7200 | | 0.9997 | 906.1000 | 0.9061 | (9.365) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 10.60 | Put | Bond Future | 1,280.3700 | | 1.2804 | 1,090.8700 | 1.0909 | (14.800) | 0 | 0 | 2,750 |
| 2021/04/26 | R209 | 06/05/2021 | 11.60 | Call | Bond Future | 5,068.2000 | | 5.0682 | 5,134.1000 | 5.1341 | 1.300 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 11.60 | Put | Bond Future | 53.0900 | | 0.0531 | 23.1100 | 0.0231 | (56.470) | 0 | 0 | 3,750 |
| 2021/04/26 | R209 | 06/05/2021 | 10.25 | Put | Bond Future | 2,624.9500 | | 2.6250 | 2,451.0900 | 2.4511 | (6.623) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 10.25 | Call | Bond Future | 337.3700 | | 0.3374 | 259.3900 | 0.2594 | (23.114) | 0 | 0 | 5,325 |
| 2021/04/26 | R209 | 06/05/2021 | 11.25 | Call | Bond Future | 3,428.2500 | | 3.4282 | 3,444.0000 | 3.4440 | 0.459 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 06/05/2021 | 11.25 | Put | Bond Future | 196.0800 | | 0.1961 | 115.9500 | 0.1160 | (40.866) | 0 | 0 | 9,150 |
| 2021/04/26 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 6,211.3000 | | 6.2113 | 6,248.2100 | 6.2482 | 0.594 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 1,231.1800 | | 1.2312 | 1,171.5600 | 1.1716 | (4.843) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/08/2021 | | | Bond Future | 10.8417 | | 68.9336 | 10.8240 | 69.0301 | (0.164) | 0.0000 | 0.0000 | 16,261 |
| 2021/04/26 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 6,176.3800 | | 6.1764 | 6,212.9200 | 6.2129 | 0.592 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 1,244.8900 | | 1.2449 | 1,184.9000 | 1.1849 | (4.819) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 6,141.5200 | | 6.1415 | 6,177.7000 | 6.1777 | 0.589 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 1,258.7200 | | 1.2587 | 1,198.3700 | 1.1984 | (4.795) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 2,577.5700 | | 2.5776 | 2,589.1300 | 2.5891 | 0.448 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 6,861.1600 | | 6.8612 | 6,903.9300 | 6.9039 | 0.623 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 2,001.4500 | | 2.0015 | 1,946.7600 | 1.9468 | (2.733) | 0 | 0 | 6,500 |
| 2021/04/26 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 7,464.4700 | | 7.4645 | 7,511.7900 | 7.5118 | 0.634 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 1,712.6300 | | 1.7126 | 1,662.4900 | 1.6625 | (2.928) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 7,400.1700 | | 7.4002 | 7,447.0200 | 7.4470 | 0.633 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | | | Bond Future | 11.0316 | | 66.5716 | 11.0133 | 66.6691 | (0.166) | 0.0000 | 0.0000 | 3,675 |
| 2021/04/26 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 5,484.9200 | | 5.4849 | 5,399.0200 | 5.3990 | (1.566) | 0 | 0 | 9,000 |
| 2021/04/26 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 9,840.8300 | | 9.8408 | 9,743.0900 | 9.7431 | (0.993) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 951.0700 | | 0.9511 | 950.7900 | 0.9508 | (0.029) | 0 | 0 | 4,750 |
| 2021/04/26 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 7,432.3000 | | 7.4323 | 7,479.3800 | 7.4794 | 0.633 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 1,726.9400 | | 1.7269 | 1,676.5600 | 1.6766 | (2.917) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 1,741.3400 | | 1.7413 | 1,690.7300 | 1.6907 | (2.906) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 3,649.2700 | | 3.6493 | 3,676.1200 | 3.6761 | 0.736 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 4,680.6100 | | 4.6806 | 4,609.0000 | 4.6090 | (1.530) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 3,624.1900 | | 3.6242 | 3,650.8600 | 3.6509 | 0.736 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 4,708.4100 | | 4.7084 | 4,636.6200 | 4.6366 | (1.525) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 03/02/2022 | | | Bond Future | 11.2273 | | 67.3602 | 11.2083 | 67.4587 | (0.169) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 3,674.1900 | | 3.6742 | 3,701.2400 | 3.7012 | 0.736 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 4,652.7000 | | 4.6527 | 4,581.2900 | 4.5813 | (1.535) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 0.0000 | | 0.0000 | 37.3300 | 0.0373 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 62.3400 | | 0.0623 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 0.0000 | | 0.0000 | 87.6500 | 0.0877 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 12.0200 | | 0.0120 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | R209 | 05/05/2022 | | | Bond Future | 11.4424 | 64.9635 | 11.4226 | 65.0631 | (0.173) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 38.2500 | 0.0383 | 137.9200 | 0.1379 | 260.575 | 0 | 0 | 0 |
| 2021/04/26 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R210 | 06/05/2021 | | | Bond Future | 204.6826 | 204.6826 | 204.6987 | 204.6987 | 0.008 | 0.0000 | 0.0000 | 981 |
| 2021/04/26 | R210 | 05/08/2021 | | | Bond Future | 206.9794 | 206.9794 | 206.9946 | 206.9946 | 0.007 | 0.0000 | 0.0000 | 1,434 |
| 2021/04/26 | R210 | 04/11/2021 | | | Bond Future | 206.6342 | 206.6342 | 206.6489 | 206.6489 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R210 | 03/02/2022 | | | Bond Future | 209.1287 | 209.1287 | 209.1432 | 209.1432 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R210 | 05/05/2022 | | | Bond Future | 208.6985 | 208.6985 | 208.7134 | 208.7134 | 0.007 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R212 | 06/05/2021 | | | Bond Future | 172.0328 | 172.0328 | 172.0356 | 172.0356 | 0.002 | 0.0000 | 0.0000 | 3,405 |
| 2021/04/26 | R212 | 05/08/2021 | | | Bond Future | 171.6380 | 171.6380 | 171.6398 | 171.6398 | 0.001 | 0.0000 | 0.0000 | 250 |
| 2021/04/26 | R212 | 04/11/2021 | | | Bond Future | 173.6180 | 173.6180 | 173.6194 | 173.6194 | 0.001 | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R213 | 06/05/2021 | 11.91 | Call | Bond Future | 11,568.3600 | 11.5684 | 11,720.6200 | 11.7206 | 1.316 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 06/05/2021 | 11.91 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 06/05/2021 | | | Bond Future | 9.6212 | 84.9488 | 9.5939 | 85.1011 | (0.284) | 0.0000 | 0.0000 | 3,285 |
| 2021/04/26 | R213 | 06/05/2021 | 11.90 | Call | Bond Future | 11,522.5800 | 11.5226 | 11,674.8400 | 11.6748 | 1.321 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 06/05/2021 | 11.90 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 06/05/2021 | 11.89 | Call | Bond Future | 11,476.7600 | 11.4768 | 11,629.0200 | 11.6290 | 1.327 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 06/05/2021 | 11.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 1,970.6500 | 1.9706 | 1,873.6500 | 1.8737 | (4.922) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 4,224.3600 | 4.2244 | 4,090.5700 | 4.0906 | (3.167) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 1,573.4000 | 1.5734 | 1,593.0300 | 1.5930 | 1.248 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 6,250.8900 | 6.2509 | 6,341.6400 | 6.3416 | 1.452 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 927.0700 | 0.9271 | 864.4000 | 0.8644 | (6.760) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 6,213.2600 | 6.2133 | 6,303.5100 | 6.3035 | 1.453 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 938.9800 | 0.9390 | 875.8100 | 0.8758 | (6.728) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | | | Bond Future | 9.8209 | 85.8808 | 9.7925 | 86.0342 | (0.289) | 0.0000 | 0.0000 | 6,911 |
| 2021/04/26 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 5,989.1800 | 5.9892 | 6,076.4000 | 6.0764 | 1.456 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 1,013.0200 | 1.0130 | 946.8200 | 0.9468 | (6.535) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 3,671.3700 | 3.6714 | 3,727.7900 | 3.7278 | 1.537 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 6,288.6000 | 6.2886 | 6,379.8500 | 6.3799 | 1.451 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 915.2800 | 0.9153 | 853.1100 | 0.8531 | (6.792) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 1,527.2500 | 1.5272 | 1,464.9400 | 1.4649 | (4.080) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 6,972.1100 | 6.9721 | 7,065.0900 | 7.0651 | 1.334 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 1,541.3900 | 1.5414 | 1,478.7200 | 1.4787 | (4.066) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 04/11/2021 | | | Bond Future | 10.0212 | 83.3206 | 9.9916 | 83.4755 | (0.295) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 6,938.2000 | 6.9382 | 7,030.8300 | 7.0308 | 1.335 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 1,513.2100 | 1.5132 | 1,451.2500 | 1.4513 | (4.095) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 6,904.3600 | 6.9044 | 6,996.6300 | 6.9966 | 1.336 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 2,899.4600 | 2.8995 | 2,817.9600 | 2.8180 | (2.811) | 0 | 0 | 430 |
| 2021/04/26 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 3,121.7800 | 3.1218 | 3,176.6800 | 3.1767 | 1.759 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 4,318.0000 | 4.3180 | 4,216.2800 | 4.2163 | (2.356) | 0 | 0 | 430 |
| 2021/04/26 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 6,911.5400 | 6.9115 | 6,785.4400 | 6.7854 | (1.824) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 8,746.6500 | 8.7466 | 8,610.4300 | 8.6104 | (1.557) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 1,024.4800 | 1.0245 | 1,044.8800 | 1.0449 | 1.991 | 0 | 0 | 102 |
| 2021/04/26 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 5,599.8400 | 5.5998 | 5,484.4200 | 5.4844 | (2.061) | 0 | 0 | 200 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/04/26 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 9,555.2400 | 9.5552 | 9,415.6300 | 9.4156 | (1.461) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 855.7200 | 0.8557 | 872.7300 | 0.8727 | 1.988 | 0 | 0 | 200 |
| 2021/04/26 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 3,073.6000 | 3.0736 | 3,127.8200 | 3.1278 | 1.764 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 4,373.4500 | 4.3735 | 4,271.0500 | 4.2711 | (2.341) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | | | Bond Future | 10.2333 | 84.3072 | 10.2025 | 84.4638 | (0.301) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 4,735.2900 | 4.7353 | 4,810.4100 | 4.8104 | 1.586 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 1,546.4600 | 1.5465 | 1,576.9800 | 1.5770 | 1.974 | 0 | 0 | 430 |
| 2021/04/26 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 3,751.5200 | 3.7515 | 3,814.8800 | 3.8149 | 1.689 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 3,666.4900 | 3.6665 | 3,573.2300 | 3.5732 | (2.544) | 0 | 0 | 102 |
| 2021/04/26 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 2,568.2100 | 2.5682 | 2,615.1600 | 2.6152 | 1.828 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 5,019.1100 | 5.0191 | 4,909.4400 | 4.9094 | (2.185) | 0 | 0 | 102 |
| 2021/04/26 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 3,492.6700 | 3.4927 | 3,552.6300 | 3.5526 | 1.717 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 3,917.0300 | 3.9170 | 3,820.3700 | 3.8204 | (2.468) | 0 | 0 | 200 |
| 2021/04/26 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,191.7500 | 2.1918 | 2,232.9500 | 2.2329 | 1.880 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 3,049.3500 | 3.0494 | 3,103.2500 | 3.1032 | 1.768 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 4,401.0700 | 4.4011 | 4,298.3500 | 4.2983 | (2.334) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 3,025.5000 | 3.0255 | 3,079.0600 | 3.0791 | 1.770 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 4,429.1400 | 4.4291 | 4,326.0800 | 4.3261 | (2.327) | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 810.8900 | 0.8109 | 969.3500 | 0.9694 | 19.541 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/05/2022 | | | Bond Future | 10.4641 | 81.7074 | 10.4319 | 81.8658 | (0.307) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 859.4300 | 0.8594 | 1,017.8900 | 1.0179 | 18.438 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 907.9200 | 0.9079 | 1,066.3800 | 1.0664 | 17.453 | 0 | 0 | 0 |
| 2021/04/26 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 06/05/2021 | 12.26 | Call | Bond Future | 6,604.2700 | 6.6043 | 6,662.4200 | 6.6624 | 0.880 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 06/05/2021 | 12.26 | Put | Bond Future | 15.5400 | 0.0155 | 5.1100 | 0.0051 | (67.117) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 06/05/2021 | 12.25 | Call | Bond Future | 6,557.5100 | 6.5575 | 6,615.2200 | 6.6152 | 0.880 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 06/05/2021 | 12.25 | Put | Bond Future | 16.2900 | 0.0163 | 5.4200 | 0.0054 | (66.728) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 06/05/2021 | | | Bond Future | 10.9897 | 65.3070 | 10.9776 | 65.3756 | (0.110) | 0.0000 | 0.0000 | 9,157 |
| 2021/04/26 | R214 | 06/05/2021 | 12.27 | Call | Bond Future | 6,650.9900 | 6.6510 | 6,709.5700 | 6.7096 | 0.881 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 06/05/2021 | 12.27 | Put | Bond Future | 14.8200 | 0.0148 | 4.8200 | 0.0048 | (67.476) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 1,499.9300 | 1.4999 | 1,440.9600 | 1.4410 | (3.932) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 5,856.0300 | 5.8560 | 5,865.4100 | 5.8654 | 0.160 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/08/2021 | | | Bond Future | 11.1786 | 66.0235 | 11.1661 | 66.0924 | (0.112) | 0.0000 | 0.0000 | 8,755 |
| 2021/04/26 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 5,889.4600 | 5.8895 | 5,899.1400 | 5.8991 | 0.164 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 1,515.4600 | 1.5155 | 1,456.1900 | 1.4562 | (3.911) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 5,922.9500 | 5.9229 | 5,932.9300 | 5.9329 | 0.168 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 1,531.1100 | 1.5311 | 1,471.5400 | 1.4715 | (3.891) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 7,420.0100 | 7.4200 | 7,443.8000 | 7.4438 | 0.321 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 7,388.9000 | 7.3889 | 7,412.5000 | 7.4125 | 0.319 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 1,935.3600 | 1.9354 | 1,889.3900 | 1.8894 | (2.375) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 04/11/2021 | | | Bond Future | 11.3657 | 63.4912 | 11.3527 | 63.5607 | (0.114) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 1,920.2400 | 1.9202 | 1,874.4600 | 1.8745 | (2.384) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 7,451.1500 | 7.4512 | 7,475.1300 | 7.4751 | 0.322 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 1,905.2200 | 1.9052 | 1,859.6300 | 1.8596 | (2.393) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 4,767.4000 | 4.7674 | 4,709.8700 | 4.7099 | (1.207) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 3,939.2000 | 3.9392 | 3,952.0400 | 3.9520 | 0.326 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 4,795.3200 | 4.7953 | 4,737.6600 | 4.7377 | (1.202) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 03/02/2022 | | | Bond Future | 11.5618 | 64.2431 | 11.5484 | 64.3134 | (0.116) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 3,913.6600 | 3.9137 | 3,926.3800 | 3.9264 | 0.325 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 4,739.6300 | 4.7396 | 4,682.2200 | 4.6822 | (1.211) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 3,888.2000 | 3.8882 | 3,900.7900 | 3.9008 | 0.324 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 146.8700 | 0.1469 | 75.7200 | 0.0757 | (48.444) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 197.8400 | 0.1978 | 126.6900 | 0.1267 | (35.963) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/05/2022 | | | Bond Future | 11.7689 | 61.6737 | 11.7549 | 61.7449 | (0.119) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 95.9700 | 0.0960 | 24.8200 | 0.0248 | (74.138) | 0 | 0 | 0 |
| 2021/04/26 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 12.36 | Call | Bond Future | 8,608.0900 | 8.6081 | 8,724.2700 | 8.7243 | 1.350 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 12.36 | Put | Bond Future | 7.7200 | 0.0077 | 1.9600 | 0.0020 | (74.611) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 10.20 | Call | Bond Future | 36.2600 | 0.0363 | 17.5200 | 0.0175 | (51.682) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 10.80 | Put | Bond Future | 2,284.2000 | 2.2842 | 2,054.4200 | 2.0544 | (10.060) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 10.80 | Call | Bond Future | 696.2400 | 0.6962 | 588.4000 | 0.5884 | (15.489) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | | | Bond Future | 11.0199 | 82.2472 | 11.0028 | 82.3692 | (0.156) | 0.0000 | 0.0000 | 113,923 |
| 2021/04/26 | R248 | 06/05/2021 | 12.35 | Call | Bond Future | 8,550.5200 | 8.5505 | 8,666.4100 | 8.6664 | 1.355 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 12.35 | Put | Bond Future | 8.1500 | 0.0082 | 2.1000 | 0.0021 | (74.233) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 12.34 | Call | Bond Future | 8,492.8800 | 8.4929 | 8,608.4700 | 8.6085 | 1.361 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 12.34 | Put | Bond Future | 8.6000 | 0.0086 | 2.2500 | 0.0023 | (73.837) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 10.90 | Put | Bond Future | 1,820.8800 | 1.8209 | 1,588.1200 | 1.5881 | (12.783) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 10.90 | Call | Bond Future | 961.6500 | 0.9617 | 850.8300 | 0.8508 | (11.524) | 0 | 0 | 1,030 |
| 2021/04/26 | R248 | 06/05/2021 | 11.40 | Put | Bond Future | 455.2600 | 0.4553 | 308.9100 | 0.3089 | (32.146) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 06/05/2021 | 11.40 | Call | Bond Future | 3,074.5300 | 3.0745 | 3,050.1200 | 3.0501 | (0.794) | 0 | 0 | 1,030 |
| 2021/04/26 | R248 | 06/05/2021 | 10.20 | Put | Bond Future | 6,247.2400 | 6.2472 | 6,106.5600 | 6.1066 | (2.252) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 11.20 | Put | Bond Future | 3,621.0500 | 3.6211 | 3,510.1900 | 3.5102 | (3.062) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 11.20 | Call | Bond Future | 3,546.6500 | 3.5467 | 3,558.5500 | 3.5586 | 0.336 | 0 | 0 | 1,000 |
| 2021/04/26 | R248 | 05/08/2021 | 10.50 | Put | Bond Future | 6,671.2700 | 6.6713 | 6,542.1400 | 6.5421 | (1.936) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 10.30 | Call | Bond Future | 1,074.1400 | 1.0741 | 1,065.8200 | 1.0658 | (0.775) | 0 | 0 | 1,300 |
| 2021/04/26 | R248 | 05/08/2021 | 10.90 | Put | Bond Future | 4,755.9400 | 4.7559 | 4,635.2800 | 4.6353 | (2.537) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 10.90 | Call | Bond Future | 2,564.4200 | 2.5644 | 2,566.5200 | 2.5665 | 0.082 | 0 | 0 | 1,300 |
| 2021/04/26 | R248 | 05/08/2021 | 10.60 | Put | Bond Future | 6,146.9400 | 6.1469 | 6,019.3800 | 6.0194 | (2.075) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 10.60 | Call | Bond Future | 1,736.9900 | 1.7370 | 1,732.1900 | 1.7322 | (0.276) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 974.9100 | 0.9749 | 917.5500 | 0.9175 | (5.884) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 9,140.6200 | 9.1406 | 9,206.4400 | 9.2064 | 0.720 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 986.7200 | 0.9867 | 928.9400 | 0.9289 | (5.856) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | | | Bond Future | 11.2108 | 83.1495 | 11.1930 | 83.2723 | (0.159) | 0.0000 | 0.0000 | 131,520 |
| 2021/04/26 | R248 | 05/08/2021 | 10.50 | Call | Bond Future | 1,498.2600 | 1.4983 | 1,491.8900 | 1.4919 | (0.425) | 0 | 0 | 1,000 |
| 2021/04/26 | R248 | 05/08/2021 | 10.00 | Put | Bond Future | 9,767.5300 | 9.7675 | 9,636.0700 | 9.6361 | (1.346) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 10.00 | Call | Bond Future | 591.3800 | 0.5914 | 582.6800 | 0.5827 | (1.471) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 10.30 | Put | Bond Future | 7,810.0700 | 7.8101 | 7,678.9900 | 7.6790 | (1.678) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 9,095.6600 | 9.0957 | 9,161.0600 | 9.1611 | 0.719 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 963.2300 | 0.9632 | 906.2900 | 0.9063 | (5.911) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 9,050.7400 | 9.0507 | 9,115.7200 | 9.1157 | 0.718 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/04/26 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 10,327.3000 | 10.3273 | 10,397.7600 | 10.3978 | 0.682 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 1,609.5500 | 1.6096 | 1,556.1100 | 1.5561 | (3.320) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 04/11/2021 | | | Bond Future | 11.3999 | 79.6760 | 11.3814 | 79.7999 | (0.162) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 10,287.2000 | 10.2872 | 10,357.3800 | 10.3574 | 0.682 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 1,623.4800 | 1.6235 | 1,569.7600 | 1.5698 | (3.309) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 10,247.1300 | 10.2471 | 10,317.0300 | 10.3170 | 0.682 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 1,637.5200 | 1.6375 | 1,583.5200 | 1.5835 | (3.298) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 4,569.4800 | 4.5695 | 4,607.1100 | 4.6071 | 0.824 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 5,312.0000 | 5.3120 | 5,224.6300 | 5.2246 | (1.645) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 4,537.9100 | 4.5379 | 4,575.2900 | 4.5753 | 0.824 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 03/02/2022 | | | Bond Future | 11.5988 | 80.6197 | 11.5795 | 80.7449 | (0.166) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 5,346.2600 | 5.3463 | 5,258.6300 | 5.2586 | (1.639) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 4,601.1400 | 4.6011 | 4,639.0300 | 4.6390 | 0.823 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 5,380.7200 | 5.3807 | 5,292.8400 | 5.2928 | (1.633) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 0.0000 | 0.0000 | 7.8800 | 0.0079 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 118.9000 | 0.1189 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 0.0000 | 0.0000 | 70.7900 | 0.0708 | 100.000 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/05/2022 | | | Bond Future | 11.8089 | 77.0961 | 11.7888 | 77.2229 | (0.171) | 0.0000 | 0.0000 | 0 |
| 2021/04/26 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 55.9900 | 0.0560 | 0.0000 | 0.0000 | (100.000) | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 6.8400 | 0.0068 | 133.6200 | 0.1336 | 1853.509 | 0 | 0 | 0 |
| 2021/04/26 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

Total

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