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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/06/2021 TO 07/06/2021

| 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 |
|------------|------------------|--------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/06/07 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 0957 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 0986 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 1386 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 1409 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2025 05/08/2021 | | | Bond Future | 153.5030 | 153.5030 | 153.6898 | 153.6898 | 0.122 | 0.0000 | 0.0000 | 5,211 |
| 2021/06/07 | 2025 04/11/2021 | | | Bond Future | 155.2200 | 155.2200 | 155.4084 | 155.4084 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2025 03/02/2022 | | | Bond Future | 155.4848 | 155.4848 | 155.6752 | 155.6752 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2025 05/05/2022 | | | Bond Future | 157.3602 | 157.3602 | 157.5526 | 157.5526 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2029 05/08/2021 | | | Bond Future | 114.4755 | 114.4755 | 114.0891 | 114.0891 | (0.338) | 0.0000 | 0.0000 | 3,031 |
| 2021/06/07 | 2029 04/11/2021 | | | Bond Future | 114.6051 | 114.6051 | 114.2140 | 114.2140 | (0.341) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2029 03/02/2022 | | | Bond Future | 115.9513 | 115.9513 | 115.5554 | 115.5554 | (0.341) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | 2029 | 05/05/2022 | | | Bond Future | 116.1744 | 116.1744 | 115.7736 | 115.7736 | (0.345) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 8,283.1400 | 8.2831 | 8,500.7300 | 8.5007 | 2.627 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 144.1400 | 0.1441 | 115.7200 | 0.1157 | (19.717) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 8,236.0700 | 8.2361 | 8,453.1400 | 8.4531 | 2.636 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 147.5200 | 0.1475 | 118.5800 | 0.1186 | (19.618) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.15 | Call | Bond Future | 0.0000 | 0.0000 | 2,944.4400 | 2.9444 | 100.000 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.15 | Put | Bond Future | 0.0000 | 0.0000 | 1,282.8400 | 1.2828 | 100.000 | 0 | 0 | 7,500 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.50 | Put | Bond Future | 3,377.9300 | 3.3779 | 3,170.9700 | 3.1710 | (6.127) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.15 | Call | Bond Future | 7,026.0700 | 7.0261 | 7,227.1500 | 7.2272 | 2.862 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.83 | Call | Bond Future | 1,857.3900 | 1.8574 | 1,927.9700 | 1.9280 | 3.800 | 0 | 0 | 479 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.30 | Put | Bond Future | 189.4100 | 0.1894 | 154.3100 | 0.1543 | (18.531) | 0 | 0 | 200 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 2,394.4500 | 2.3944 | 2,213.7200 | 2.2137 | (7.548) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 1,725.4700 | 1.7255 | 1,790.7500 | 1.7907 | 3.783 | 0 | 0 | 200 |
| 2021/06/07 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 7,298.2600 | 7.2983 | 7,054.5500 | 7.0546 | (3.339) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 3,956.3900 | 3.9564 | 4,096.7700 | 4.0968 | 3.548 | 0 | 0 | 600 |
| 2021/06/07 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 16,097.9600 | 16.0980 | 16,343.5700 | 16.3436 | 1.526 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 1.0200 | 0.0010 | 0.6200 | 0.0006 | (39.216) | 0 | 0 | 600 |
| 2021/06/07 | 2030 | 05/08/2021 | | | Bond Future | 8.8976 | 94.9721 | 8.8542 | 95.2181 | (0.487) | 0.0000 | 0.0000 | 100,984 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 8,330.2400 | 8.3302 | 8,548.3400 | 8.5483 | 2.618 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 140.8300 | 0.1408 | 112.9200 | 0.1129 | (19.818) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.50 | Call | Bond Future | 1,091.6000 | 1.0916 | 1,130.6500 | 1.1306 | 3.577 | 0 | 0 | 5,000 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.50 | Call | Bond Future | 4,158.1000 | 4.1581 | 4,303.7700 | 4.3038 | 3.503 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.50 | Put | Bond Future | 824.2200 | 0.8242 | 723.8800 | 0.7239 | (12.174) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.15 | Put | Bond Future | 262.6300 | 0.2626 | 217.7000 | 0.2177 | (17.108) | 0 | 0 | 479 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.75 | Call | Bond Future | 5,220.6600 | 5.2207 | 5,390.3500 | 5.3903 | 3.250 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.75 | Put | Bond Future | 547.6100 | 0.5476 | 471.2900 | 0.4713 | (13.937) | 0 | 0 | 479 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.83 | Put | Bond Future | 2,241.2000 | 2.2412 | 2,065.7700 | 2.0658 | (7.828) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 7,720.5200 | 7.7205 | 7,931.4300 | 7.9314 | 2.732 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 193.8100 | 0.1938 | 196.1100 | 0.1961 | 1.187 | 0 | 0 | 200 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 1,901.2700 | 1.9013 | 1,739.0300 | 1.7390 | (8.533) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 2,197.4100 | 2.1974 | 2,281.1800 | 2.2812 | 3.812 | 0 | 0 | 600 |
| 2021/06/07 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 893.4200 | 0.8934 | 787.7900 | 0.7878 | (11.823) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 11,277.5500 | 11.2776 | 11,500.3900 | 11.5004 | 1.976 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 3,299.0300 | 3.2990 | 3,408.5300 | 3.4085 | 3.319 | 0 | 0 | 29 |
| 2021/06/07 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 5,758.9900 | 5.7590 | 5,557.0000 | 5.5570 | (3.507) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 1,183.6100 | 1.1836 | 1,230.0700 | 1.2301 | 3.925 | 0 | 0 | 300 |
| 2021/06/07 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 3,874.6400 | 3.8746 | 3,704.4700 | 3.7045 | (4.392) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 182.6600 | 0.1827 | 162.0900 | 0.1621 | (11.261) | 0 | 0 | 300 |
| 2021/06/07 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 8,491.0400 | 8.4910 | 8,687.6500 | 8.6876 | 2.315 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 609.1200 | 0.6091 | 557.2800 | 0.5573 | (8.511) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 617.1300 | 0.6171 | 564.7900 | 0.5648 | (8.481) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | | | Bond Future | 9.0795 | 96.0118 | 9.0342 | 96.2602 | (0.498) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 240.7600 | 0.2408 | 215.1500 | 0.2152 | (10.637) | 0 | 0 | 29 |
| 2021/06/07 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 1,334.5300 | 1.3345 | 1,244.1200 | 1.2441 | (6.775) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 5,698.2000 | 5.6982 | 5,856.2400 | 5.8562 | 2.774 | 0 | 0 | 29 |
| 2021/06/07 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 2,641.2400 | 2.6412 | 2,502.2900 | 2.5023 | (5.261) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 2,158.1000 | 2.1581 | 2,236.3800 | 2.2364 | 3.627 | 0 | 0 | 300 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 12,053.6600 | 12.0537 | 12,281.5400 | 12.2815 | 1.891 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 8,532.0800 | 8.5321 | 8,729.1800 | 8.7292 | 2.310 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 601.2000 | 0.6012 | 549.8500 | 0.5498 | (8.541) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 8,450.0600 | 8.4501 | 8,646.1700 | 8.6462 | 2.321 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 4,631.1400 | 4.6311 | 4,464.6500 | 4.4646 | (3.595) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 2,362.0900 | 2.3621 | 2,446.6900 | 2.4467 | 3.582 | 0 | 0 | 1,000 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 3,623.5900 | 3.6236 | 3,739.0300 | 3.7390 | 3.186 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 3,210.1000 | 3.2101 | 3,074.4500 | 3.0744 | (4.226) | 0 | 0 | 101 |
| 2021/06/07 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 6,312.1300 | 6.3121 | 6,119.4900 | 6.1195 | (3.052) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 1,487.0700 | 1.4871 | 1,545.5200 | 1.5455 | 3.931 | 0 | 0 | 101 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 3,909.7500 | 3.9098 | 4,031.3600 | 4.0314 | 3.110 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,971.3700 | 2.9714 | 2,841.8900 | 2.8419 | (4.358) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | | | Bond Future | 9.2717 | 93.1128 | 9.2244 | 93.3639 | (0.510) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 2,641.0400 | 2.6410 | 2,520.6900 | 2.5207 | (4.557) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 4,359.6200 | 4.3596 | 4,490.3600 | 4.4904 | 2.999 | 0 | 0 | 1,000 |
| 2021/06/07 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 8,816.8400 | 8.8168 | 9,010.5900 | 9.0106 | 2.197 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 915.7100 | 0.9157 | 858.3700 | 0.8584 | (6.262) | 0 | 0 | 1,000 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 4,930.6800 | 4.9307 | 5,072.0700 | 5.0721 | 2.868 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 2,287.0000 | 2.2870 | 2,177.3000 | 2.1773 | (4.797) | 0 | 0 | 101 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 3,880.5400 | 3.8805 | 4,001.5400 | 4.0015 | 3.118 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,994.4800 | 2.9945 | 2,864.3900 | 2.8644 | (4.344) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 3,851.7300 | 3.8517 | 3,972.1100 | 3.9721 | 3.125 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 3,018.0200 | 3.0180 | 2,887.3100 | 2.8873 | (4.331) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 5,361.4400 | 5.3614 | 5,191.5900 | 5.1916 | (3.168) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 1,584.2000 | 1.5842 | 1,646.6200 | 1.6466 | 3.940 | 0 | 0 | 1,073 |
| 2021/06/07 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 8,316.0700 | 8.3161 | 8,109.9600 | 8.1100 | (2.478) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 1,154.8300 | 1.1548 | 1,202.6300 | 1.2026 | 4.139 | 0 | 0 | 1,800 |
| 2021/06/07 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 5,071.4100 | 5.0714 | 5,213.8900 | 5.2139 | 2.809 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 5,907.2000 | 5.9072 | 6,062.6300 | 6.0626 | 2.631 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 2,237.6300 | 2.2376 | 2,139.1500 | 2.1391 | (4.401) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | | | Bond Future | 9.4741 | 94.2154 | 9.4246 | 94.4693 | (0.523) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 2,309.5100 | 2.3095 | 2,393.5700 | 2.3936 | 3.640 | 0 | 0 | 1,800 |
| 2021/06/07 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 8,802.8400 | 8.8028 | 8,993.5700 | 8.9936 | 2.167 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 1,215.9900 | 1.2160 | 1,152.8100 | 1.1528 | (5.196) | 0 | 0 | 1,800 |
| 2021/06/07 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 3,377.2500 | 3.3773 | 3,487.0300 | 3.4870 | 3.251 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 4,015.2200 | 4.0152 | 3,871.0900 | 3.8711 | (3.590) | 0 | 0 | 1,073 |
| 2021/06/07 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,910.2200 | 6.9102 | 6,718.7300 | 6.7187 | (2.771) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 2,676.6600 | 2.6767 | 2,565.2300 | 2.5652 | (4.163) | 0 | 0 | 1,073 |
| 2021/06/07 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 5,873.9600 | 5.8740 | 6,028.9200 | 6.0289 | 2.638 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 2,252.9900 | 2.2530 | 2,154.0400 | 2.1540 | (4.392) | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 5,840.7900 | 5.8408 | 5,995.2600 | 5.9953 | 2.645 | 0 | 0 | 0 |
| 2021/06/07 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 2,268.4500 | 2.2684 | 2,169.0100 | 2.1690 | (4.384) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 10,207.6100 | 10.2076 | 10,635.9400 | 10.6359 | 4.196 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 115.7100 | 0.1157 | 85.0100 | 0.0850 | (26.532) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/08/2021 | | | Bond Future | 9.6021 | 94.0900 | 9.5281 | 94.5491 | (0.771) | 0.0000 | 0.0000 | 118,592 |
| 2021/06/07 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 10,157.5800 | 10.1576 | 10,585.3300 | 10.5853 | 4.211 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 118.3700 | 0.1184 | 87.0900 | 0.0871 | (26.426) | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 10,107.5600 | 10.1076 | 10,534.7200 | 10.5347 | 4.226 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 121.0900 | 0.1211 | 89.2200 | 0.0892 | (26.319) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 3,516.3100 | 3.5163 | 3,733.3400 | 3.7333 | 6.172 | 0 | 0 | 700 |
| 2021/06/07 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 11,011.3900 | 11.0114 | 11,413.2500 | 11.4133 | 3.649 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 477.8000 | 0.4778 | 416.5100 | 0.4165 | (12.828) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 10,967.0300 | 10.9670 | 11,368.2600 | 11.3683 | 3.659 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | | | Bond Future | 9.7920 | 90.9747 | 9.7149 | 91.4385 | (0.787) | 0.0000 | 0.0000 | 21 |
| 2021/06/07 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 4,968.1300 | 4.9681 | 4,656.4600 | 4.6565 | (6.273) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 2,139.7800 | 2.1398 | 2,291.8900 | 2.2919 | 7.109 | 0 | 0 | 700 |
| 2021/06/07 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 3,288.5700 | 3.2886 | 3,041.8200 | 3.0418 | (7.503) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 15,986.9000 | 15.9869 | 16,433.9600 | 16.4340 | 2.796 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 97.7700 | 0.0978 | 81.0500 | 0.0811 | (17.101) | 0 | 0 | 700 |
| 2021/06/07 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 484.0600 | 0.4841 | 422.1400 | 0.4221 | (12.792) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 11,055.7800 | 11.0558 | 11,458.2700 | 11.4583 | 3.641 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 490.3900 | 0.4904 | 427.8400 | 0.4278 | (12.755) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 8,014.9200 | 8.0149 | 8,349.2500 | 8.3492 | 4.171 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 1,691.0700 | 1.6911 | 1,556.4900 | 1.5565 | (7.958) | 0 | 0 | 210 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 5,705.9800 | 5.7060 | 5,987.9400 | 5.9879 | 4.941 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 2,627.5700 | 2.6276 | 2,440.6200 | 2.4406 | (7.115) | 0 | 0 | 210 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 3,012.4200 | 3.0124 | 2,807.1200 | 2.8071 | (6.815) | 0 | 0 | 400 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 5,224.6700 | 5.2247 | 4,934.8100 | 4.9348 | (5.548) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 2,805.2500 | 2.8052 | 2,984.3000 | 2.9843 | 6.383 | 0 | 0 | 400 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 6,180.4700 | 6.1805 | 6,474.9600 | 6.4750 | 4.765 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 2,384.5000 | 2.3845 | 2,210.0800 | 2.2101 | (7.315) | 0 | 0 | 97 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 2,791.7500 | 2.7918 | 2,596.7800 | 2.5968 | (6.984) | 0 | 0 | 198 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 3,416.3500 | 3.4163 | 3,621.1500 | 3.6212 | 5.995 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 4,462.5500 | 4.4625 | 4,198.4400 | 4.1984 | (5.918) | 0 | 0 | 198 |
| 2021/06/07 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 8,048.9500 | 8.0489 | 7,689.5000 | 7.6895 | (4.466) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 5,355.5500 | 5.3555 | 5,627.4400 | 5.6274 | 5.077 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 2,834.6500 | 2.8346 | 2,637.6300 | 2.6376 | (6.950) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 5,321.4800 | 5.3215 | 5,592.3400 | 5.5923 | 5.090 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 2,856.6000 | 2.8566 | 2,658.5500 | 2.6586 | (6.933) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | | | Bond Future | 9.9884 | 92.0223 | 9.9081 | 92.4912 | (0.804) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 5,085.5700 | 5.0856 | 4,800.1700 | 4.8002 | (5.612) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 2,906.9600 | 2.9070 | 3,090.4700 | 3.0905 | 6.313 | 0 | 0 | 210 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 7,292.8400 | 7.2928 | 7,612.9800 | 7.6130 | 4.390 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 1,925.0000 | 1.9250 | 1,776.2300 | 1.7762 | (7.728) | 0 | 0 | 400 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 5,083.8100 | 5.0838 | 5,347.4200 | 5.3474 | 5.185 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 4,399.4500 | 4.3994 | 4,640.6900 | 4.6407 | 5.483 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 3,523.0300 | 3.5230 | 3,295.3600 | 3.2954 | (6.462) | 0 | 0 | 97 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 6,967.7800 | 6.9678 | 6,630.4200 | 6.6304 | (4.842) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 1,842.7500 | 1.8428 | 1,974.3000 | 1.9743 | 7.139 | 0 | 0 | 97 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 5,424.5400 | 5.4245 | 5,698.4800 | 5.6985 | 5.050 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 1,467.3200 | 1.4673 | 1,576.7800 | 1.5768 | 7.460 | 0 | 0 | 198 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 5,390.0000 | 5.3900 | 5,662.9200 | 5.6629 | 5.063 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 2,813.1300 | 2.8131 | 2,617.1400 | 2.6171 | (6.967) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 7,036.9900 | 7.0370 | 7,347.3800 | 7.3474 | 4.411 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 2,465.9500 | 2.4659 | 2,302.0100 | 2.3020 | (6.648) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 2,481.6900 | 2.4817 | 2,316.9500 | 2.3169 | (6.638) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/05/2022 | | | Bond Future | 10.1908 | 88.9651 | 10.1071 | 89.4395 | (0.822) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 7,073.8700 | 7.0739 | 7,385.0600 | 7.3851 | 4.399 | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 2,450.3100 | 2.4503 | 2,287.1700 | 2.2872 | (6.658) | 0 | 0 | 0 |
| 2021/06/07 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 7,000.1600 | 7.0002 | 7,309.7500 | 7.3098 | 4.423 | 0 | 0 | 0 |
| 2021/06/07 | 2033 | 05/08/2021 | | | Bond Future | 108.4886 | 108.4886 | 108.6217 | 108.6217 | 0.123 | 0.0000 | 0.0000 | 9,059 |
| 2021/06/07 | 2033 | 04/11/2021 | | | Bond Future | 108.4763 | 108.4763 | 108.6107 | 108.6107 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2033 | 03/02/2022 | | | Bond Future | 109.7506 | 109.7506 | 109.8862 | 109.8862 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2033 | 05/05/2022 | | | Bond Future | 109.8184 | 109.8184 | 109.9556 | 109.9556 | 0.125 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 11,638.8400 | 11.6388 | 12,179.3000 | 12.1793 | 4.644 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 126.2400 | 0.1262 | 91.0600 | 0.0911 | (27.868) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 11,690.7500 | 11.6908 | 12,231.8200 | 12.2318 | 4.628 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 128.9700 | 0.1290 | 93.1500 | 0.0931 | (27.774) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/08/2021 | | | Bond Future | 10.3827 | 85.9031 | 10.2984 | 86.4788 | (0.812) | 0.0000 | 0.0000 | 128,108 |
| 2021/06/07 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 123.5700 | 0.1236 | 89.0000 | 0.0890 | (27.976) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 11,586.9200 | 11.5869 | 12,126.7400 | 12.1267 | 4.659 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 11,202.9800 | 11.2030 | 11,686.7500 | 11.6867 | 4.318 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 785.1500 | 0.7852 | 687.2600 | 0.6873 | (12.468) | 0 | 0 | 600 |
| 2021/06/07 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 1,777.4800 | 1.7775 | 1,597.1900 | 1.5972 | (10.143) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 7,591.1500 | 7.5912 | 7,992.5200 | 7.9925 | 5.287 | 0 | 0 | 600 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 422.0300 | 0.4220 | 361.8200 | 0.3618 | (14.267) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 13,627.7800 | 13.6278 | 14,149.8300 | 14.1498 | 3.831 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | | | Bond Future | 10.5639 | 86.8436 | 10.4765 | 87.4253 | (0.828) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 13,581.8100 | 13.5818 | 14,103.2600 | 14.1033 | 3.839 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 416.8100 | 0.4168 | 357.2000 | 0.3572 | (14.301) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 13,535.8500 | 13.5359 | 14,056.7000 | 14.0567 | 3.848 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 427.3100 | 0.4273 | 366.5000 | 0.3665 | (14.231) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 7,112.2300 | 7.1122 | 7,487.6000 | 7.4876 | 5.278 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 2,724.3100 | 2.7243 | 2,512.6000 | 2.5126 | (7.771) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 7,072.4200 | 7.0724 | 7,446.6800 | 7.4467 | 5.292 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 03/02/2022 | | | Bond Future | 10.7540 | 83.5890 | 10.6631 | 84.1772 | (0.845) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 2,743.8200 | 2.7438 | 2,531.0000 | 2.5310 | (7.756) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 7,152.1100 | 7.1521 | 7,528.5900 | 7.5286 | 5.264 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 2,763.4700 | 2.7635 | 2,549.5400 | 2.5495 | (7.741) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 2,845.8400 | 2.8458 | 2,645.5800 | 2.6456 | (7.037) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 8,076.6000 | 8.0766 | 8,469.4800 | 8.4695 | 4.864 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 8,116.1700 | 8.1162 | 8,509.9900 | 8.5100 | 4.852 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/05/2022 | | | Bond Future | 10.9497 | 84.5791 | 10.8553 | 85.1741 | (0.862) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 8,155.5000 | 8.1555 | 8,550.2500 | 8.5502 | 4.840 | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 2,880.5200 | 2.8805 | 2,678.3900 | 2.6784 | (7.017) | 0 | 0 | 0 |
| 2021/06/07 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 2,863.2700 | 2.8633 | 2,662.0800 | 2.6621 | (7.027) | 0 | 0 | 0 |
| 2021/06/07 | 2038 | 05/08/2021 | | | Bond Future | 121.3392 | 121.3392 | 120.8810 | 120.8810 | (0.378) | 0.0000 | 0.0000 | 7,713 |
| 2021/06/07 | 2038 | 04/11/2021 | | | Bond Future | 122.6965 | 122.6965 | 122.2327 | 122.2327 | (0.378) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2038 | 03/02/2022 | | | Bond Future | 122.3846 | 122.3846 | 121.9152 | 121.9152 | (0.384) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2038 | 05/05/2022 | | | Bond Future | 123.8610 | 123.8610 | 123.3858 | 123.3858 | (0.384) | 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 |
|------------|------------------|------------|---------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 12,493.0000 | 12.4930 | 13,146.7500 | 13.1467 | 5.233 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 118.1300 | 0.1181 | 82.2500 | 0.0822 | (30.373) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 12,438.7900 | 12.4388 | 13,091.8800 | 13.0919 | 5.250 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 1,387.4200 | 1.3874 | 1,137.6900 | 1.1377 | (18.000) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 4,862.0100 | 4.8620 | 5,302.5700 | 5.3026 | 9.061 | 0 | 0 | 900 |
| 2021/06/07 | 2040 | 05/08/2021 | | | Bond Future | 10.5556 | 87.7295 | 10.4611 | 88.4198 | (0.896) | 0.0000 | 0.0000 | 86,242 |
| 2021/06/07 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 120.7000 | 0.1207 | 84.1600 | 0.0842 | (30.273) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 12,547.1900 | 12.5472 | 13,201.6000 | 13.2016 | 5.216 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 123.3200 | 0.1233 | 86.1200 | 0.0861 | (30.165) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 679.1200 | 0.6791 | 532.3500 | 0.5323 | (21.612) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 7,449.7300 | 7.4497 | 7,993.2500 | 7.9933 | 7.296 | 0 | 0 | 900 |
| 2021/06/07 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 23,854.3500 | 23.8543 | 24,544.5100 | 24.5445 | 2.893 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 0.2400 | 0.0002 | 0.1100 | 0.0001 | (54.167) | 0 | 0 | 900 |
| 2021/06/07 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 13,894.1200 | 13.8941 | 14,515.1800 | 14.5152 | 4.470 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 504.0800 | 0.5041 | 427.6000 | 0.4276 | (15.172) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 13,846.3300 | 13.8463 | 14,466.6600 | 14.4667 | 4.480 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 510.2000 | 0.5102 | 432.9900 | 0.4330 | (15.133) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 04/11/2021 | | | Bond Future | 10.7339 | 88.6900 | 10.6358 | 89.3876 | (0.914) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 13,941.8900 | 13.9419 | 14,563.6900 | 14.5637 | 4.460 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 498.0100 | 0.4980 | 422.2700 | 0.4223 | (15.209) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 2,959.5900 | 2.9596 | 2,704.6900 | 2.7047 | (8.613) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 7,350.0000 | 7.3500 | 7,801.7900 | 7.8018 | 6.147 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 2,980.8700 | 2.9809 | 2,724.6200 | 2.7246 | (8.596) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 03/02/2022 | | | Bond Future | 10.9207 | 85.2065 | 10.8188 | 85.9118 | (0.933) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 7,307.9200 | 7.3079 | 7,758.3700 | 7.7584 | 6.164 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 2,938.4600 | 2.9385 | 2,684.9000 | 2.6849 | (8.629) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 7,265.9100 | 7.2659 | 7,715.0100 | 7.7150 | 6.181 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 7,301.4600 | 7.3015 | 6,869.3900 | 6.8694 | (5.918) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 3,545.4600 | 3.5455 | 3,826.9800 | 3.8270 | 7.940 | 0 | 0 | 1,200 |
| 2021/06/07 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 12,926.5200 | 12.9265 | 13,504.5800 | 13.5046 | 4.472 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 1,455.7500 | 1.4557 | 1,320.2200 | 1.3202 | (9.310) | 0 | 0 | 1,200 |
| 2021/06/07 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 3,154.0200 | 3.1540 | 2,908.7100 | 2.9087 | (7.778) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 8,271.7200 | 8.2717 | 8,741.1600 | 8.7412 | 5.675 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 3,134.2300 | 3.1342 | 2,890.0800 | 2.8901 | (7.790) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | | | Bond Future | 11.1126 | 86.2158 | 11.0066 | 86.9294 | (0.954) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 11,310.5400 | 11.3105 | 10,773.6500 | 10.7737 | (4.747) | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 1,915.6200 | 1.9156 | 2,092.3200 | 2.0923 | 9.224 | 0 | 0 | 1,200 |
| 2021/06/07 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 8,230.9800 | 8.2310 | 8,699.2600 | 8.6993 | 5.689 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 8,190.2800 | 8.1903 | 8,657.4000 | 8.6574 | 5.703 | 0 | 0 | 0 |
| 2021/06/07 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 3,173.9300 | 3.1739 | 2,927.4600 | 2.9275 | (7.765) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 103.9300 | 0.1039 | 72.5300 | 0.0725 | (30.213) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 13,054.3600 | 13.0544 | 13,688.2400 | 13.6882 | 4.856 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 101.7100 | 0.1017 | 70.8800 | 0.0709 | (30.312) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/08/2021 | 10.5944 | | Bond Future | 10.5944 | 84.5574 | 10.5051 | 85.2221 | (0.843) | 0.0000 | 0.0000 | 60,047 |
| 2021/06/07 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 13,000.8900 | 13.0009 | 13,634.2000 | 13.6342 | 4.871 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 12,947.3800 | 12.9474 | 13,580.1200 | 13.5801 | 4.887 | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 106.1900 | 0.1062 | 74.2200 | 0.0742 | (30.106) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 13,867.4800 | 13.8675 | 14,462.7400 | 14.4627 | 4.292 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 526.7900 | 0.5268 | 450.3500 | 0.4503 | (14.511) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 04/11/2021 | | | Bond Future | 10.7639 | 85.4832 | 10.6713 | 86.1549 | (0.860) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 13,820.2900 | 13.8203 | 14,414.8200 | 14.4148 | 4.302 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 533.0800 | 0.5331 | 455.9100 | 0.4559 | (14.476) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 13,773.0900 | 13.7731 | 14,366.8900 | 14.3669 | 4.311 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 539.4300 | 0.5394 | 461.5300 | 0.4615 | (14.441) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 7,399.2100 | 7.3992 | 7,832.3600 | 7.8324 | 5.854 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 2,991.7200 | 2.9917 | 2,745.6200 | 2.7456 | (8.226) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 7,356.7800 | 7.3568 | 7,788.6300 | 7.7886 | 5.870 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 3,013.1900 | 3.0132 | 2,765.7900 | 2.7658 | (8.211) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 03/02/2022 | | | Bond Future | 10.9413 | 82.0878 | 10.8450 | 82.7671 | (0.880) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 7,441.9300 | 7.4419 | 7,876.3700 | 7.8764 | 5.838 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 2,970.6300 | 2.9706 | 2,725.8200 | 2.7258 | (8.241) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 8,328.2500 | 8.3283 | 8,778.9900 | 8.7790 | 5.412 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 3,184.8500 | 3.1849 | 2,948.4400 | 2.9484 | (7.423) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 8,287.4700 | 8.2875 | 8,737.0800 | 8.7371 | 5.425 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 3,205.1500 | 3.2051 | 2,967.6100 | 2.9676 | (7.411) | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/05/2022 | | | Bond Future | 11.1230 | 83.0602 | 11.0230 | 83.7474 | (0.899) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 8,369.3600 | 8.3694 | 8,821.2100 | 8.8212 | 5.399 | 0 | 0 | 0 |
| 2021/06/07 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 3,164.9700 | 3.1650 | 2,929.6700 | 2.9297 | (7.435) | 0 | 0 | 0 |
| 2021/06/07 | 2046 | 05/08/2021 | | | Bond Future | 111.8286 | 111.8286 | 111.4705 | 111.4705 | (0.320) | 0.0000 | 0.0000 | 18,098 |
| 2021/06/07 | 2046 | 04/11/2021 | | | Bond Future | 111.2710 | 111.2710 | 110.9086 | 110.9086 | (0.326) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2046 | 03/02/2022 | | | Bond Future | 112.5783 | 112.5783 | 112.2112 | 112.2112 | (0.326) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2046 | 05/05/2022 | | | Bond Future | 112.0893 | 112.0893 | 111.7179 | 111.7179 | (0.331) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2050 | 05/08/2021 | | | Bond Future | 114.3108 | 114.3108 | 113.6818 | 113.6818 | (0.550) | 0.0000 | 0.0000 | 11,059 |
| 2021/06/07 | 2050 | 04/11/2021 | | | Bond Future | 115.5894 | 115.5894 | 114.9531 | 114.9531 | (0.551) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2050 | 03/02/2022 | | | Bond Future | 114.9984 | 114.9984 | 114.3543 | 114.3543 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 2050 | 05/05/2022 | | | Bond Future | 116.3857 | 116.3857 | 115.7335 | 115.7335 | (0.560) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | AL37 | 05/08/2021 | | | Index Future | 796.4200 | 796.4200 | 797.1090 | 797.1090 | 0.087 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | AL37 | 04/11/2021 | | | Index Future | 805.2260 | 805.2260 | 805.9150 | 805.9150 | 0.086 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | AL37 | 03/02/2022 | | | Index Future | 814.4890 | 814.4890 | 815.1820 | 815.1820 | 0.085 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | AL37 | 05/05/2022 | | | Index Future | 824.1190 | 824.1190 | 824.8160 | 824.8160 | 0.085 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | AL7T | 05/08/2021 | | | Index Future | 911.5510 | 911.5510 | 915.1550 | 915.1550 | 0.395 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | AL7T | 04/11/2021 | | | Index Future | 921.6300 | 921.6300 | 925.2650 | 925.2650 | 0.394 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | AL7T | 03/02/2022 | | | Index Future | 932.2330 | 932.2330 | 935.9040 | 935.9040 | 0.394 | 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 |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | AL7T | 05/05/2022 | | | Index Future | 943.2540 | 943.2540 | 946.9650 | 946.9650 | 0.393 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ALBI | 05/08/2021 | | | Index Future | 802.9630 | 802.9630 | 806.7470 | 806.7470 | 0.471 | 0.0000 | 0.0000 | 134 |
| 2021/06/07 | ALBI | 04/11/2021 | | | Index Future | 811.8410 | 811.8410 | 815.6600 | 815.6600 | 0.470 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ALBI | 03/02/2022 | | | Index Future | 821.1800 | 821.1800 | 825.0390 | 825.0390 | 0.470 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ALBI | 05/05/2022 | | | Index Future | 830.8890 | 830.8890 | 834.7890 | 834.7890 | 0.469 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ES33 | 05/08/2021 | | | Bond Future | 11.0665 | 79.5519 | 10.9818 | 80.0169 | (0.766) | 0.0000 | 0.0000 | 350 |
| 2021/06/07 | ES33 | 04/11/2021 | | | Bond Future | 11.2936 | 76.6664 | 11.2054 | 77.1364 | (0.781) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ES33 | 03/02/2022 | | | Bond Future | 11.5328 | 77.5674 | 11.4409 | 78.0428 | (0.797) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ES33 | 05/05/2022 | | | Bond Future | 11.7745 | 74.7262 | 11.6787 | 75.2072 | (0.814) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ES42 | 05/08/2021 | | | Bond Future | 11.5976 | 78.3581 | 11.4975 | 78.9843 | (0.863) | 0.0000 | 0.0000 | 4,779 |
| 2021/06/07 | ES42 | 04/11/2021 | | | Bond Future | 11.8128 | 74.9766 | 11.7085 | 75.6095 | (0.883) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ES42 | 03/02/2022 | | | Bond Future | 12.0320 | 75.8583 | 11.9233 | 76.4985 | (0.903) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | ES42 | 05/05/2022 | | | Bond Future | 12.2613 | 72.5156 | 12.1478 | 73.1635 | (0.926) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 737,520.0000 | 73.7520 | 773,890.0000 | 77.3890 | 4.931 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 737,620.0000 | 73.7620 | 773,990.0000 | 77.3990 | 4.931 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/08/2021 | | | GOVI | 792.8920 | 792.8920 | 796.5290 | 796.5290 | 0.459 | 0.0000 | 0.0000 | 982 |
| 2021/06/07 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 737,420.0000 | 73.7420 | 773,790.0000 | 77.3790 | 4.932 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 732,490.0000 | 73.2490 | 769,190.0000 | 76.9190 | 5.010 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 732,590.0000 | 73.2590 | 769,290.0000 | 76.9290 | 5.010 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 04/11/2021 | | | GOVI | 801.6590 | 801.6590 | 805.3290 | 805.3290 | 0.458 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 732,390.0000 | 73.2390 | 769,090.0000 | 76.9090 | 5.011 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 181,210.0000 | 18.1210 | 218,290.0000 | 21.8290 | 20.462 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 03/02/2022 | | | GOVI | 810.8810 | 810.8810 | 814.5890 | 814.5890 | 0.457 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 181,310.0000 | 18.1310 | 218,390.0000 | 21.8390 | 20.451 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 181,410.0000 | 18.1410 | 218,490.0000 | 21.8490 | 20.440 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 322,180.0000 | 32.2180 | 359,660.0000 | 35.9660 | 11.633 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/05/2022 | | | GOVI | 820.4680 | 820.4680 | 824.2160 | 824.2160 | 0.457 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 322,280.0000 | 32.2280 | 359,760.0000 | 35.9760 | 11.630 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 322,380.0000 | 32.2380 | 359,860.0000 | 35.9860 | 11.626 | 0 | 0 | 0 |
| 2021/06/07 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IGOV | 05/08/2021 | | | Index Future | 295.2290 | 295.2290 | 294.9020 | 294.9020 | (0.111) | 0.0000 | 0.0000 | 576 |
| 2021/06/07 | IGOV | 04/11/2021 | | | Index Future | 298.5660 | 298.5660 | 298.2320 | 298.2320 | (0.112) | 0.0000 | 0.0000 | 16 |
| 2021/06/07 | IGOV | 03/02/2022 | | | Index Future | 302.0720 | 302.0720 | 301.7330 | 301.7330 | (0.112) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IGOV | 05/05/2022 | | | Index Future | 305.7140 | 305.7140 | 305.3700 | 305.3700 | (0.113) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.4300 | 90.4300 | 90.4300 | 90.4300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4200 | 89.4200 | 89.4200 | 89.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/06/07 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.3100 | 90.3100 | 90.2900 | 90.2900 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5200 | 93.5200 | 93.5000 | 93.5000 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.1000 | 94.1000 | 94.0600 | 94.0600 | (0.043) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.6000 | 86.6000 | 86.5400 | 86.5400 | (0.069) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.2500 | 92.2500 | 92.1700 | 92.1700 | (0.087) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.4800 | 80.4800 | 80.2800 | 80.2800 | (0.249) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 16/03/2026 | | | Interest Rate Swap | 77.0300 | 77.0300 | 76.8200 | 76.8200 | (0.273) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.4700 | 75.4700 | 75.2400 | 75.2400 | (0.305) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.5200 | 77.5200 | 77.2700 | 77.2700 | (0.322) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.5600 | 81.5600 | 81.3000 | 81.3000 | (0.319) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 15/03/2027 | | | Interest Rate Swap | 80.0800 | 80.0800 | 79.8000 | 79.8000 | (0.350) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 21/06/2027 | | | Interest Rate Swap | 82.1500 | 82.1500 | 81.8600 | 81.8600 | (0.353) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.9300 | 87.9300 | 87.6100 | 87.6100 | (0.364) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 20/12/2027 | | | Interest Rate Swap | 88.3100 | 88.3100 | 87.9400 | 87.9400 | (0.419) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 22/03/2028 | | | Interest Rate Swap | 81.3000 | 81.3000 | 80.8900 | 80.8900 | (0.504) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 20/06/2028 | | | Interest Rate Swap | 89.0900 | 89.0900 | 88.6800 | 88.6800 | (0.460) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.6950 | 96.3050 | 3.6850 | 96.3150 | (0.271) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 21/07/2021 | | | Jibar Tradeable Future | 3.7350 | 96.2650 | 3.7250 | 96.2750 | (0.268) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.7700 | 96.2300 | 3.7600 | 96.2400 | (0.265) | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.7950 | 96.2050 | 3.7850 | 96.2150 | (0.264) | 0.0000 | 0.0000 | 30,000 |
| 2021/06/07 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.8800 | 96.1200 | 3.8600 | 96.1400 | (0.515) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.9100 | 96.0900 | 3.8900 | 96.1100 | (0.512) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 4.0500 | 95.9500 | 4.0200 | 95.9800 | (0.741) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.3050 | 95.6950 | 4.2450 | 95.7550 | (1.394) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.6300 | 95.3700 | 4.5700 | 95.4300 | (1.296) | 0.0000 | 0.0000 | 471 |
| 2021/06/07 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.8500 | 95.1500 | 4.7800 | 95.2200 | (1.443) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.1650 | 94.8350 | 5.0950 | 94.9050 | (1.355) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.3750 | 94.6250 | 5.2850 | 94.7150 | (1.674) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 469.3200 | 0.4693 | 447.3800 | 0.4474 | (4.675) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 94.7400 | 0.0947 | 96.2000 | 0.0962 | 1.541 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 457.3900 | 0.4574 | 435.5900 | 0.4356 | (4.766) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 97.9200 | 0.0979 | 99.5200 | 0.0995 | 1.634 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/08/2021 | | | Bond Future | 5.0526 | 107.4333 | 5.0680 | 107.4099 | 0.305 | 0.0000 | 0.0000 | 15,432 |
| 2021/06/07 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 481.3400 | 0.4813 | 459.2800 | 0.4593 | (4.583) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 91.6600 | 0.0917 | 93.0000 | 0.0930 | 1.462 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 188.6900 | 0.1887 | 177.6400 | 0.1776 | (5.856) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 527.1400 | 0.5271 | 540.0500 | 0.5401 | 2.449 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 183.6200 | 0.1836 | 172.7400 | 0.1727 | (5.925) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 534.9100 | 0.5349 | 547.9900 | 0.5480 | 2.445 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 04/11/2021 | | | Bond Future | 5.1742 | 104.7013 | 5.1929 | 104.6773 | 0.362 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 193.8500 | 0.1939 | 182.6300 | 0.1826 | (5.788) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 519.4600 | 0.5195 | 532.2000 | 0.5322 | 2.453 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 268.8600 | 0.2689 | 256.9600 | 0.2570 | (4.426) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 514.4200 | 0.5144 | 526.9800 | 0.5270 | 2.442 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 03/02/2022 | | | Bond Future | 5.3174 | 105.9064 | 5.3411 | 105.8820 | 0.446 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 264.1000 | 0.2641 | 252.3200 | 0.2523 | (4.460) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 520.0300 | 0.5200 | 532.7100 | 0.5327 | 2.438 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 259.4000 | 0.2594 | 247.7300 | 0.2477 | (4.499) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 525.6900 | 0.5257 | 538.4800 | 0.5385 | 2.433 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 817.6700 | 0.8177 | 797.8500 | 0.7978 | (2.424) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 165.2600 | 0.1653 | 170.3500 | 0.1704 | 3.080 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/05/2022 | | | Bond Future | 5.4825 | 103.2494 | 5.5139 | 103.2245 | 0.573 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 811.5900 | 0.8116 | 791.8300 | 0.7918 | (2.435) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 167.0200 | 0.1670 | 172.1700 | 0.1722 | 3.083 | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 805.5300 | 0.8055 | 785.8200 | 0.7858 | (2.447) | 0 | 0 | 0 |
| 2021/06/07 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 168.8100 | 0.1688 | 174.0100 | 0.1740 | 3.080 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 43,440.0400 | 43.4400 | 42,900.7400 | 42.9007 | (1.241) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 11.37 | Call | Bond Future | 8,171.0600 | 8.1711 | 8,619.9100 | 8.6199 | 5.493 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 11.37 | Put | Bond Future | 421.5100 | 0.4215 | 331.0600 | 0.3311 | (21.459) | 0 | 0 | 100 |
| 2021/06/07 | R035 | 05/08/2021 | | | Bond Future | 10.1522 | 94.6507 | 10.0731 | 95.1900 | (0.779) | 0.0000 | 0.0000 | 81,833 |
| 2021/06/07 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 43,556.6200 | 43.5566 | 43,017.3200 | 43.0173 | (1.238) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 43,673.3300 | 43.6733 | 43,134.0300 | 43.1340 | (1.235) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | R035 | 05/08/2021 | 10.77 | Call | Bond Future | 5,106.7800 | 5.1068 | 5,466.4800 | 5.4665 | 7.044 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 1,049.8900 | 1.0499 | 870.2900 | 0.8703 | (17.107) | 0 | 0 | 100 |
| 2021/06/07 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 2,995.8000 | 2.9958 | 2,650.0100 | 2.6500 | (11.542) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 2,092.3100 | 2.0923 | 2,285.8200 | 2.2858 | 9.249 | 0 | 0 | 100 |
| 2021/06/07 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 1,753.0700 | 1.7531 | 1,579.0500 | 1.5791 | (9.927) | 0 | 0 | 350 |
| 2021/06/07 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 4,708.6300 | 4.7086 | 4,999.6900 | 4.9997 | 6.181 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 3,029.5600 | 3.0296 | 2,775.7100 | 2.7757 | (8.379) | 0 | 0 | 350 |
| 2021/06/07 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 4,582.9500 | 4.5830 | 4,255.3100 | 4.2553 | (7.149) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 3,031.8300 | 3.0318 | 3,249.1000 | 3.2491 | 7.166 | 0 | 0 | 350 |
| 2021/06/07 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 4,546.0300 | 4.5460 | 4,219.9200 | 4.2199 | (7.174) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 3,062.5200 | 3.0625 | 3,281.3200 | 3.2813 | 7.144 | 0 | 0 | 400 |
| 2021/06/07 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 2,976.3600 | 2.9764 | 2,725.4200 | 2.7254 | (8.431) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 4,783.7600 | 4.7838 | 5,077.7300 | 5.0777 | 6.145 | 0 | 0 | 400 |
| 2021/06/07 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 1,075.7200 | 1.0757 | 956.0800 | 0.9561 | (11.122) | 0 | 0 | 782 |
| 2021/06/07 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 6,641.4900 | 6.6415 | 6,997.9800 | 6.9980 | 5.368 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 1,955.7400 | 1.9557 | 1,767.3200 | 1.7673 | (9.634) | 0 | 0 | 782 |
| 2021/06/07 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 4,156.9100 | 4.1569 | 3,847.6200 | 3.8476 | (7.440) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 13,330.8500 | 13.3309 | 13,817.4600 | 13.8175 | 3.650 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 422.5200 | 0.4225 | 364.2200 | 0.3642 | (13.798) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | | | Bond Future | 10.3421 | 91.2116 | 10.2599 | 91.7565 | (0.795) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 7,167.1700 | 7.1672 | 7,538.0600 | 7.5381 | 5.175 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 19,335.1400 | 19.3351 | 19,867.3400 | 19.8673 | 2.753 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 67.9900 | 0.0680 | 55.2800 | 0.0553 | (18.694) | 0 | 0 | 400 |
| 2021/06/07 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 9,714.1600 | 9.7142 | 10,139.4300 | 10.1394 | 4.378 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 3,412.4100 | 3.4124 | 3,648.0300 | 3.6480 | 6.905 | 0 | 0 | 782 |
| 2021/06/07 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 13,283.6900 | 13.2837 | 13,769.6900 | 13.7697 | 3.659 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 427.9700 | 0.4280 | 369.0600 | 0.3691 | (13.765) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 13,236.5200 | 13.2365 | 13,721.9300 | 13.7219 | 3.667 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 433.4700 | 0.4335 | 373.9700 | 0.3740 | (13.726) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 3,086.2700 | 3.0863 | 2,863.5300 | 2.8635 | (7.217) | 0 | 0 | 1,600 |
| 2021/06/07 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 5,076.6300 | 5.0766 | 4,767.9400 | 4.7679 | (6.081) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 3,836.6100 | 3.8366 | 4,078.8800 | 4.0789 | 6.315 | 0 | 0 | 1,600 |
| 2021/06/07 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 7,178.1900 | 7.1782 | 7,531.3100 | 7.5313 | 4.919 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 2,619.7000 | 2.6197 | 2,421.8600 | 2.4219 | (7.552) | 0 | 0 | 200 |
| 2021/06/07 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 5,395.0800 | 5.3951 | 5,074.7600 | 5.0748 | (5.937) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 3,563.6100 | 3.5636 | 3,794.2500 | 3.7943 | 6.472 | 0 | 0 | 200 |
| 2021/06/07 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 9,092.0800 | 9.0921 | 9,487.0900 | 9.4871 | 4.345 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 1,921.2500 | 1.9213 | 1,765.3000 | 1.7653 | (8.117) | 0 | 0 | 280 |
| 2021/06/07 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 6,184.4700 | 6.1845 | 6,510.4400 | 6.5104 | 5.271 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 7,634.0500 | 7.6340 | 7,998.2400 | 7.9982 | 4.771 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 2,425.8200 | 2.4258 | 2,239.0500 | 2.2391 | (7.699) | 0 | 0 | 683 |
| 2021/06/07 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 4,812.9200 | 4.8129 | 5,093.2500 | 5.0932 | 5.825 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 6,974.5600 | 6.9746 | 7,322.4600 | 7.3225 | 4.988 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 2,713.8400 | 2.7138 | 2,510.7800 | 2.5108 | (7.482) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 6,934.1500 | 6.9341 | 7,280.9900 | 7.2810 | 5.002 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 2,733.1700 | 2.7332 | 2,529.0500 | 2.5291 | (7.468) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | | | Bond Future | 10.5415 | 92.2617 | 10.4559 | 92.8127 | (0.812) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 6,262.2200 | 6.2622 | 6,590.4400 | 6.5904 | 5.241 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 9,707.5100 | 9.7075 | 10,116.2200 | 10.1162 | 4.210 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 1,692.2800 | 1.6923 | 1,550.0300 | 1.5500 | (8.406) | 0 | 0 | 1,800 |
| 2021/06/07 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 3,130.3000 | 3.1303 | 2,905.3100 | 2.9053 | (7.187) | 0 | 0 | 280 |
| 2021/06/07 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 5,998.5800 | 5.9986 | 5,657.5400 | 5.6575 | (5.685) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 3,101.8200 | 3.1018 | 3,311.7400 | 3.3117 | 6.768 | 0 | 0 | 280 |
| 2021/06/07 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 4,121.0300 | 4.1210 | 3,850.4000 | 3.8504 | (6.567) | 0 | 0 | 683 |
| 2021/06/07 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 7,750.3800 | 7.7504 | 7,358.6500 | 7.3587 | (5.054) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 2,110.8500 | 2.1109 | 2,270.0800 | 2.2701 | 7.543 | 0 | 0 | 683 |
| 2021/06/07 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 7,014.7700 | 7.0148 | 7,363.7300 | 7.3637 | 4.975 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 2,694.3800 | 2.6944 | 2,492.3800 | 2.4924 | (7.497) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 8,128.3500 | 8.1284 | 8,498.2100 | 8.4982 | 4.550 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 2,758.5800 | 2.7586 | 2,571.0400 | 2.5710 | (6.798) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 8,088.4100 | 8.0884 | 8,457.3900 | 8.4574 | 4.562 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 2,775.5700 | 2.7756 | 2,587.1500 | 2.5871 | (6.789) | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/05/2022 | | | Bond Future | 10.7387 | 88.8759 | 10.6497 | 89.4333 | (0.829) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 8,168.3300 | 8.1683 | 8,539.0800 | 8.5391 | 4.539 | 0 | 0 | 0 |
| 2021/06/07 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 2,741.6900 | 2.7417 | 2,555.0400 | 2.5550 | (6.808) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,743.9600 | 5.7440 | 5,811.0100 | 5.8110 | 1.167 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 111.0600 | 0.1111 | 94.4500 | 0.0945 | (14.956) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,702.7300 | 5.7027 | 5,769.4400 | 5.7694 | 1.170 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 114.1700 | 0.1142 | 97.2200 | 0.0972 | (14.846) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/08/2021 | | | Bond Future | 7.3891 | 115.0105 | 7.3714 | 115.0942 | (0.240) | 0.0000 | 0.0000 | 91,394 |
| 2021/06/07 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,785.2200 | 5.7852 | 5,852.6100 | 5.8526 | 1.165 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 108.0200 | 0.1080 | 91.7500 | 0.0918 | (15.062) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 2,527.8600 | 2.5279 | 2,557.0200 | 2.5570 | 1.154 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 3,456.7000 | 3.4567 | 3,496.2100 | 3.4962 | 1.143 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 1,103.8800 | 1.1039 | 1,059.1400 | 1.0591 | (4.053) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 3,426.2600 | 3.4263 | 3,465.4600 | 3.4655 | 1.144 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 1,117.1800 | 1.1172 | 1,072.1300 | 1.0721 | (4.032) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | | | Bond Future | 7.5691 | 116.2690 | 7.5504 | 116.3532 | (0.248) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 1,630.2500 | 1.6303 | 1,575.1600 | 1.5752 | (3.379) | 0 | 0 | 15,177 |
| 2021/06/07 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 5,713.1300 | 5.7131 | 5,770.9600 | 5.7710 | 1.012 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 478.4600 | 0.4785 | 452.0400 | 0.4520 | (5.522) | 0 | 0 | 15,177 |
| 2021/06/07 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 3,487.2500 | 3.4873 | 3,527.0700 | 3.5271 | 1.142 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 1,090.7000 | 1.0907 | 1,046.2700 | 1.0463 | (4.074) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 1,504.7000 | 1.5047 | 1,523.2900 | 1.5233 | 1.235 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,484.0900 | 3.4841 | 3,417.7300 | 3.4177 | (1.905) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 03/02/2022 | | | Bond Future | 7.7597 | 112.3251 | 7.7398 | 112.4100 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 1,488.0600 | 1.4881 | 1,506.4500 | 1.5065 | 1.236 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,511.0000 | 3.5110 | 3,444.4400 | 3.4444 | (1.896) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 1,471.5500 | 1.4716 | 1,489.7300 | 1.4897 | 1.235 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,538.0500 | 3.5381 | 3,471.2800 | 3.4713 | (1.887) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 3,434.0600 | 3.4341 | 3,473.6900 | 3.4737 | 1.154 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 2,014.4400 | 2.0144 | 1,968.3100 | 1.9683 | (2.290) | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/05/2022 | | | Bond Future | 7.9646 | 113.6547 | 7.9433 | 113.7405 | (0.267) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 3,409.7300 | 3.4097 | 3,449.1600 | 3.4492 | 1.156 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 2,029.7300 | 2.0297 | 1,983.4000 | 1.9834 | (2.283) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 3,385.0500 | 3.3850 | 3,424.2800 | 3.4243 | 1.159 | 0 | 0 | 0 |
| 2021/06/07 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 2,044.6900 | 2.0447 | 1,998.1600 | 1.9982 | (2.276) | 0 | 0 | 0 |
| 2021/06/07 | R197 | 05/08/2021 | | | Bond Future | 321.0932 | 321.0932 | 321.2140 | 321.2140 | 0.038 | 0.0000 | 0.0000 | 1,810 |
| 2021/06/07 | R197 | 04/11/2021 | | | Bond Future | 324.6843 | 324.6843 | 324.8055 | 324.8055 | 0.037 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R197 | 03/02/2022 | | | Bond Future | 320.3938 | 320.3938 | 320.5158 | 320.5158 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R197 | 05/05/2022 | | | Bond Future | 324.2590 | 324.2590 | 324.3819 | 324.3819 | 0.038 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R202 | 05/08/2021 | | | Bond Future | 238.3439 | 238.3439 | 237.9883 | 237.9883 | (0.149) | 0.0000 | 0.0000 | 9,436 |
| 2021/06/07 | R202 | 04/11/2021 | | | Bond Future | 241.0094 | 241.0094 | 240.6491 | 240.6491 | (0.150) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R202 | 03/02/2022 | | | Bond Future | 239.5357 | 239.5357 | 239.1708 | 239.1708 | (0.152) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R202 | 05/05/2022 | | | Bond Future | 242.4249 | 242.4249 | 242.0551 | 242.0551 | (0.153) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 9,500.0100 | 9.5000 | 9,958.6300 | 9.9586 | 4.828 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 165.8000 | 0.1658 | 123.2800 | 0.1233 | (25.645) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/08/2021 | | | Bond Future | 10.0766 | 73.2877 | 9.9928 | 73.7888 | (0.831) | 0.0000 | 0.0000 | 28,639 |
| 2021/06/07 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 9,454.7400 | 9.4547 | 9,912.6600 | 9.9127 | 4.843 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 169.1600 | 0.1692 | 125.9400 | 0.1259 | (25.550) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 9,409.4600 | 9.4095 | 9,866.6800 | 9.8667 | 4.859 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 172.5700 | 0.1726 | 128.6500 | 0.1287 | (25.451) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 9,914.8000 | 9.9148 | 10,337.5000 | 10.3375 | 4.263 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 677.2300 | 0.6772 | 593.5200 | 0.5935 | (12.361) | 0 | 0 | 9,000 |
| 2021/06/07 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 4,262.4900 | 4.2625 | 4,534.0300 | 4.5340 | 6.370 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 10,671.8400 | 10.6718 | 11,107.7400 | 11.1077 | 4.085 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 542.1400 | 0.5421 | 471.6300 | 0.4716 | (13.006) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 10,591.8600 | 10.5919 | 11,026.4500 | 11.0264 | 4.103 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | | | Bond Future | 10.2431 | 70.9495 | 10.1564 | 71.4559 | (0.847) | 0.0000 | 0.0000 | 4,375 |
| 2021/06/07 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 2,791.9800 | 2.7920 | 2,557.1100 | 2.5571 | (8.412) | 0 | 0 | 12,500 |
| 2021/06/07 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 6,169.7000 | 6.1697 | 5,801.3300 | 5.8013 | (5.971) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 1,657.8000 | 1.6578 | 1,795.8400 | 1.7958 | 8.327 | 0 | 0 | 6,000 |
| 2021/06/07 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 10,631.8400 | 10.6318 | 11,067.0900 | 11.0671 | 4.094 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 548.6200 | 0.5486 | 477.4600 | 0.4775 | (12.971) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 555.1700 | 0.5552 | 483.3500 | 0.4834 | (12.937) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 5,952.8000 | 5.9528 | 6,270.8000 | 6.2708 | 5.342 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 2,577.9000 | 2.5779 | 2,383.7900 | 2.3838 | (7.530) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 5,918.1800 | 5.9182 | 6,235.1800 | 6.2352 | 5.356 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 2,596.1600 | 2.5962 | 2,401.0500 | 2.4010 | (7.515) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 03/02/2022 | | | Bond Future | 10.4137 | 71.7665 | 10.3239 | 72.2786 | (0.863) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 5,987.2800 | 5.9873 | 6,306.2700 | 6.3063 | 5.328 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 2,559.5500 | 2.5596 | 2,366.4300 | 2.3664 | (7.545) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 7,108.0100 | 7.1080 | 7,448.6300 | 7.4486 | 4.792 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 2,608.7600 | 2.6088 | 2,431.3100 | 2.4313 | (6.802) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 7,073.3800 | 7.0734 | 7,413.1900 | 7.4132 | 4.804 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 2,624.4500 | 2.6244 | 2,446.1900 | 2.4462 | (6.792) | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/05/2022 | | | Bond Future | 10.5876 | 69.4748 | 10.4945 | 69.9928 | (0.879) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 7,142.9200 | 7.1429 | 7,484.3500 | 7.4843 | 4.780 | 0 | 0 | 0 |
| 2021/06/07 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 2,593.4000 | 2.5934 | 2,416.7600 | 2.4168 | (6.811) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/06/07 | R210 | 05/08/2021 | | | Bond Future | 210.0963 | 210.0963 | 210.1996 | 210.1996 | 0.049 | 0.0000 | 0.0000 | 1,486 |
| 2021/06/07 | R210 | 04/11/2021 | | | Bond Future | 209.7050 | 209.7050 | 209.8088 | 209.8088 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R210 | 03/02/2022 | | | Bond Future | 212.1685 | 212.1685 | 212.2731 | 212.2731 | 0.049 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R210 | 05/05/2022 | | | Bond Future | 211.9279 | 211.9279 | 212.0334 | 212.0334 | 0.050 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R212 | 05/08/2021 | | | Bond Future | 172.4895 | 172.4895 | 172.5108 | 172.5108 | 0.012 | 0.0000 | 0.0000 | 1,803 |
| 2021/06/07 | R212 | 04/11/2021 | | | Bond Future | 174.4189 | 174.4189 | 174.4399 | 174.4399 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 8,568.2800 | 8.5683 | 8,951.2500 | 8.9513 | 4.470 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 149.4300 | 0.1494 | 112.0700 | 0.1121 | (25.002) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 8,522.0800 | 8.5221 | 8,904.3700 | 8.9044 | 4.486 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 152.7700 | 0.1528 | 114.7300 | 0.1147 | (24.900) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 563.4100 | 0.5634 | 458.3800 | 0.4584 | (18.642) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 1,901.6300 | 1.9016 | 1,665.7800 | 1.6658 | (12.403) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 2,345.7000 | 2.3457 | 2,530.1800 | 2.5302 | 7.865 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | | | Bond Future | 9.2613 | 88.9758 | 9.1874 | 89.3962 | (0.799) | 0.0000 | 0.0000 | 9,043 |
| 2021/06/07 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 8,614.5000 | 8.6145 | 8,998.1300 | 8.9981 | 4.453 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 146.1500 | 0.1462 | 109.4500 | 0.1095 | (25.111) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 8,245.4000 | 8.2454 | 8,623.4500 | 8.6235 | 4.585 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 174.2100 | 0.1742 | 131.9300 | 0.1319 | (24.270) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 5,359.1600 | 5.3592 | 5,674.4600 | 5.6745 | 5.883 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 574.0900 | 0.5741 | 504.1200 | 0.5041 | (12.188) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 9,125.1400 | 9.1251 | 9,480.5300 | 9.4805 | 3.895 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 581.4600 | 0.5815 | 510.8100 | 0.5108 | (12.150) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 04/11/2021 | | | Bond Future | 9.4439 | 86.4200 | 9.3670 | 86.8447 | (0.815) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 9,084.4900 | 9.0845 | 9,439.1900 | 9.4392 | 3.904 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 566.7900 | 0.5668 | 497.5100 | 0.4975 | (12.223) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 9,043.8800 | 9.0439 | 9,397.9000 | 9.3979 | 3.914 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 6,950.9800 | 6.9510 | 7,249.6300 | 7.2496 | 4.297 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 1,663.2700 | 1.6633 | 1,532.5500 | 1.5325 | (7.859) | 0 | 0 | 220 |
| 2021/06/07 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 1,750.2900 | 1.7503 | 1,614.3500 | 1.6144 | (7.767) | 0 | 0 | 430 |
| 2021/06/07 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 4,638.4400 | 4.6384 | 4,880.1600 | 4.8802 | 5.211 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 2,727.0400 | 2.7270 | 2,539.3900 | 2.5394 | (6.881) | 0 | 0 | 430 |
| 2021/06/07 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 4,787.7300 | 4.7877 | 4,521.0500 | 4.5211 | (5.570) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 6,296.1500 | 6.2962 | 5,987.6600 | 5.9877 | (4.900) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 1,681.6000 | 1.6816 | 1,802.4800 | 1.8025 | 7.188 | 0 | 0 | 102 |
| 2021/06/07 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 3,723.2400 | 3.7232 | 3,493.6200 | 3.4936 | (6.167) | 0 | 0 | 200 |
| 2021/06/07 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 7,007.0400 | 7.0070 | 6,683.1600 | 6.6832 | (4.622) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 1,415.1400 | 1.4151 | 1,520.6300 | 1.5206 | 7.454 | 0 | 0 | 200 |
| 2021/06/07 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 4,576.7100 | 4.5767 | 4,816.4900 | 4.8165 | 5.239 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 2,768.9400 | 2.7689 | 2,579.3500 | 2.5794 | (6.847) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | | | Bond Future | 9.6362 | 87.4148 | 9.5560 | 87.8442 | (0.833) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 5,187.6800 | 5.1877 | 5,445.2700 | 5.4453 | 4.965 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 2,402.2100 | 2.4022 | 2,230.4300 | 2.2304 | (7.151) | 0 | 0 | 220 |
| 2021/06/07 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 5,018.3300 | 5.0183 | 4,744.5000 | 4.7445 | (5.457) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 2,373.6200 | 2.3736 | 2,529.1600 | 2.5292 | 6.553 | 0 | 0 | 220 |
| 2021/06/07 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 6,693.7400 | 6.6937 | 6,987.1700 | 6.9872 | 4.384 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 2,530.2700 | 2.5303 | 2,692.9600 | 2.6930 | 6.430 | 0 | 0 | 430 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 5,453.9800 | 5.4540 | 5,718.7700 | 5.7188 | 4.855 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 2,261.3300 | 2.2613 | 2,096.7500 | 2.0968 | (7.278) | 0 | 0 | 102 |
| 2021/06/07 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 3,920.3100 | 3.9203 | 4,138.3600 | 4.1384 | 5.562 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 3,263.5900 | 3.2636 | 3,052.2700 | 3.0523 | (6.475) | 0 | 0 | 102 |
| 2021/06/07 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 5,121.7500 | 5.1217 | 5,377.5100 | 5.3775 | 4.994 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 2,438.4900 | 2.4385 | 2,264.8800 | 2.2649 | (7.120) | 0 | 0 | 200 |
| 2021/06/07 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 3,422.7700 | 3.4228 | 3,622.5200 | 3.6225 | 5.836 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 4,545.8500 | 4.5458 | 4,784.6600 | 4.7847 | 5.253 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 2,789.9500 | 2.7900 | 2,599.3900 | 2.5994 | (6.830) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 4,515.0700 | 4.5151 | 4,752.9200 | 4.7529 | 5.268 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 2,811.0900 | 2.8111 | 2,619.5700 | 2.6196 | (6.813) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 2,273.9000 | 2.2739 | 2,122.4600 | 2.1225 | (6.660) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 6,323.9000 | 6.3239 | 6,605.3000 | 6.6053 | 4.450 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/05/2022 | | | Bond Future | 9.8278 | 84.9175 | 9.7442 | 85.3518 | (0.851) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 6,357.8900 | 6.3579 | 6,640.0300 | 6.6400 | 4.438 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 2,288.3600 | 2.2884 | 2,136.1800 | 2.1362 | (6.650) | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 6,391.9200 | 6.3919 | 6,674.8000 | 6.6748 | 4.426 | 0 | 0 | 0 |
| 2021/06/07 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 2,302.9100 | 2.3029 | 2,149.9900 | 2.1500 | (6.640) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 292.1300 | 0.2921 | 219.1600 | 0.2192 | (24.979) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 8,570.9600 | 8.5710 | 9,101.2700 | 9.1013 | 6.187 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/08/2021 | | | Bond Future | 10.4961 | 69.9669 | 10.3969 | 70.5723 | (0.945) | 0.0000 | 0.0000 | 17,880 |
| 2021/06/07 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 8,614.7600 | 8.6148 | 9,146.1100 | 9.1461 | 6.168 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 297.3400 | 0.2973 | 223.3300 | 0.2233 | (24.891) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 8,658.5700 | 8.6586 | 9,190.9600 | 9.1910 | 6.149 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 302.6200 | 0.3026 | 227.5700 | 0.2276 | (24.800) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 10,200.0000 | 10.2000 | 10,712.2300 | 10.7122 | 5.022 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 10,161.7300 | 10.1617 | 10,673.1300 | 10.6731 | 5.033 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 744.1400 | 0.7441 | 643.7500 | 0.6438 | (13.491) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 04/11/2021 | | | Bond Future | 10.6620 | 67.4552 | 10.5593 | 68.0670 | (0.963) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 736.1800 | 0.7362 | 636.6200 | 0.6366 | (13.524) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 10,238.2900 | 10.2383 | 10,751.3300 | 10.7513 | 5.011 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 728.3100 | 0.7283 | 629.5600 | 0.6296 | (13.559) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 2,894.3900 | 2.8944 | 2,656.4300 | 2.6564 | (8.221) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 6,063.4000 | 6.0634 | 6,445.2500 | 6.4452 | 6.298 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 2,913.7600 | 2.9138 | 2,674.6300 | 2.6746 | (8.207) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 03/02/2022 | | | Bond Future | 10.8348 | 68.2318 | 10.7282 | 68.8505 | (0.983) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 6,029.3300 | 6.0293 | 6,410.0300 | 6.4100 | 6.314 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 2,875.1500 | 2.8751 | 2,638.3400 | 2.6383 | (8.236) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 5,995.3200 | 5.9953 | 6,374.8500 | 6.3749 | 6.330 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 2,952.9800 | 2.9530 | 2,730.2600 | 2.7303 | (7.542) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 6,925.8300 | 6.9258 | 7,330.0000 | 7.3300 | 5.836 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 2,970.3600 | 2.9704 | 2,746.6400 | 2.7466 | (7.532) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/05/2022 | | | Bond Future | 11.0044 | 65.7598 | 10.8940 | 66.3857 | (1.003) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 6,892.2100 | 6.8922 | 7,295.3900 | 7.2954 | 5.850 | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 2,935.7000 | 2.9357 | 2,713.9700 | 2.7140 | (7.553) | 0 | 0 | 0 |
| 2021/06/07 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 6,858.6200 | 6.8586 | 7,260.8000 | 7.2608 | 5.864 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/06/07 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 95.4000 | 0.0954 | 65.7100 | 0.0657 | (31.122) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 13,479.8100 | 13.4798 | 14,141.1700 | 14.1412 | 4.906 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 97.5200 | 0.0975 | 67.2700 | 0.0673 | (31.019) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 11.20 | Put | Bond Future | 999.5800 | 0.9996 | 803.5500 | 0.8036 | (19.611) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 11.20 | Call | Bond Future | 6,134.2700 | 6.1343 | 6,628.7400 | 6.6287 | 8.061 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.50 | Put | Bond Future | 2,765.9000 | 2.7659 | 2,378.4300 | 2.3784 | (14.009) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.30 | Call | Bond Future | 2,055.7800 | 2.0558 | 2,297.6000 | 2.2976 | 11.763 | 0 | 0 | 1,300 |
| 2021/06/07 | R248 | 05/08/2021 | 10.90 | Put | Bond Future | 1,563.9100 | 1.5639 | 1,294.3100 | 1.2943 | (17.239) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.90 | Call | Bond Future | 4,581.4800 | 4.5815 | 5,002.3800 | 5.0024 | 9.187 | 0 | 0 | 1,300 |
| 2021/06/07 | R248 | 05/08/2021 | 10.60 | Put | Bond Future | 2,411.1100 | 2.4111 | 2,054.2900 | 2.0543 | (14.799) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.60 | Call | Bond Future | 3,210.2500 | 3.2102 | 3,543.9300 | 3.5439 | 10.394 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | | | Bond Future | 10.4953 | 88.3586 | 10.4062 | 89.0491 | (0.849) | 0.0000 | 0.0000 | 171,250 |
| 2021/06/07 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 13,425.2400 | 13.4252 | 14,086.0500 | 14.0861 | 4.922 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 93.3300 | 0.0933 | 64.1900 | 0.0642 | (31.223) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 13,370.6300 | 13.3706 | 14,030.8800 | 14.0309 | 4.938 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.00 | Put | Bond Future | 5,126.6800 | 5.1267 | 4,590.9900 | 4.5910 | (10.449) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.00 | Call | Bond Future | 1,159.6200 | 1.1596 | 1,314.4300 | 1.3144 | 13.350 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.50 | Call | Bond Future | 2,801.9800 | 2.8020 | 3,105.0100 | 3.1050 | 10.815 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/08/2021 | 10.30 | Put | Bond Future | 3,582.6200 | 3.5826 | 3,133.9400 | 3.1339 | (12.524) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 14,436.6300 | 14.4366 | 15,061.9400 | 15.0619 | 4.331 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 481.1200 | 0.4811 | 408.6200 | 0.4086 | (15.069) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | | | Bond Future | 10.6600 | 84.9138 | 10.5675 | 85.6116 | (0.867) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | 0.0000 | 0.0000 | 5,234.9700 | 5.2350 | 100.000 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | 0.0000 | 0.0000 | 3,157.4900 | 3.1575 | 100.000 | 0 | 0 | 1,200 |
| 2021/06/07 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | 0.0000 | 0.0000 | 9,269.3500 | 9.2693 | 100.000 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | 0.0000 | 0.0000 | 1,315.9700 | 1.3160 | 100.000 | 0 | 0 | 1,200 |
| 2021/06/07 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 14,388.4800 | 14.3885 | 15,013.0800 | 15.0131 | 4.341 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 487.0000 | 0.4870 | 413.7900 | 0.4138 | (15.033) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 14,340.3200 | 14.3403 | 14,964.2000 | 14.9642 | 4.351 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 492.9500 | 0.4930 | 419.0200 | 0.4190 | (14.997) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 7,556.4100 | 7.5564 | 8,006.3300 | 8.0063 | 5.954 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 3,039.5800 | 3.0396 | 2,785.1800 | 2.7852 | (8.370) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 7,512.7500 | 7.5127 | 7,961.3100 | 7.9613 | 5.971 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 03/02/2022 | | | Bond Future | 10.8318 | 85.8913 | 10.7357 | 86.5970 | (0.888) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 3,061.5400 | 3.0615 | 2,805.7800 | 2.8058 | (8.354) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 7,600.3700 | 7.6004 | 8,051.6500 | 8.0516 | 5.938 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 3,083.9100 | 3.0839 | 2,826.7900 | 2.8268 | (8.337) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 8,562.6500 | 8.5626 | 9,033.7300 | 9.0337 | 5.502 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 8,519.8400 | 8.5198 | 8,989.7600 | 8.9898 | 5.516 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 3,241.6100 | 3.2416 | 2,997.6300 | 2.9976 | (7.527) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/05/2022 | | | Bond Future | 11.0004 | 82.4932 | 10.9005 | 83.2071 | (0.908) | 0.0000 | 0.0000 | 0 |
| 2021/06/07 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 3,221.5100 | 3.2215 | 2,978.6900 | 2.9787 | (7.537) | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 8,605.7900 | 8.6058 | 9,078.0300 | 9.0780 | 5.487 | 0 | 0 | 0 |
| 2021/06/07 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 3,201.8200 | 3.2018 | 2,960.1600 | 2.9602 | (7.548) | 0 | 0 | 0 |

Total

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