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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/08/2021 TO 12/08/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|--------|-----|--------------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/12 | 0904 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 0908 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 0957 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 0986 31/03/2036 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 1386 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 1409 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2025 04/11/2021 | | | Bond Future | 155.2578 | 155.2578 | 154.9444 | 154.9444 | (0.202) | 0.0000 | 0.0000 | 4,840 |
| 2021/08/12 | 2025 03/02/2022 | | | Bond Future | 155.5124 | 155.5124 | 155.1949 | 155.1949 | (0.204) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2025 05/05/2022 | | | Bond Future | 157.3857 | 157.3857 | 157.0641 | 157.0641 | (0.204) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2025 04/08/2022 | | | Bond Future | 157.7384 | 157.7384 | 157.4126 | 157.4126 | (0.207) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2029 04/11/2021 | | | Bond Future | 113.8765 | 113.8765 | 113.7161 | 113.7161 | (0.141) | 0.0000 | 0.0000 | 2,964 |
| 2021/08/12 | 2029 03/02/2022 | | | Bond Future | 115.2120 | 115.2120 | 115.0493 | 115.0493 | (0.141) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2029 05/05/2022 | | | Bond Future | 115.4136 | 115.4136 | 115.2487 | 115.2487 | (0.143) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | 2029 | 04/08/2022 | | | Bond Future | 116.8469 | 116.8469 | 116.6799 | 116.6799 | (0.143) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 7,723.3300 | 7.7233 | 7,999.2300 | 7.9992 | 3.572 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 141.5700 | 0.1416 | 120.9300 | 0.1209 | (14.579) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 144.2700 | 0.1443 | 123.2900 | 0.1233 | (14.542) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 5,137.2200 | 5.1372 | 4,875.7300 | 4.8757 | (5.090) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 261.6800 | 0.2617 | 296.7300 | 0.2967 | 13.394 | 0 | 0 | 300 |
| 2021/08/12 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 2,934.8400 | 2.9348 | 2,730.4700 | 2.7305 | (6.964) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 24.8200 | 0.0248 | 20.4000 | 0.0204 | (17.808) | 0 | 0 | 300 |
| 2021/08/12 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 10,776.5800 | 10.7766 | 11,066.4100 | 11.0664 | 2.689 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 1,969.4600 | 1.9695 | 2,123.3800 | 2.1234 | 7.815 | 0 | 0 | 29 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.30 | Put | Bond Future | 1,379.3500 | 1.3794 | 1,250.8500 | 1.2508 | (9.316) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.35 | Call | Bond Future | 2,441.6100 | 2.4416 | 2,616.5300 | 2.6165 | 7.164 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.35 | Put | Bond Future | 1,273.5100 | 1.2735 | 1,151.8900 | 1.1519 | (9.550) | 0 | 0 | 9,100 |
| 2021/08/12 | 2030 | 04/11/2021 | | | Bond Future | 9.1343 | 95.7116 | 9.0801 | 96.0082 | (0.593) | 0.0000 | 0.0000 | 97,324 |
| 2021/08/12 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 7,769.6400 | 7.7696 | 8,045.8800 | 8.0459 | 3.555 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 138.9200 | 0.1389 | 118.6200 | 0.1186 | (14.613) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 7,677.0400 | 7.6770 | 7,952.6000 | 7.9526 | 3.589 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 918.1400 | 0.9181 | 1,010.3100 | 1.0103 | 10.039 | 0 | 0 | 300 |
| 2021/08/12 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 11,595.6600 | 11.5957 | 11,887.7800 | 11.8878 | 2.519 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 39.9500 | 0.0400 | 33.2400 | 0.0332 | (16.796) | 0 | 0 | 29 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 504.1700 | 0.5042 | 443.9400 | 0.4439 | (11.946) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 4,567.6800 | 4.5677 | 4,803.9900 | 4.8040 | 5.174 | 0 | 0 | 29 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 1,611.8300 | 1.6118 | 1,469.2100 | 1.4692 | (8.848) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 8.75 | Put | Bond Future | 3,009.3800 | 3.0094 | 2,802.2700 | 2.8023 | (6.882) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/11/2021 | 8.75 | Call | Bond Future | 880.3800 | 0.8804 | 969.8100 | 0.9698 | 10.158 | 0 | 0 | 3,250 |
| 2021/08/12 | 2030 | 04/11/2021 | 9.30 | Call | Bond Future | 2,278.3000 | 2.2783 | 2,446.3400 | 2.4463 | 7.376 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 2,851.4800 | 2.8515 | 3,012.9100 | 3.0129 | 5.661 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 2,219.2600 | 2.2193 | 2,081.1500 | 2.0812 | (6.223) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 2,567.5500 | 2.5675 | 2,719.0900 | 2.7191 | 5.902 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 2,460.2200 | 2.4602 | 2,312.2200 | 2.3122 | (6.016) | 0 | 0 | 101 |
| 2021/08/12 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 5,799.1400 | 5.7991 | 5,558.8800 | 5.5589 | (4.143) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 667.9200 | 0.6679 | 727.2000 | 0.7272 | 8.875 | 0 | 0 | 101 |
| 2021/08/12 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 3,965.8300 | 3.9658 | 3,767.5100 | 3.7675 | (5.001) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 1,390.6200 | 1.3906 | 1,491.8400 | 1.4918 | 7.279 | 0 | 0 | 1,000 |
| 2021/08/12 | 2030 | 03/02/2022 | | | Bond Future | 9.3296 | 92.8066 | 9.2730 | 93.1062 | (0.607) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 2,822.5100 | 2.8225 | 2,982.9500 | 2.9830 | 5.684 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 2,242.6100 | 2.2426 | 2,103.5100 | 2.1035 | (6.203) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 2,793.4300 | 2.7934 | 2,952.9000 | 2.9529 | 5.709 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 2,265.8800 | 2.2659 | 2,125.8100 | 2.1258 | (6.182) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 3,910.3200 | 3.9103 | 4,102.1200 | 4.1021 | 4.905 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 1,572.8000 | 1.5728 | 1,465.0600 | 1.4651 | (6.850) | 0 | 0 | 101 |
| 2021/08/12 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 8,099.4400 | 8.0994 | 8,356.4900 | 8.3565 | 3.174 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 504.4700 | 0.5045 | 461.9800 | 0.4620 | (8.423) | 0 | 0 | 1,000 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 1,899.6600 | 1.8997 | 1,775.8500 | 1.7759 | (6.517) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 3,312.0800 | 3.3121 | 3,487.8100 | 3.4878 | 5.306 | 0 | 0 | 1,000 |
| 2021/08/12 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 4,957.8100 | 4.9578 | 5,163.3000 | 5.1633 | 4.145 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 1,600.2300 | 1.6002 | 1,502.7800 | 1.5028 | (6.090) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | 2030 | 05/05/2022 | 9.95 | Call | Bond Future | 4,081.7200 | 4.0817 | 4,268.7600 | 4.2688 | 4.582 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.47 | Call | Bond Future | 789.4000 | 0.7894 | 852.9000 | 0.8529 | 8.044 | 0 | 0 | 1,073 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.14 | Put | Bond Future | 7,964.9300 | 7.9649 | 7,705.3600 | 7.7054 | (3.259) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.14 | Call | Bond Future | 491.7000 | 0.4917 | 535.0700 | 0.5351 | 8.820 | 0 | 0 | 1,800 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.89 | Put | Bond Future | 4,785.0800 | 4.7851 | 4,579.2200 | 4.5792 | (4.302) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.81 | Put | Bond Future | 5,072.9200 | 5.0729 | 4,860.2900 | 4.8603 | (4.191) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | | | Bond Future | 9.5352 | 93.9034 | 9.4759 | 94.2064 | (0.622) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 4,923.0200 | 4.9230 | 5,127.8400 | 5.1278 | 4.160 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 1,614.0400 | 1.6140 | 1,515.9200 | 1.5159 | (6.079) | 0 | 0 | 200 |
| 2021/08/12 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 4,888.3000 | 4.8883 | 5,092.4600 | 5.0925 | 4.177 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 1,627.9500 | 1.6279 | 1,529.1700 | 1.5292 | (6.068) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 9.95 | Put | Bond Future | 1,998.9600 | 1.9990 | 1,883.0600 | 1.8831 | (5.798) | 0 | 0 | 1,073 |
| 2021/08/12 | 2030 | 05/05/2022 | 9.35 | Call | Bond Future | 2,393.0300 | 2.3930 | 2,530.2400 | 2.5302 | 5.734 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 9.35 | Put | Bond Future | 3,342.9900 | 3.3430 | 3,177.2600 | 3.1773 | (4.958) | 0 | 0 | 1,073 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.47 | Put | Bond Future | 6,427.4100 | 6.4274 | 6,187.9700 | 6.1880 | (3.725) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.89 | Call | Bond Future | 1,421.1600 | 1.4212 | 1,518.2400 | 1.5182 | 6.831 | 0 | 0 | 1,800 |
| 2021/08/12 | 2030 | 05/05/2022 | 11.04 | Call | Bond Future | 8,066.1800 | 8.0662 | 8,315.0600 | 8.3151 | 3.085 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 11.04 | Put | Bond Future | 791.3200 | 0.7913 | 737.2600 | 0.7373 | (6.832) | 0 | 0 | 1,800 |
| 2021/08/12 | 2030 | 05/05/2022 | 8.81 | Call | Bond Future | 1,281.0700 | 1.2811 | 1,371.3800 | 1.3714 | 7.050 | 0 | 0 | 200 |
| 2021/08/12 | 2030 | 05/05/2022 | 7.73 | Put | Bond Future | 10,068.6200 | 10.0686 | 9,790.6300 | 9.7906 | (2.761) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 05/05/2022 | 7.73 | Call | Bond Future | 254.0600 | 0.2541 | 279.0100 | 0.2790 | 9.821 | 0 | 0 | 200 |
| 2021/08/12 | 2030 | 04/08/2022 | 9.56 | Call | Bond Future | 2,839.8700 | 2.8399 | 2,982.0700 | 2.9821 | 5.007 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/08/2022 | 9.56 | Put | Bond Future | 3,812.7100 | 3.8127 | 3,648.2200 | 3.6482 | (4.314) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/08/2022 | | | Bond Future | 9.7567 | 90.9958 | 9.6944 | 91.3025 | (0.639) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2030 | 04/08/2022 | 9.55 | Call | Bond Future | 2,816.4600 | 2.8165 | 2,957.9100 | 2.9579 | 5.022 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/08/2022 | 9.55 | Put | Bond Future | 3,839.1100 | 3.8391 | 3,673.8700 | 3.6739 | (4.304) | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/08/2022 | 9.54 | Call | Bond Future | 2,792.7800 | 2.7928 | 2,933.5000 | 2.9335 | 5.039 | 0 | 0 | 0 |
| 2021/08/12 | 2030 | 04/08/2022 | 9.54 | Put | Bond Future | 3,865.2700 | 3.8653 | 3,699.3000 | 3.6993 | (4.294) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 10,272.0000 | 10.2720 | 10,611.5100 | 10.6115 | 3.305 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 96.7800 | 0.0968 | 81.4300 | 0.0814 | (15.861) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 10,223.0400 | 10.2230 | 10,562.3000 | 10.5623 | 3.319 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 1,930.5600 | 1.9306 | 2,101.7000 | 2.1017 | 8.865 | 0 | 0 | 700 |
| 2021/08/12 | 2032 | 04/11/2021 | | | Bond Future | 9.8511 | 90.6209 | 9.7917 | 90.9760 | (0.603) | 0.0000 | 0.0000 | 122,970 |
| 2021/08/12 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 98.5100 | 0.0985 | 82.9200 | 0.0829 | (15.826) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 10,320.9200 | 10.3209 | 10,660.6700 | 10.6607 | 3.292 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 100.2400 | 0.1002 | 84.4000 | 0.0844 | (15.802) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 3,913.9200 | 3.9139 | 3,646.8800 | 3.6469 | (6.823) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 731.7300 | 0.7317 | 819.7900 | 0.8198 | 12.034 | 0 | 0 | 700 |
| 2021/08/12 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 2,056.6600 | 2.0567 | 1,872.7000 | 1.8727 | (8.945) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 15,540.8400 | 15.5408 | 15,894.7300 | 15.8947 | 2.277 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 5.5500 | 0.0056 | 4.3400 | 0.0043 | (21.802) | 0 | 0 | 700 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 4,052.0400 | 4.0520 | 4,275.2700 | 4.2753 | 5.509 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 1,891.3600 | 1.8914 | 1,755.7700 | 1.7558 | (7.169) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 4,015.4000 | 4.0154 | 4,237.6000 | 4.2376 | 5.534 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 1,910.7400 | 1.9107 | 1,774.1200 | 1.7741 | (7.150) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 1,852.8800 | 1.8529 | 1,719.3600 | 1.7194 | (7.206) | 0 | 0 | 198 |
| 2021/08/12 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 2,103.8000 | 2.1038 | 2,255.4200 | 2.2554 | 7.207 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/12 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 3,510.2200 | 3.5102 | 3,303.0200 | 3.3030 | (5.903) | 0 | 0 | 198 |
| 2021/08/12 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 7,409.4600 | 7.4095 | 7,102.3000 | 7.1023 | (4.146) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 4,934.5000 | 4.9345 | 5,180.0700 | 5.1801 | 4.977 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 1,498.7500 | 1.4988 | 1,385.5000 | 1.3855 | (7.556) | 0 | 0 | 97 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 2,052.1700 | 2.0522 | 1,908.1200 | 1.9081 | (7.019) | 0 | 0 | 400 |
| 2021/08/12 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 4,323.5800 | 4.3236 | 4,088.3900 | 4.0884 | (5.440) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 1,543.9400 | 1.5439 | 1,667.5700 | 1.6676 | 8.007 | 0 | 0 | 400 |
| 2021/08/12 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 6,894.7000 | 6.8947 | 7,176.7700 | 7.1768 | 4.091 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 931.0700 | 0.9311 | 854.3200 | 0.8543 | (8.243) | 0 | 0 | 210 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 4,426.1000 | 4.4261 | 4,659.4400 | 4.6594 | 5.272 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 1,707.9100 | 1.7079 | 1,582.4300 | 1.5824 | (7.347) | 0 | 0 | 210 |
| 2021/08/12 | 2032 | 03/02/2022 | | | Bond Future | 10.0505 | 91.6620 | 9.9886 | 92.0209 | (0.615) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 4,088.5600 | 4.0886 | 4,312.8400 | 4.3128 | 5.486 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 1,871.9100 | 1.8719 | 1,737.3700 | 1.7374 | (7.187) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 4,125.4500 | 4.1255 | 4,350.7500 | 4.3507 | 5.461 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 467.6100 | 0.4676 | 519.2700 | 0.5193 | 11.048 | 0 | 0 | 198 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 3,057.4300 | 3.0574 | 3,248.5700 | 3.2486 | 6.252 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 2,541.2300 | 2.5412 | 2,373.5500 | 2.3735 | (6.598) | 0 | 0 | 97 |
| 2021/08/12 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 6,218.2000 | 6.2182 | 5,932.4500 | 5.9325 | (4.595) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 732.9500 | 0.7330 | 806.0200 | 0.8060 | 9.969 | 0 | 0 | 97 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 6,124.9300 | 6.1249 | 6,394.4400 | 6.3944 | 4.400 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 1,117.3100 | 1.1173 | 1,028.0000 | 1.0280 | (7.993) | 0 | 0 | 400 |
| 2021/08/12 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 3,763.3400 | 3.7633 | 3,978.1100 | 3.9781 | 5.707 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 4,173.8200 | 4.1738 | 3,943.4800 | 3.9435 | (5.519) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 1,634.9900 | 1.6350 | 1,763.4700 | 1.7635 | 7.858 | 0 | 0 | 210 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 5,888.1900 | 5.8882 | 6,141.9600 | 6.1420 | 4.310 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 1,683.7200 | 1.6837 | 1,574.5800 | 1.5746 | (6.482) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 1,697.8500 | 1.6978 | 1,587.9700 | 1.5880 | (6.472) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.18 | Call | Bond Future | 6,474.9900 | 6.4750 | 6,739.3100 | 6.7393 | 4.082 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.18 | Put | Bond Future | 1,487.2700 | 1.4873 | 1,388.6800 | 1.3887 | (6.629) | 0 | 0 | 780 |
| 2021/08/12 | 2032 | 05/05/2022 | | | Bond Future | 10.2559 | 88.5986 | 10.1914 | 88.9615 | (0.629) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 5,926.9600 | 5.9270 | 6,181.4500 | 6.1814 | 4.294 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 1,669.9700 | 1.6700 | 1,561.5500 | 1.5616 | (6.492) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 5,849.7500 | 5.8498 | 6,102.7800 | 6.1028 | 4.325 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 9.58 | Put | Bond Future | 5,448.6400 | 5.4486 | 5,201.0700 | 5.2011 | (4.544) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 9.58 | Call | Bond Future | 1,542.9500 | 1.5429 | 1,658.2900 | 1.6583 | 7.475 | 0 | 0 | 780 |
| 2021/08/12 | 2032 | 05/05/2022 | 10.18 | Put | Bond Future | 3,432.3700 | 3.4324 | 3,247.0400 | 3.2470 | (5.399) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 05/05/2022 | 10.18 | Call | Bond Future | 3,004.8700 | 3.0049 | 3,182.4500 | 3.1825 | 5.910 | 0 | 0 | 780 |
| 2021/08/12 | 2032 | 04/08/2022 | 10.21 | Put | Bond Future | 4,467.3600 | 4.4674 | 4,266.4800 | 4.2665 | (4.497) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/08/2022 | 10.22 | Call | Bond Future | 3,062.8800 | 3.0629 | 3,230.2000 | 3.2302 | 5.463 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/08/2022 | 10.20 | Put | Bond Future | 4,497.6500 | 4.4976 | 4,295.8900 | 4.2959 | (4.486) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/08/2022 | | | Bond Future | 10.4700 | 89.6292 | 10.4027 | 89.9965 | (0.643) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2032 | 04/08/2022 | 10.21 | Call | Bond Future | 3,037.0800 | 3.0371 | 3,203.5100 | 3.2035 | 5.480 | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/08/2022 | 10.22 | Put | Bond Future | 4,437.5700 | 4.4376 | 4,237.5800 | 4.2376 | (4.507) | 0 | 0 | 0 |
| 2021/08/12 | 2032 | 04/08/2022 | 10.20 | Call | Bond Future | 3,011.7400 | 3.0117 | 3,177.2900 | 3.1773 | 5.497 | 0 | 0 | 0 |
| 2021/08/12 | 2033 | 04/11/2021 | | | Bond Future | 107.3268 | 107.3268 | 107.1124 | 107.1124 | (0.200) | 0.0000 | 0.0000 | 8,979 |
| 2021/08/12 | 2033 | 03/02/2022 | | | Bond Future | 108.5853 | 108.5853 | 108.3681 | 108.3681 | (0.200) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | 2033 | 05/05/2022 | | | Bond Future | 108.6280 | 108.6280 | 108.4078 | 108.4078 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2033 | 04/08/2022 | | | Bond Future | 109.9771 | 109.9771 | 109.7541 | 109.7541 | (0.203) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 76.1900 | 0.0762 | 60.6900 | 0.0607 | (20.344) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 12,290.7600 | 12.2908 | 12,797.0800 | 12.7971 | 4.120 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 9,606.5500 | 9.6065 | 10,094.0000 | 10.0940 | 5.074 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 183.4300 | 0.1834 | 149.3600 | 0.1494 | (18.574) | 0 | 0 | 600 |
| 2021/08/12 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 667.7900 | 0.6678 | 563.4300 | 0.5634 | (15.628) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 5,486.7500 | 5.4867 | 5,903.9100 | 5.9039 | 7.603 | 0 | 0 | 600 |
| 2021/08/12 | 2037 | 04/11/2021 | | | Bond Future | 10.7155 | 85.8489 | 10.6357 | 86.3704 | (0.745) | 0.0000 | 0.0000 | 126,581 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 12,241.2600 | 12.2413 | 12,747.2800 | 12.7473 | 4.134 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 74.5000 | 0.0745 | 59.3000 | 0.0593 | (20.403) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 12,191.7300 | 12.1917 | 12,697.4500 | 12.6974 | 4.148 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 77.9000 | 0.0779 | 62.1000 | 0.0621 | (20.282) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 5,093.3300 | 5.0933 | 5,451.7100 | 5.4517 | 7.036 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 1,715.9100 | 1.7159 | 1,548.4000 | 1.5484 | (9.762) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 5,051.6200 | 5.0516 | 5,408.6300 | 5.4086 | 7.067 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 03/02/2022 | | | Bond Future | 10.9120 | 82.5804 | 10.8290 | 83.1076 | (0.760) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 1,733.4800 | 1.7335 | 1,564.6200 | 1.5646 | (9.741) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 5,135.1500 | 5.1351 | 5,494.8800 | 5.4949 | 7.005 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 1,751.2300 | 1.7512 | 1,581.0000 | 1.5810 | (9.721) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 6,273.6900 | 6.2737 | 6,641.9300 | 6.6419 | 5.870 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 2,027.3400 | 2.0273 | 1,863.2900 | 1.8633 | (8.092) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 6,232.7600 | 6.2328 | 6,599.9400 | 6.5999 | 5.891 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 05/05/2022 | | | Bond Future | 11.1144 | 83.5565 | 11.0281 | 84.0899 | (0.776) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 2,043.3500 | 2.0434 | 1,878.2500 | 1.8782 | (8.080) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 6,314.4400 | 6.3144 | 6,683.7300 | 6.6837 | 5.848 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 2,059.2400 | 2.0592 | 1,893.0800 | 1.8931 | (8.069) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.90 | Call | Bond Future | 2,966.9900 | 2.9670 | 3,196.3900 | 3.1964 | 7.732 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.91 | Put | Bond Future | 5,556.8600 | 5.5569 | 5,247.7600 | 5.2478 | (5.562) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.89 | Call | Bond Future | 2,941.0000 | 2.9410 | 3,169.1100 | 3.1691 | 7.756 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.89 | Put | Bond Future | 5,630.0800 | 5.6301 | 5,318.4000 | 5.3184 | (5.536) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | | | Bond Future | 11.3292 | 80.2717 | 11.2393 | 80.8115 | (0.794) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.90 | Put | Bond Future | 5,593.3700 | 5.5934 | 5,282.9800 | 5.2830 | (5.549) | 0 | 0 | 50 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.91 | Call | Bond Future | 2,993.1000 | 2.9931 | 3,223.7900 | 3.2238 | 7.707 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 11.42 | Call | Bond Future | 4,471.7000 | 4.4717 | 4,766.3300 | 4.7663 | 6.589 | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 11.42 | Put | Bond Future | 3,932.3000 | 3.9323 | 3,687.1400 | 3.6871 | (6.235) | 0 | 0 | 50 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.10 | Put | Bond Future | 9,169.7700 | 9.1698 | 8,759.5300 | 8.7595 | (4.474) | 0 | 0 | 0 |
| 2021/08/12 | 2037 | 04/08/2022 | 10.10 | Call | Bond Future | 1,298.5300 | 1.2985 | 1,428.0800 | 1.4281 | 9.977 | 0 | 0 | 50 |
| 2021/08/12 | 2038 | 04/11/2021 | | | Bond Future | 120.6286 | 120.6286 | 119.8444 | 119.8444 | (0.650) | 0.0000 | 0.0000 | 7,634 |
| 2021/08/12 | 2038 | 03/02/2022 | | | Bond Future | 120.2815 | 120.2815 | 119.4875 | 119.4875 | (0.660) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2038 | 05/05/2022 | | | Bond Future | 121.7305 | 121.7305 | 120.9269 | 120.9269 | (0.660) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2038 | 04/08/2022 | | | Bond Future | 121.4403 | 121.4403 | 120.6266 | 120.6266 | (0.670) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 12,628.2600 | 12.6283 | 13,166.7000 | 13.1667 | 4.264 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 98.2800 | 0.0983 | 78.8200 | 0.0788 | (19.801) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 12,576.4800 | 12.5765 | 13,114.5600 | 13.1146 | 4.278 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 100.4100 | 0.1004 | 80.5900 | 0.0806 | (19.739) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/11/2021 | | | Bond Future | 10.8565 | 87.8300 | 10.7768 | 88.3879 | (0.735) | 0.0000 | 0.0000 | 88,052 |
| 2021/08/12 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 12,680.0100 | 12.6800 | 13,218.8100 | 13.2188 | 4.249 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 96.1900 | 0.0962 | 77.0900 | 0.0771 | (19.857) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 1,930.0300 | 1.9300 | 1,745.9500 | 1.7459 | (9.538) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 5,450.6000 | 5.4506 | 5,832.0200 | 5.8320 | 6.998 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 1,948.7100 | 1.9487 | 1,763.1900 | 1.7632 | (9.520) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 03/02/2022 | | | Bond Future | 11.0487 | 84.3340 | 10.9657 | 84.8981 | (0.751) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 5,405.8900 | 5.4059 | 5,785.8800 | 5.7859 | 7.029 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 1,911.5300 | 1.9115 | 1,728.8800 | 1.7289 | (9.555) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 5,361.2800 | 5.3613 | 5,739.8300 | 5.7398 | 7.061 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 2,209.7100 | 2.2097 | 2,029.0300 | 2.0290 | (8.177) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 6,445.0700 | 6.4451 | 6,836.0800 | 6.8361 | 6.067 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 2,192.4800 | 2.1925 | 2,012.9600 | 2.0130 | (8.188) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 10.57 | Put | Bond Future | 6,467.8700 | 6.4679 | 6,084.1400 | 6.0841 | (5.933) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 10.57 | Call | Bond Future | 1,826.9700 | 1.8270 | 2,013.7700 | 2.0138 | 10.225 | 0 | 0 | 1,200 |
| 2021/08/12 | 2040 | 05/05/2022 | 13.04 | Call | Bond Future | 11,539.0900 | 11.5391 | 12,022.9600 | 12.0230 | 4.193 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 13.04 | Put | Bond Future | 953.2200 | 0.9532 | 866.5600 | 0.8666 | (9.091) | 0 | 0 | 1,200 |
| 2021/08/12 | 2040 | 05/05/2022 | | | Bond Future | 11.2460 | 85.3309 | 11.1597 | 85.9014 | (0.767) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 6,401.7700 | 6.4018 | 6,791.6200 | 6.7916 | 6.090 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 6,358.7900 | 6.3588 | 6,747.4700 | 6.7475 | 6.112 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 2,227.3400 | 2.2273 | 2,045.4900 | 2.0455 | (8.164) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 9.82 | Put | Bond Future | 10,886.9900 | 10.8870 | 10,398.3300 | 10.3983 | (4.488) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 05/05/2022 | 9.82 | Call | Bond Future | 607.1700 | 0.6072 | 689.0400 | 0.6890 | 13.484 | 0 | 0 | 1,200 |
| 2021/08/12 | 2040 | 04/08/2022 | 11.05 | Call | Bond Future | 3,176.4600 | 3.1765 | 3,424.9300 | 3.4249 | 7.822 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/08/2022 | 11.05 | Put | Bond Future | 5,830.3700 | 5.8304 | 5,501.4200 | 5.5014 | (5.642) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/08/2022 | | | Bond Future | 11.4552 | 81.8159 | 11.3653 | 82.3933 | (0.785) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2040 | 04/08/2022 | 11.04 | Call | Bond Future | 3,148.5200 | 3.1485 | 3,395.5900 | 3.3956 | 7.847 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/08/2022 | 11.04 | Put | Bond Future | 5,869.6200 | 5.8696 | 5,539.2700 | 5.5393 | (5.628) | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/08/2022 | 11.03 | Call | Bond Future | 3,120.3900 | 3.1204 | 3,366.0500 | 3.3661 | 7.873 | 0 | 0 | 0 |
| 2021/08/12 | 2040 | 04/08/2022 | 11.03 | Put | Bond Future | 5,908.7700 | 5.9088 | 5,577.0100 | 5.5770 | (5.615) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 12,308.1500 | 12.3082 | 12,850.7700 | 12.8508 | 4.409 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 110.1400 | 0.1101 | 88.5000 | 0.0885 | (19.648) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/11/2021 | | | Bond Future | 10.9244 | 84.3406 | 10.8447 | 84.9048 | (0.730) | 0.0000 | 0.0000 | 61,849 |
| 2021/08/12 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 12,256.3000 | 12.2563 | 12,798.6300 | 12.7986 | 4.425 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 111.7700 | 0.1118 | 89.8400 | 0.0898 | (19.621) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 12,204.4300 | 12.2044 | 12,746.4600 | 12.7465 | 4.441 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 113.4500 | 0.1135 | 91.2200 | 0.0912 | (19.595) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 5,277.2300 | 5.2772 | 5,656.1300 | 5.6561 | 7.180 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 2,027.9700 | 2.0280 | 1,836.3600 | 1.8364 | (9.448) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 5,232.9000 | 5.2329 | 5,610.3200 | 5.6103 | 7.212 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 2,047.5400 | 2.0475 | 1,854.4500 | 1.8544 | (9.430) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 03/02/2022 | | | Bond Future | 11.1085 | 80.9296 | 11.0256 | 81.5001 | (0.746) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 5,321.6600 | 5.3217 | 5,702.0300 | 5.7020 | 7.148 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 2,008.5900 | 2.0086 | 1,818.4500 | 1.8184 | (9.466) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 6,271.1600 | 6.2712 | 6,661.1200 | 6.6611 | 6.218 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 2,301.7000 | 2.3017 | 2,114.6100 | 2.1146 | (8.128) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 6,228.1300 | 6.2281 | 6,616.8800 | 6.6169 | 6.242 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 2,319.7500 | 2.3197 | 2,131.4500 | 2.1315 | (8.117) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 05/05/2022 | | | Bond Future | 11.2973 | 81.8863 | 11.2111 | 82.4634 | (0.763) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 6,314.2500 | 6.3142 | 6,705.4100 | 6.7054 | 6.195 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 2,283.8000 | 2.2838 | 2,097.9100 | 2.0979 | (8.140) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/08/2022 | 11.09 | Call | Bond Future | 3,176.4900 | 3.1765 | 3,427.7800 | 3.4278 | 7.911 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/08/2022 | 11.09 | Put | Bond Future | 5,882.6200 | 5.8826 | 5,549.9200 | 5.5499 | (5.656) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/08/2022 | 11.08 | Call | Bond Future | 3,148.0600 | 3.1481 | 3,397.9100 | 3.3979 | 7.937 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/08/2022 | 11.08 | Put | Bond Future | 5,922.6100 | 5.9226 | 5,588.4700 | 5.5885 | (5.642) | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/08/2022 | | | Bond Future | 11.4972 | 78.4564 | 11.4073 | 79.0403 | (0.781) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2044 | 04/08/2022 | 11.10 | Call | Bond Future | 3,205.0500 | 3.2050 | 3,457.7800 | 3.4578 | 7.885 | 0 | 0 | 0 |
| 2021/08/12 | 2044 | 04/08/2022 | 11.10 | Put | Bond Future | 5,842.8600 | 5.8429 | 5,511.6000 | 5.5116 | (5.669) | 0 | 0 | 0 |
| 2021/08/12 | 2046 | 04/11/2021 | | | Bond Future | 107.1451 | 107.1451 | 106.8748 | 106.8748 | (0.252) | 0.0000 | 0.0000 | 18,100 |
| 2021/08/12 | 2046 | 03/02/2022 | | | Bond Future | 108.4016 | 108.4016 | 108.1279 | 108.1279 | (0.252) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2046 | 05/05/2022 | | | Bond Future | 107.8437 | 107.8437 | 107.5666 | 107.5666 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2046 | 04/08/2022 | | | Bond Future | 109.1834 | 109.1834 | 108.9026 | 108.9026 | (0.257) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2050 | 04/11/2021 | | | Bond Future | 110.5764 | 110.5764 | 110.5791 | 110.5791 | 0.002 | 0.0000 | 0.0000 | 10,845 |
| 2021/08/12 | 2050 | 03/02/2022 | | | Bond Future | 109.9146 | 109.9146 | 109.9166 | 109.9166 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2050 | 05/05/2022 | | | Bond Future | 111.2387 | 111.2387 | 111.2408 | 111.2408 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 2050 | 04/08/2022 | | | Bond Future | 110.6186 | 110.6186 | 110.6206 | 110.6206 | 0.002 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL37 | 04/11/2021 | | | Index Future | 804.0700 | 804.0700 | 805.0600 | 805.0600 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL37 | 03/02/2022 | | | Index Future | 813.3020 | 813.3020 | 814.3010 | 814.3010 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL37 | 05/05/2022 | | | Index Future | 822.9030 | 822.9030 | 823.9120 | 823.9120 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL37 | 04/08/2022 | | | Index Future | 832.8240 | 832.8240 | 833.8450 | 833.8450 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL7T | 04/11/2021 | | | Index Future | 918.3690 | 918.3690 | 921.4600 | 921.4600 | 0.337 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL7T | 03/02/2022 | | | Index Future | 928.9140 | 928.9140 | 932.0360 | 932.0360 | 0.336 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL7T | 05/05/2022 | | | Index Future | 939.8800 | 939.8800 | 943.0370 | 943.0370 | 0.336 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | AL7T | 04/08/2022 | | | Index Future | 951.2110 | 951.2110 | 954.4060 | 954.4060 | 0.336 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ALBI | 04/11/2021 | | | Index Future | 806.1610 | 806.1610 | 809.5670 | 809.5670 | 0.422 | 0.0000 | 0.0000 | 119 |
| 2021/08/12 | ALBI | 03/02/2022 | | | Index Future | 815.4180 | 815.4180 | 818.8590 | 818.8590 | 0.422 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ALBI | 05/05/2022 | | | Index Future | 825.0430 | 825.0430 | 828.5240 | 828.5240 | 0.422 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ALBI | 04/08/2022 | | | Index Future | 834.9910 | 834.9910 | 838.5120 | 838.5120 | 0.422 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|-----|--------------------|-----------------------------|----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C038 | 31/01/2038 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | C442 | 25/04/2042 | | | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ES33 | 04/11/2021 | | | Bond Future | 11.4446 | 75.8710 | 11.3692 | 76.2668 | (0.659) | 0.0000 | 0.0000 | 350 |
| 2021/08/12 | ES33 | 03/02/2022 | | | Bond Future | 11.6906 | 76.7610 | 11.6120 | 77.1612 | (0.673) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ES33 | 05/05/2022 | | | Bond Future | 11.9394 | 73.9086 | 11.8574 | 74.3134 | (0.687) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ES33 | 04/08/2022 | | | Bond Future | 12.1995 | 74.7791 | 12.1139 | 75.1890 | (0.702) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ES42 | 04/11/2021 | | | Bond Future | 11.9839 | 73.9570 | 11.9033 | 74.4344 | (0.673) | 0.0000 | 0.0000 | 4,779 |
| 2021/08/12 | ES42 | 03/02/2022 | | | Bond Future | 12.2108 | 74.8252 | 12.1267 | 75.3080 | (0.688) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ES42 | 05/05/2022 | | | Bond Future | 12.4484 | 71.4687 | 12.3605 | 71.9571 | (0.706) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | ES42 | 04/08/2022 | | | Bond Future | 12.6899 | 72.3090 | 12.5981 | 72.8034 | (0.723) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 679,190.0000 | 67.9190 | 711,930.0000 | 71.1930 | 4.820 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 679,290.0000 | 67.9290 | 712,030.0000 | 71.2030 | 4.820 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/11/2021 | | | GOVI | 796.3290 | 796.3290 | 799.6030 | 799.6030 | 0.411 | 0.0000 | 0.0000 | 984 |
| 2021/08/12 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 679,090.0000 | 67.9090 | 711,830.0000 | 71.1830 | 4.821 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 127,120.0000 | 12.7120 | 160,210.0000 | 16.0210 | 26.031 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 03/02/2022 | | | GOVI | 805.4720 | 805.4720 | 808.7810 | 808.7810 | 0.411 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 127,220.0000 | 12.7220 | 160,310.0000 | 16.0310 | 26.010 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 127,320.0000 | 12.7320 | 160,410.0000 | 16.0410 | 25.990 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 267,300.0000 | 26.7300 | 300,770.0000 | 30.0770 | 12.522 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 05/05/2022 | | | GOVI | 814.9800 | 814.9800 | 818.3270 | 818.3270 | 0.411 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 267,400.0000 | 26.7400 | 300,870.0000 | 30.0870 | 12.517 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 267,500.0000 | 26.7500 | 300,970.0000 | 30.0970 | 12.512 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/08/2022 | 819.28 | Call | GOVI | 55,260.0000 | 5.5260 | 89,120.0000 | 8.9120 | 61.274 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/08/2022 | 819.28 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/08/2022 | | | GOVI | 824.8060 | 824.8060 | 828.1920 | 828.1920 | 0.411 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | GOVI | 04/08/2022 | 819.27 | Call | GOVI | 55,360.0000 | 5.5360 | 89,220.0000 | 8.9220 | 61.163 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/08/2022 | 819.27 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/08/2022 | 819.26 | Call | GOVI | 55,460.0000 | 5.5460 | 89,320.0000 | 8.9320 | 61.053 | 0 | 0 | 0 |
| 2021/08/12 | GOVI | 04/08/2022 | 819.26 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IGOV | 04/11/2021 | | | Index Future | 295.0080 | 295.0080 | 294.4360 | 294.4360 | (0.194) | 0.0000 | 0.0000 | 475 |
| 2021/08/12 | IGOV | 03/02/2022 | | | Index Future | 298.4670 | 298.4670 | 297.8880 | 297.8880 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IGOV | 05/05/2022 | | | Index Future | 302.0620 | 302.0620 | 301.4750 | 301.4750 | (0.194) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IGOV | 04/08/2022 | | | Index Future | 305.7740 | 305.7740 | 305.1790 | 305.1790 | (0.195) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4200 | 89.4200 | 89.4200 | 89.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.7000 | 90.7000 | 90.7000 | 90.7000 | 0.000 | 0.0000 | 0.0000 | 51 |
| 2021/08/12 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1300 | 90.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.2900 | 90.2900 | 90.2900 | 90.2900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5000 | 93.5000 | 93.5000 | 93.5000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.0600 | 94.0600 | 94.0600 | 94.0600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.5400 | 86.5400 | 86.5400 | 86.5400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.1700 | 92.1700 | 92.1700 | 92.1700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 16/03/2026 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 15/03/2027 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 21/06/2027 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 20/09/2027 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 20/12/2027 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 22/03/2028 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 20/06/2028 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.6750 | 96.3250 | 3.6750 | 96.3250 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.6850 | 96.3150 | 3.6850 | 96.3150 | 0.000 | 0.0000 | 0.0000 | 30,000 |
| 2021/08/12 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.8200 | 96.1800 | 3.8200 | 96.1800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.8700 | 96.1300 | 3.8700 | 96.1300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 4.0250 | 95.9750 | 4.0250 | 95.9750 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 19/01/2022 | | | Jibar Tradeable Future | 4.0800 | 95.9200 | 4.0800 | 95.9200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.3200 | 95.6800 | 4.3200 | 95.6800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.7350 | 95.2650 | 4.7350 | 95.2650 | 0.000 | 0.0000 | 0.0000 | 471 |
| 2021/08/12 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.9800 | 95.0200 | 4.9800 | 95.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.2800 | 94.7200 | 5.2800 | 94.7200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.4850 | 94.5150 | 5.4850 | 94.5150 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | JBAF | 21/06/2023 | | | Jibar Tradeable Future | 5.6700 | 94.3300 | 5.6700 | 94.3300 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 67.9800 | 0.0680 | 78.0500 | 0.0780 | 14.813 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------|------------------------|--------------------|------------------|----------------------|--------------|----------------|---------------|
| 2021/08/12 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 349.6200 | 0.3496 | 319.8400 | 0.3198 | (8.518) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 63.7700 | 0.0638 | 73.4100 | 0.0734 | 15.117 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 358.2500 | 0.3583 | 328.0400 | 0.3280 | (8.433) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/11/2021 | | | Bond Future | 5.1297 | 104.7581 | 5.0986 | 104.7979 | (0.607) | 0.0000 | 0.0000 | 13,736 |
| 2021/08/12 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 72.2000 | 0.0722 | 82.6800 | 0.0827 | 14.515 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 341.0000 | 0.3410 | 311.6300 | 0.3116 | (8.613) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 166.3700 | 0.1664 | 181.4100 | 0.1814 | 9.040 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 357.2500 | 0.3573 | 332.3600 | 0.3324 | (6.967) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 03/02/2022 | | | Bond Future | 5.2644 | 105.9611 | 5.2258 | 106.0010 | (0.734) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 161.9200 | 0.1619 | 176.6900 | 0.1767 | 9.122 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 363.1700 | 0.3632 | 338.0100 | 0.3380 | (6.928) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 157.2500 | 0.1572 | 171.7600 | 0.1718 | 9.227 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 368.8600 | 0.3689 | 343.4400 | 0.3434 | (6.892) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 784.0300 | 0.7840 | 816.7700 | 0.8168 | 4.176 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 78.6900 | 0.0787 | 71.2300 | 0.0712 | (9.480) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 05/05/2022 | | | Bond Future | 5.4157 | 103.3023 | 5.3650 | 103.3425 | (0.936) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 777.1800 | 0.7772 | 809.8300 | 0.8098 | 4.201 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 79.6800 | 0.0797 | 72.1300 | 0.0721 | (9.475) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 770.3400 | 0.7703 | 802.9000 | 0.8029 | 4.227 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 80.6900 | 0.0807 | 73.0500 | 0.0730 | (9.468) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/08/2022 | 6.05 | Call | Bond Future | 385.6900 | 0.3857 | 411.7200 | 0.4117 | 6.749 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/08/2022 | 6.05 | Put | Bond Future | 166.4200 | 0.1664 | 151.5000 | 0.1515 | (8.965) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/08/2022 | | | Bond Future | 5.6527 | 104.5300 | 5.5787 | 104.5710 | (1.310) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R023 | 04/08/2022 | 6.04 | Call | Bond Future | 381.8400 | 0.3818 | 407.7500 | 0.4077 | 6.786 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/08/2022 | 6.04 | Put | Bond Future | 168.0800 | 0.1681 | 153.0400 | 0.1530 | (8.948) | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/08/2022 | 6.03 | Call | Bond Future | 378.0100 | 0.3780 | 403.7900 | 0.4038 | 6.820 | 0 | 0 | 0 |
| 2021/08/12 | R023 | 04/08/2022 | 6.03 | Put | Bond Future | 169.7500 | 0.1698 | 154.5800 | 0.1546 | (8.937) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 12,261.3100 | 12.2613 | 12,703.2000 | 12.7032 | 3.604 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 77.5600 | 0.0776 | 63.3300 | 0.0633 | (18.347) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 288.2000 | 0.2882 | 242.5900 | 0.2426 | (15.826) | 0 | 0 | 782 |
| 2021/08/12 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 4,801.2100 | 4.8012 | 5,145.0200 | 5.1450 | 7.161 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 840.0400 | 0.8400 | 727.7300 | 0.7277 | (13.370) | 0 | 0 | 782 |
| 2021/08/12 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 2,964.3500 | 2.9644 | 2,687.5900 | 2.6876 | (9.336) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 3,411.2400 | 3.4112 | 3,110.2900 | 3.1103 | (8.822) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 1,203.1500 | 1.2031 | 1,358.3200 | 1.3583 | 12.897 | 0 | 0 | 400 |
| 2021/08/12 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 1,704.6000 | 1.7046 | 1,512.1200 | 1.5121 | (11.292) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 2,787.4200 | 2.7874 | 3,051.0600 | 3.0511 | 9.458 | 0 | 0 | 400 |
| 2021/08/12 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 697.2500 | 0.6972 | 600.8000 | 0.6008 | (13.833) | 0 | 0 | 350 |
| 2021/08/12 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 2,711.1500 | 2.7112 | 2,970.6900 | 2.9707 | 9.573 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 1,756.6600 | 1.7567 | 1,560.0800 | 1.5601 | (11.191) | 0 | 0 | 350 |
| 2021/08/12 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 3,454.0300 | 3.4540 | 3,150.9000 | 3.1509 | (8.776) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 1,178.3300 | 1.1783 | 1,331.3200 | 1.3313 | 12.984 | 0 | 0 | 350 |
| 2021/08/12 | R035 | 04/11/2021 | | | Bond Future | 10.4526 | 90.4870 | 10.3829 | 90.9432 | (0.666) | 0.0000 | 0.0000 | 81,384 |
| 2021/08/12 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 12,210.4800 | 12.2105 | 12,652.0800 | 12.6521 | 3.617 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 79.3400 | 0.0793 | 64.8200 | 0.0648 | (18.301) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 12,159.6300 | 12.1596 | 12,600.9400 | 12.6009 | 3.629 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 81.1600 | 0.0812 | 66.3500 | 0.0663 | (18.248) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 8,202.0600 | 8.2021 | 8,612.5700 | 8.6126 | 5.005 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 1,495.2700 | 1.4953 | 1,674.6300 | 1.6746 | 11.995 | 0 | 0 | 782 |
| 2021/08/12 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 18,545.2500 | 18.5453 | 19,000.6800 | 19.0007 | 2.456 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 2.6800 | 0.0027 | 1.9900 | 0.0020 | (25.746) | 0 | 0 | 400 |
| 2021/08/12 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 5,386.7700 | 5.3868 | 5,746.4400 | 5.7464 | 6.677 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 5,230.4000 | 5.2304 | 5,544.0800 | 5.5441 | 5.997 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 1,705.1700 | 1.7052 | 1,557.8100 | 1.5578 | (8.642) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 5,188.1500 | 5.1882 | 5,500.6500 | 5.5007 | 6.023 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 1,722.6600 | 1.7227 | 1,574.1200 | 1.5741 | (8.623) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 5,926.2600 | 5.9263 | 6,257.7400 | 6.2577 | 5.593 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 1,453.5200 | 1.4535 | 1,323.9600 | 1.3240 | (8.914) | 0 | 0 | 683 |
| 2021/08/12 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 3,036.9400 | 3.0369 | 3,270.9100 | 3.2709 | 7.704 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 7,472.0500 | 7.4721 | 7,835.3400 | 7.8353 | 4.862 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 1,036.7100 | 1.0367 | 938.9600 | 0.9390 | (9.429) | 0 | 0 | 280 |
| 2021/08/12 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 4,408.8500 | 4.4088 | 4,697.4500 | 4.6975 | 6.546 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 5,444.5300 | 5.4445 | 5,763.9900 | 5.7640 | 5.868 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 1,621.5300 | 1.6215 | 1,479.9500 | 1.4800 | (8.731) | 0 | 0 | 200 |
| 2021/08/12 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 4,449.0200 | 4.4490 | 4,161.1200 | 4.1611 | (6.471) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 1,882.0600 | 1.8821 | 2,055.2000 | 2.0552 | 9.199 | 0 | 0 | 200 |
| 2021/08/12 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 2,048.5200 | 2.0485 | 1,878.7100 | 1.8787 | (8.289) | 0 | 0 | 1,600 |
| 2021/08/12 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 4,099.7700 | 4.0998 | 3,826.0700 | 3.8261 | (6.676) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 2,124.2600 | 2.1243 | 2,311.6000 | 2.3116 | 8.819 | 0 | 0 | 1,600 |
| 2021/08/12 | R035 | 03/02/2022 | | | Bond Future | 10.6569 | 91.5262 | 10.5844 | 91.9873 | (0.680) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 5,272.7500 | 5.2727 | 5,587.6100 | 5.5876 | 5.971 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 1,687.8500 | 1.6878 | 1,541.6700 | 1.5417 | (8.661) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 3,080.5400 | 3.0805 | 2,853.4700 | 2.8535 | (7.371) | 0 | 0 | 683 |
| 2021/08/12 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 7,111.2600 | 7.1113 | 6,739.8300 | 6.7398 | (5.223) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 736.2400 | 0.7362 | 825.8500 | 0.8258 | 12.171 | 0 | 0 | 683 |
| 2021/08/12 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 2,090.1700 | 2.0902 | 1,917.7300 | 1.9177 | (8.250) | 0 | 0 | 280 |
| 2021/08/12 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 5,116.0000 | 5.1160 | 4,802.8600 | 4.8029 | (6.121) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 1,483.7500 | 1.4838 | 1,631.6500 | 1.6316 | 9.968 | 0 | 0 | 280 |
| 2021/08/12 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 8,174.6600 | 8.1747 | 8,549.5200 | 8.5495 | 4.586 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 894.9200 | 0.8949 | 808.7400 | 0.8087 | (9.630) | 0 | 0 | 1,800 |
| 2021/08/12 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 4,488.9800 | 4.4890 | 4,780.2100 | 4.7802 | 6.488 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 6,565.0100 | 6.5650 | 6,891.3600 | 6.8914 | 4.971 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 1,941.6000 | 1.9416 | 1,801.5900 | 1.8016 | (7.211) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 6,523.5400 | 6.5235 | 6,848.9800 | 6.8490 | 4.989 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 1,957.0600 | 1.9571 | 1,816.1400 | 1.8161 | (7.201) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 05/05/2022 | | | Bond Future | 10.8591 | 88.1295 | 10.7837 | 88.5959 | (0.695) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 6,606.5500 | 6.6065 | 6,933.8000 | 6.9338 | 4.953 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 1,926.2700 | 1.9263 | 1,787.1600 | 1.7872 | (7.222) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 10.73 | Call | Bond Future | 3,203.6100 | 3.2036 | 3,411.5500 | 3.4115 | 6.491 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 10.73 | Put | Bond Future | 5,284.2400 | 5.2842 | 5,020.2000 | 5.0202 | (4.997) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 10.72 | Call | Bond Future | 3,176.5500 | 3.1765 | 3,383.3800 | 3.3834 | 6.511 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 10.72 | Put | Bond Future | 5,319.1200 | 5.3191 | 5,053.9700 | 5.0540 | (4.985) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 11.13 | Put | Bond Future | 4,030.8600 | 4.0309 | 3,810.4900 | 3.8105 | (5.467) | 0 | 0 | 100 |
| 2021/08/12 | R035 | 04/08/2022 | 10.64 | Call | Bond Future | 2,964.1400 | 2.9641 | 3,162.0100 | 3.1620 | 6.675 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 10.64 | Put | Bond Future | 5,604.4600 | 5.6045 | 5,330.3500 | 5.3303 | (4.891) | 0 | 0 | 100 |

| 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/12 | R035 | 04/08/2022 | 9.84 | Put | Bond Future | 9,143.1200 | 9.1431 | 8,782.5600 | 8.7826 | (3.944) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 9.84 | Call | Bond Future | 1,296.8100 | 1.2968 | 1,408.2300 | 1.4082 | 8.592 | 0 | 0 | 100 |
| 2021/08/12 | R035 | 04/08/2022 | | | Bond Future | 11.0719 | 89.1519 | 10.9933 | 89.6239 | (0.710) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 10.74 | Call | Bond Future | 3,231.1200 | 3.2311 | 3,440.1900 | 3.4402 | 6.471 | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 10.74 | Put | Bond Future | 5,249.8800 | 5.2499 | 4,986.9700 | 4.9870 | (5.008) | 0 | 0 | 0 |
| 2021/08/12 | R035 | 04/08/2022 | 11.13 | Call | Bond Future | 4,377.2300 | 4.3772 | 4,628.8400 | 4.6288 | 5.748 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 2,661.0200 | 2.6610 | 2,751.4400 | 2.7514 | 3.398 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 515.1300 | 0.5151 | 477.2200 | 0.4772 | (7.359) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 2,627.9700 | 2.6280 | 2,717.8200 | 2.7178 | 3.419 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 525.8200 | 0.5258 | 487.3400 | 0.4873 | (7.318) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 1,672.5400 | 1.6725 | 1,741.7500 | 1.7418 | 4.138 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | | | Bond Future | 7.6153 | 116.0621 | 7.5866 | 116.1904 | (0.376) | 0.0000 | 0.0000 | 73,131 |
| 2021/08/12 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 2,694.2400 | 2.6942 | 2,785.2200 | 2.7852 | 3.377 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 504.6200 | 0.5046 | 467.2700 | 0.4673 | (7.402) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 981.8600 | 0.9819 | 922.7400 | 0.9227 | (6.021) | 0 | 0 | 15,177 |
| 2021/08/12 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 5,146.6800 | 5.1467 | 5,263.1100 | 5.2631 | 2.262 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 118.9400 | 0.1189 | 107.0400 | 0.1070 | (10.005) | 0 | 0 | 15,177 |
| 2021/08/12 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 897.4900 | 0.8975 | 934.8800 | 0.9349 | 4.166 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,088.9000 | 3.0889 | 2,996.8800 | 2.9969 | (2.979) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 03/02/2022 | | | Bond Future | 7.8096 | 112.1131 | 7.7791 | 112.2425 | (0.390) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 883.4500 | 0.8834 | 920.4000 | 0.9204 | 4.182 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,118.4100 | 3.1184 | 3,025.9500 | 3.0260 | (2.965) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 869.5600 | 0.8696 | 906.0800 | 0.9061 | 4.200 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,148.0800 | 3.1481 | 3,055.1900 | 3.0552 | (2.951) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 2,746.1300 | 2.7461 | 2,821.3600 | 2.8214 | 2.739 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 1,543.5100 | 1.5435 | 1,488.0300 | 1.4880 | (3.594) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 7.28 | Put | Bond Future | 3,816.9200 | 3.8169 | 3,719.7300 | 3.7197 | (2.546) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 7.28 | Call | Bond Future | 799.7600 | 0.7998 | 833.2800 | 0.8333 | 4.191 | 0 | 0 | 435 |
| 2021/08/12 | R186 | 05/05/2022 | | | Bond Future | 8.0185 | 113.4377 | 7.9860 | 113.5684 | (0.406) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 2,720.8900 | 2.7209 | 2,795.7400 | 2.7957 | 2.751 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 1,557.8900 | 1.5579 | 1,502.0300 | 1.5020 | (3.586) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 2,696.1200 | 2.6961 | 2,770.5900 | 2.7706 | 2.762 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 1,572.7600 | 1.5728 | 1,516.5200 | 1.5165 | (3.576) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 7.88 | Put | Bond Future | 2,328.8600 | 2.3289 | 2,255.8400 | 2.2558 | (3.135) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 7.88 | Call | Bond Future | 1,770.7600 | 1.7708 | 1,828.4500 | 1.8284 | 3.258 | 0 | 0 | 435 |
| 2021/08/12 | R186 | 05/05/2022 | 8.64 | Call | Bond Future | 3,602.8200 | 3.6028 | 3,689.2400 | 3.6892 | 2.399 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 05/05/2022 | 8.64 | Put | Bond Future | 1,141.7800 | 1.1418 | 1,097.4900 | 1.0975 | (3.879) | 0 | 0 | 435 |
| 2021/08/12 | R186 | 04/08/2022 | 8.15 | Call | Bond Future | 2,183.9500 | 2.1840 | 2,245.5900 | 2.2456 | 2.822 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/08/2022 | 8.15 | Put | Bond Future | 2,547.3900 | 2.5474 | 2,476.7000 | 2.4767 | (2.775) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/08/2022 | | | Bond Future | 8.2457 | 109.4881 | 8.2108 | 109.6205 | (0.423) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R186 | 04/08/2022 | 8.14 | Call | Bond Future | 2,164.5700 | 2.1646 | 2,225.8800 | 2.2259 | 2.832 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/08/2022 | 8.14 | Put | Bond Future | 2,566.0800 | 2.5661 | 2,495.0600 | 2.4951 | (2.768) | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/08/2022 | 8.13 | Call | Bond Future | 2,145.2900 | 2.1453 | 2,206.2500 | 2.2063 | 2.842 | 0 | 0 | 0 |
| 2021/08/12 | R186 | 04/08/2022 | 8.13 | Put | Bond Future | 2,584.8800 | 2.5849 | 2,513.5100 | 2.5135 | (2.761) | 0 | 0 | 0 |
| 2021/08/12 | R197 | 04/11/2021 | | | Bond Future | 325.6638 | 325.6638 | 325.6455 | 325.6455 | (0.006) | 0.0000 | 0.0000 | 1,274 |
| 2021/08/12 | R197 | 03/02/2022 | | | Bond Future | 321.3396 | 321.3396 | 321.3200 | 321.3200 | (0.006) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | R197 | 05/05/2022 | | | Bond Future | 325.2111 | | 325.2111 | 325.1907 | (0.006) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R197 | 04/08/2022 | | | Bond Future | 320.9419 | | 320.9419 | 320.9208 | (0.007) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R202 | 04/11/2021 | | | Bond Future | 238.7314 | | 238.7314 | 237.8015 | (0.390) | 0.0000 | 0.0000 | 9,579 |
| 2021/08/12 | R202 | 03/02/2022 | | | Bond Future | 237.2056 | | 237.2056 | 236.2640 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R202 | 05/05/2022 | | | Bond Future | 240.0633 | | 240.0633 | 239.1098 | (0.397) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R202 | 04/08/2022 | | | Bond Future | 238.6315 | | 238.6315 | 237.6661 | (0.405) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 9,121.7100 | 9.1217 | 9,525.9600 | 9.5260 | 4.432 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 107.5300 | 0.1075 | 87.4800 | 0.0875 | (18.646) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 9,032.4300 | 9.0324 | 9,436.0500 | 9.4361 | 4.469 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 8,270.6100 | 8.2706 | 8,668.1500 | 8.6682 | 4.807 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 148.5600 | 0.1486 | 121.8000 | 0.1218 | (18.013) | 0 | 0 | 9,000 |
| 2021/08/12 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 2,049.2100 | 2.0492 | 2,276.5200 | 2.2765 | 11.093 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 10.00 | Call | Bond Future | 801.7300 | 0.8017 | 925.1800 | 0.9252 | 15.398 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 10.00 | Put | Bond Future | 3,350.2400 | 3.3502 | 3,049.3900 | 3.0494 | (8.980) | 0 | 0 | 3,100 |
| 2021/08/12 | R209 | 04/11/2021 | | | Bond Future | 10.4373 | 69.8340 | 10.3629 | 70.2583 | (0.713) | 0.0000 | 0.0000 | 37,402 |
| 2021/08/12 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 9,077.0800 | 9.0771 | 9,481.0200 | 9.4810 | 4.450 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 109.3800 | 0.1094 | 89.0200 | 0.0890 | (18.614) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 111.2600 | 0.1113 | 90.5800 | 0.0906 | (18.587) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 1,694.2200 | 1.6942 | 1,497.2300 | 1.4972 | (11.627) | 0 | 0 | 9,400 |
| 2021/08/12 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 5,812.3400 | 5.8123 | 5,428.8700 | 5.4289 | (6.598) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 184.9200 | 0.1849 | 225.7500 | 0.2257 | 22.080 | 0 | 0 | 6,000 |
| 2021/08/12 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 4,002.0700 | 4.0021 | 4,277.0900 | 4.2771 | 6.872 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 1,757.2900 | 1.7573 | 1,603.4400 | 1.6034 | (8.755) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 3,966.4400 | 3.9664 | 4,240.2800 | 4.2403 | 6.904 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 1,774.5400 | 1.7745 | 1,619.5100 | 1.6195 | (8.736) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 03/02/2022 | | | Bond Future | 10.6153 | 70.6363 | 10.5382 | 71.0652 | (0.726) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 4,037.6200 | 4.0376 | 4,313.8300 | 4.3138 | 6.841 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 1,740.0100 | 1.7400 | 1,587.3500 | 1.5874 | (8.774) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,168.6500 | 5.1687 | 5,463.5200 | 5.4635 | 5.705 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 1,814.4800 | 1.8145 | 1,675.5800 | 1.6756 | (7.655) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,133.2200 | 5.1332 | 5,427.1800 | 5.4272 | 5.727 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 1,829.3700 | 1.8294 | 1,689.5600 | 1.6896 | (7.643) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 05/05/2022 | | | Bond Future | 10.7969 | 68.3297 | 10.7170 | 68.7634 | (0.740) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,204.1400 | 5.2041 | 5,499.9300 | 5.4999 | 5.684 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 1,799.7000 | 1.7997 | 1,661.7200 | 1.6617 | (7.667) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/08/2022 | 10.58 | Call | Bond Future | 2,585.2800 | 2.5853 | 2,772.9000 | 2.7729 | 7.257 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/08/2022 | 10.58 | Put | Bond Future | 4,764.3000 | 4.7643 | 4,512.8800 | 4.5129 | (5.277) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/08/2022 | 10.57 | Put | Bond Future | 4,796.4800 | 4.7965 | 4,543.9800 | 4.5440 | (5.264) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/08/2022 | | | Bond Future | 10.9840 | 69.1226 | 10.9011 | 69.5616 | (0.754) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R209 | 04/08/2022 | 10.59 | Call | Bond Future | 2,608.6800 | 2.6087 | 2,797.3800 | 2.7974 | 7.234 | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/08/2022 | 10.59 | Put | Bond Future | 4,732.5700 | 4.7326 | 4,482.2300 | 4.4822 | (5.290) | 0 | 0 | 0 |
| 2021/08/12 | R209 | 04/08/2022 | 10.57 | Call | Bond Future | 2,562.2600 | 2.5623 | 2,748.8000 | 2.7488 | 7.280 | 0 | 0 | 0 |
| 2021/08/12 | R210 | 04/11/2021 | | | Bond Future | 210.0213 | | 210.0213 | 210.2727 | 0.120 | 0.0000 | 0.0000 | 1,486 |
| 2021/08/12 | R210 | 03/02/2022 | | | Bond Future | 212.4844 | | 212.4844 | 212.7381 | 0.119 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R210 | 05/05/2022 | | | Bond Future | 212.2186 | | 212.2186 | 212.4749 | 0.121 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | R210 | 04/08/2022 | | | Bond Future | 214.8544 | 214.8544 | 215.1136 | 215.1136 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R212 | 04/11/2021 | | | Bond Future | 174.9904 | 174.9904 | 175.0060 | 175.0060 | 0.009 | 0.0000 | 0.0000 | 1,025 |
| 2021/08/12 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 128.1800 | 0.1282 | 109.7000 | 0.1097 | (14.417) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 8,295.0700 | 8.2951 | 8,573.1600 | 8.5732 | 3.352 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 130.5200 | 0.1305 | 111.7500 | 0.1118 | (14.381) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/11/2021 | | | Bond Future | 9.5149 | 86.0309 | 9.4609 | 86.3271 | (0.568) | 0.0000 | 0.0000 | 9,537 |
| 2021/08/12 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 8,249.4200 | 8.2494 | 8,527.2200 | 8.5272 | 3.368 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 125.8800 | 0.1259 | 107.6900 | 0.1077 | (14.450) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 8,203.7800 | 8.2038 | 8,481.2900 | 8.4813 | 3.383 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 3,312.6300 | 3.3126 | 3,488.5200 | 3.4885 | 5.310 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 1,900.8600 | 1.9009 | 1,777.3600 | 1.7774 | (6.497) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 2,867.3600 | 2.8674 | 2,704.4500 | 2.7044 | (5.682) | 0 | 0 | 200 |
| 2021/08/12 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 6,481.6200 | 6.4816 | 6,229.5800 | 6.2296 | (3.889) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 493.7200 | 0.4937 | 541.0700 | 0.5411 | 9.590 | 0 | 0 | 200 |
| 2021/08/12 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 5,678.6500 | 5.6787 | 5,439.4300 | 5.4394 | (4.213) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 668.1000 | 0.6681 | 728.2700 | 0.7283 | 9.006 | 0 | 0 | 102 |
| 2021/08/12 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 989.2500 | 0.9892 | 914.7100 | 0.9147 | (7.535) | 0 | 0 | 430 |
| 2021/08/12 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 3,375.8400 | 3.3758 | 3,553.5900 | 3.5536 | 5.265 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 1,860.4400 | 1.8604 | 1,738.8000 | 1.7388 | (6.538) | 0 | 0 | 430 |
| 2021/08/12 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 4,005.6300 | 4.0056 | 3,806.0400 | 3.8060 | (4.983) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 5,810.3300 | 5.8103 | 6,039.5600 | 6.0396 | 3.945 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 918.6200 | 0.9186 | 848.4600 | 0.8485 | (7.638) | 0 | 0 | 220 |
| 2021/08/12 | R213 | 03/02/2022 | | | Bond Future | 9.7107 | 87.0188 | 9.6543 | 87.3182 | (0.580) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 3,281.1200 | 3.2811 | 3,456.0700 | 3.4561 | 5.332 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 1,921.2200 | 1.9212 | 1,796.7800 | 1.7968 | (6.477) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 3,249.9700 | 3.2500 | 3,423.9800 | 3.4240 | 5.354 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 1,941.9900 | 1.9420 | 1,816.6100 | 1.8166 | (6.456) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 3,876.1300 | 3.8761 | 4,067.2500 | 4.0673 | 4.931 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 1,588.8700 | 1.5889 | 1,480.6000 | 1.4806 | (6.814) | 0 | 0 | 200 |
| 2021/08/12 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,170.8900 | 2.1709 | 2,307.3700 | 2.3074 | 6.287 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 4,224.3200 | 4.2243 | 4,423.8400 | 4.4238 | 4.723 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 1,427.6700 | 1.4277 | 1,327.8000 | 1.3278 | (6.995) | 0 | 0 | 102 |
| 2021/08/12 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 2,654.0400 | 2.6540 | 2,808.6400 | 2.8086 | 5.825 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 2,393.3200 | 2.3933 | 2,248.5300 | 2.2485 | (6.050) | 0 | 0 | 102 |
| 2021/08/12 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 5,536.7000 | 5.5367 | 5,761.5500 | 5.7615 | 4.061 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 1,352.1700 | 1.3522 | 1,451.9700 | 1.4520 | 7.381 | 0 | 0 | 430 |
| 2021/08/12 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 3,944.9200 | 3.9449 | 4,137.7500 | 4.1377 | 4.888 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 1,555.4500 | 1.5554 | 1,448.8900 | 1.4489 | (6.851) | 0 | 0 | 220 |
| 2021/08/12 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 4,257.3700 | 4.2574 | 4,050.7800 | 4.0508 | (4.853) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 1,216.6600 | 1.2167 | 1,309.4600 | 1.3095 | 7.627 | 0 | 0 | 220 |
| 2021/08/12 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 1,509.8300 | 1.5098 | 1,417.5500 | 1.4175 | (6.112) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 5,154.0900 | 5.1541 | 5,363.3100 | 5.3633 | 4.059 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 05/05/2022 | | | Bond Future | 9.9059 | 84.5148 | 9.8472 | 84.8175 | (0.593) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 5,189.5800 | 5.1896 | 5,399.4400 | 5.3994 | 4.044 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 1,522.7600 | 1.5228 | 1,429.8400 | 1.4298 | (6.102) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 5,225.1400 | 5.2251 | 5,435.6400 | 5.4356 | 4.029 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/08/12 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 1,535.8100 | 1.5358 | 1,442.2500 | 1.4422 | (6.092) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/08/2022 | 9.89 | Call | Bond Future | 2,858.0000 | 2.8580 | 2,998.6600 | 2.9987 | 4.922 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/08/2022 | 9.90 | Put | Bond Future | 3,949.4600 | 3.9495 | 3,784.4400 | 3.7844 | (4.178) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/08/2022 | 9.88 | Call | Bond Future | 2,834.6700 | 2.8347 | 2,974.5900 | 2.9746 | 4.936 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/08/2022 | | | Bond Future | 10.1125 | 85.4993 | 10.0512 | 85.8057 | (0.607) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R213 | 04/08/2022 | 9.89 | Put | Bond Future | 3,976.3600 | 3.9764 | 3,810.6100 | 3.8106 | (4.168) | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/08/2022 | 9.90 | Call | Bond Future | 2,881.7800 | 2.8818 | 3,023.1700 | 3.0232 | 4.906 | 0 | 0 | 0 |
| 2021/08/12 | R213 | 04/08/2022 | 9.88 | Put | Bond Future | 4,003.7400 | 4.0037 | 3,837.2500 | 3.8373 | (4.158) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 8,420.9100 | 8.4209 | 8,852.2000 | 8.8522 | 5.122 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 8,377.1000 | 8.3771 | 8,807.9900 | 8.8080 | 5.144 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 154.1800 | 0.1542 | 125.2200 | 0.1252 | (18.783) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/11/2021 | | | Bond Future | 10.8669 | 66.2606 | 10.7873 | 66.7204 | (0.732) | 0.0000 | 0.0000 | 18,091 |
| 2021/08/12 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 151.7600 | 0.1518 | 123.2000 | 0.1232 | (18.819) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 8,464.6800 | 8.4647 | 8,896.3800 | 8.8964 | 5.100 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 149.3700 | 0.1494 | 121.2200 | 0.1212 | (18.846) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 1,891.1700 | 1.8912 | 1,717.5000 | 1.7175 | (9.183) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 3,850.3100 | 3.8503 | 4,142.8800 | 4.1429 | 7.599 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 1,910.1400 | 1.9101 | 1,735.1500 | 1.7351 | (9.161) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 03/02/2022 | | | Bond Future | 11.0478 | 67.0215 | 10.9652 | 67.4864 | (0.747) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 3,815.8100 | 3.8158 | 4,107.0500 | 4.1070 | 7.632 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 1,872.3600 | 1.8724 | 1,700.0200 | 1.7000 | (9.204) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 3,781.4000 | 3.7814 | 4,071.3200 | 4.0713 | 7.667 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 2,032.7200 | 2.0327 | 1,870.1700 | 1.8702 | (7.997) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 4,779.8300 | 4.7798 | 5,088.5300 | 5.0885 | 6.458 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 2,049.7200 | 2.0497 | 1,886.1100 | 1.8861 | (7.982) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 05/05/2022 | | | Bond Future | 11.2256 | 64.5337 | 11.1400 | 65.0039 | (0.763) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 4,745.7900 | 4.7458 | 5,053.4300 | 5.0534 | 6.482 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 2,015.8600 | 2.0159 | 1,854.3700 | 1.8544 | (8.011) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 4,711.8200 | 4.7118 | 5,018.4000 | 5.0184 | 6.507 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/08/2022 | 10.98 | Put | Bond Future | 4,908.4600 | 4.9085 | 4,634.1300 | 4.6341 | (5.589) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/08/2022 | 10.99 | Call | Bond Future | 2,570.2600 | 2.5703 | 2,773.0100 | 2.7730 | 7.888 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/08/2022 | | | Bond Future | 11.4112 | 65.2812 | 11.3222 | 65.7571 | (0.779) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R214 | 04/08/2022 | 10.98 | Call | Bond Future | 2,547.0100 | 2.5470 | 2,748.5900 | 2.7486 | 7.914 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/08/2022 | 10.99 | Put | Bond Future | 4,875.3700 | 4.8754 | 4,602.2100 | 4.6022 | (5.603) | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/08/2022 | 10.97 | Call | Bond Future | 2,523.8600 | 2.5239 | 2,724.2700 | 2.7243 | 7.941 | 0 | 0 | 0 |
| 2021/08/12 | R214 | 04/08/2022 | 10.97 | Put | Bond Future | 4,941.7300 | 4.9417 | 4,666.2300 | 4.6662 | (5.575) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 12,736.4300 | 12.7364 | 13,373.0200 | 13.3730 | 4.998 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 113.3400 | 0.1133 | 88.8900 | 0.0889 | (21.572) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 10.80 | Put | Bond Future | 2,530.3400 | 2.5303 | 2,196.7000 | 2.1967 | (13.186) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 10.80 | Call | Bond Future | 2,235.4900 | 2.2355 | 2,562.8900 | 2.5629 | 14.646 | 0 | 0 | 1,050 |
| 2021/08/12 | R248 | 04/11/2021 | 10.20 | Put | Bond Future | 5,530.0300 | 5.5300 | 5,005.8700 | 5.0059 | (9.478) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | | | Bond Future | 10.8404 | 83.5813 | 10.7502 | 84.2424 | (0.831) | 0.0000 | 0.0000 | 167,643 |
| 2021/08/12 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 12,684.7700 | 12.6848 | 13,320.9100 | 13.3209 | 5.015 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 115.7100 | 0.1157 | 90.8100 | 0.0908 | (21.519) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 12,633.0700 | 12.6331 | 13,268.7600 | 13.2688 | 5.032 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 118.1200 | 0.1181 | 92.7700 | 0.0928 | (21.461) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/08/12 | R248 | 04/11/2021 | 10.30 | Put | Bond Future | 4,917.2000 | 4.9172 | 4,421.9600 | 4.4220 | (10.072) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 10.30 | Call | Bond Future | 809.4900 | 0.8095 | 975.2900 | 0.9753 | 20.482 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 9.60 | Put | Bond Future | 10,069.2700 | 10.0693 | 9,435.6300 | 9.4356 | (6.293) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 9.60 | Call | Bond Future | 85.6600 | 0.0857 | 113.0600 | 0.1131 | 31.987 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/11/2021 | 10.20 | Call | Bond Future | 622.8700 | 0.6229 | 759.7500 | 0.7597 | 21.976 | 0 | 0 | 1,050 |
| 2021/08/12 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 5,223.6200 | 5.2236 | 5,666.4300 | 5.6664 | 8.477 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 2,057.7400 | 2.0577 | 1,834.0000 | 1.8340 | (10.873) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 5,178.8900 | 5.1789 | 5,619.8900 | 5.6199 | 8.515 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 9.80 | Put | Bond Future | 9,967.9000 | 9.9679 | 9,385.0700 | 9.3851 | (5.847) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 9.80 | Call | Bond Future | 456.4100 | 0.4564 | 541.9300 | 0.5419 | 18.738 | 0 | 0 | 1,300 |
| 2021/08/12 | R248 | 03/02/2022 | 10.50 | Put | Bond Future | 5,519.2500 | 5.5192 | 5,077.3200 | 5.0773 | (8.007) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 10.50 | Call | Bond Future | 1,688.3100 | 1.6883 | 1,914.7300 | 1.9147 | 13.411 | 0 | 0 | 1,300 |
| 2021/08/12 | R248 | 03/02/2022 | | | Bond Future | 11.0198 | 84.5413 | 10.9261 | 85.2096 | (0.851) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 2,078.8300 | 2.0788 | 1,853.2900 | 1.8533 | (10.849) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 5,268.4500 | 5.2685 | 5,713.0600 | 5.7131 | 8.439 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 2,100.1300 | 2.1001 | 1,872.7800 | 1.8728 | (10.826) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 6,286.2300 | 6.2862 | 6,745.3200 | 6.7453 | 7.303 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 6,241.8800 | 6.2419 | 6,699.5300 | 6.6995 | 7.332 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 2,331.7200 | 2.3317 | 2,113.3100 | 2.1133 | (9.367) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 05/05/2022 | | | Bond Future | 11.1962 | 81.1252 | 11.0987 | 81.8012 | (0.871) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 2,313.1600 | 2.3132 | 2,096.1900 | 2.0962 | (9.380) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 6,330.6600 | 6.3307 | 6,791.1800 | 6.7912 | 7.274 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 2,294.7600 | 2.2948 | 2,079.2200 | 2.0792 | (9.393) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/08/2022 | 10.99 | Call | Bond Future | 3,229.4700 | 3.2295 | 3,526.4600 | 3.5265 | 9.196 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/08/2022 | 10.99 | Put | Bond Future | 5,920.3300 | 5.9203 | 5,533.1200 | 5.5331 | (6.540) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/08/2022 | 10.98 | Call | Bond Future | 3,200.0900 | 3.2001 | 3,495.3500 | 3.4954 | 9.227 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/08/2022 | 10.98 | Put | Bond Future | 5,961.9600 | 5.9620 | 5,573.0200 | 5.5730 | (6.524) | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/08/2022 | | | Bond Future | 11.3806 | 82.0651 | 11.2790 | 82.7493 | (0.892) | 0.0000 | 0.0000 | 0 |
| 2021/08/12 | R248 | 04/08/2022 | 11.00 | Call | Bond Future | 3,258.9900 | 3.2590 | 3,557.7000 | 3.5577 | 9.166 | 0 | 0 | 0 |
| 2021/08/12 | R248 | 04/08/2022 | 11.00 | Put | Bond Future | 5,878.9400 | 5.8789 | 5,493.4500 | 5.4935 | (6.557) | 0 | 0 | 0 |

Total

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