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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2021 TO 24/05/2021

| Deal Date | Contract Details | Strike | C/P | Product | Previous Days Closing Yield | Previous Days ClosingPrice | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/05/24 | 0904 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 0908 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 0957 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 0986 | 31/03/2036 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 1386 | 28/02/2031 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 1409 | 28/02/2041 | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2025 | 05/08/2021 | | Bond Future | 153.3978 | 153.3978 | 153.5034 | 153.5034 | 0.069 | 0.0000 | 0.0000 | 5,368 |
| 2021/05/24 | 2025 | 04/11/2021 | | Bond Future | 155.1477 | 155.1477 | 155.2540 | 155.2540 | 0.068 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2025 | 03/02/2022 | | Bond Future | 155.4431 | 155.4431 | 155.5503 | 155.5503 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2025 | 05/05/2022 | | Bond Future | 157.3345 | 157.3345 | 157.4428 | 157.4428 | 0.069 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2029 | 05/08/2021 | | Bond Future | 113.8577 | 113.8577 | 114.1238 | 114.1238 | 0.234 | 0.0000 | 0.0000 | 3,031 |
| 2021/05/24 | 2029 | 04/11/2021 | | Bond Future | 114.0055 | 114.0055 | 114.2742 | 114.2742 | 0.236 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2029 | 03/02/2022 | | Bond Future | 115.3677 | 115.3677 | 115.6395 | 115.6395 | 0.236 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | 2029 | 05/05/2022 | | | Bond Future | 115.5960 | 115.5960 | 115.8709 | 115.8709 | 0.238 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.42 | Call | Bond Future | 7,101.3600 | 7.1014 | 7,220.3500 | 7.2203 | 1.676 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.42 | Put | Bond Future | 320.7200 | 0.3207 | 282.8300 | 0.2828 | (11.814) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.41 | Call | Bond Future | 7,057.1200 | 7.0571 | 7,175.5900 | 7.1756 | 1.679 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.41 | Put | Bond Future | 326.9300 | 0.3269 | 288.5200 | 0.2885 | (11.749) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.50 | Put | Bond Future | 4,440.7900 | 4.4408 | 4,290.6200 | 4.2906 | (3.382) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.15 | Call | Bond Future | 5,918.2700 | 5.9183 | 6,022.7100 | 6.0227 | 1.765 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.83 | Call | Bond Future | 1,394.0500 | 1.3941 | 1,414.1100 | 1.4141 | 1.439 | 0 | 0 | 479 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.30 | Put | Bond Future | 402.1100 | 0.4021 | 357.7100 | 0.3577 | (11.042) | 0 | 0 | 200 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.78 | Put | Bond Future | 3,316.2400 | 3.3162 | 3,176.9800 | 3.1770 | (4.199) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.78 | Call | Bond Future | 1,288.9000 | 1.2889 | 1,306.5200 | 1.3065 | 1.367 | 0 | 0 | 200 |
| 2021/05/24 | 2030 | 05/08/2021 | 7.70 | Put | Bond Future | 8,605.5500 | 8.6055 | 8,445.6500 | 8.4457 | (1.858) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 9.45 | Call | Bond Future | 3,132.0500 | 3.1320 | 3,191.4700 | 3.1915 | 1.897 | 0 | 0 | 600 |
| 2021/05/24 | 2030 | 05/08/2021 | 12.10 | Call | Bond Future | 14,743.8600 | 14.7439 | 14,899.4000 | 14.8994 | 1.055 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 12.10 | Put | Bond Future | 5.2800 | 0.0053 | 3.9400 | 0.0039 | (25.379) | 0 | 0 | 600 |
| 2021/05/24 | 2030 | 05/08/2021 | | | Bond Future | 9.1397 | 93.6137 | 9.1115 | 93.7706 | (0.308) | 0.0000 | 0.0000 | 100,794 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.43 | Call | Bond Future | 7,145.6600 | 7.1457 | 7,265.1600 | 7.2652 | 1.672 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.43 | Put | Bond Future | 314.6100 | 0.3146 | 277.2300 | 0.2772 | (11.881) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.50 | Call | Bond Future | 796.1000 | 0.7961 | 802.8100 | 0.8028 | 0.843 | 0 | 0 | 5,000 |
| 2021/05/24 | 2030 | 05/08/2021 | 9.50 | Call | Bond Future | 3,305.3700 | 3.3054 | 3,368.3600 | 3.3684 | 1.906 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 9.50 | Put | Bond Future | 1,329.8500 | 1.3299 | 1,235.9600 | 1.2360 | (7.060) | 0 | 0 | 5,000 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.15 | Put | Bond Future | 513.1900 | 0.5132 | 460.7500 | 0.4608 | (10.218) | 0 | 0 | 479 |
| 2021/05/24 | 2030 | 05/08/2021 | 9.75 | Call | Bond Future | 4,245.2300 | 4.2452 | 4,325.4500 | 4.3255 | 1.890 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 9.75 | Put | Bond Future | 930.5400 | 0.9305 | 853.8800 | 0.8539 | (8.238) | 0 | 0 | 479 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.83 | Put | Bond Future | 3,136.2200 | 3.1362 | 2,999.4000 | 2.9994 | (4.363) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 10.30 | Call | Bond Future | 6,574.8600 | 6.5749 | 6,687.3400 | 6.6873 | 1.711 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 7.70 | Call | Bond Future | 142.7400 | 0.1427 | 139.7200 | 0.1397 | (2.116) | 0 | 0 | 200 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.95 | Put | Bond Future | 2,730.3200 | 2.7303 | 2,599.9000 | 2.5999 | (4.777) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/08/2021 | 8.95 | Call | Bond Future | 1,668.1000 | 1.6681 | 1,694.5600 | 1.6946 | 1.586 | 0 | 0 | 600 |
| 2021/05/24 | 2030 | 05/08/2021 | 9.45 | Put | Bond Future | 1,427.4400 | 1.4274 | 1,329.9800 | 1.3300 | (6.828) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 11.26 | Call | Bond Future | 10,075.6600 | 10.0757 | 10,206.3600 | 10.2064 | 1.297 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 9.20 | Call | Bond Future | 2,660.3700 | 2.6604 | 2,709.8700 | 2.7099 | 1.861 | 0 | 0 | 1,102 |
| 2021/05/24 | 2030 | 04/11/2021 | 8.27 | Put | Bond Future | 6,837.9000 | 6.8379 | 6,695.8600 | 6.6959 | (2.077) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 8.27 | Call | Bond Future | 910.4700 | 0.9105 | 926.7100 | 0.9267 | 1.784 | 0 | 0 | 300 |
| 2021/05/24 | 2030 | 04/11/2021 | 8.77 | Put | Bond Future | 4,754.4100 | 4.7544 | 4,628.0500 | 4.6281 | (2.658) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 11.44 | Put | Bond Future | 304.8600 | 0.3049 | 281.9500 | 0.2820 | (7.515) | 0 | 0 | 300 |
| 2021/05/24 | 2030 | 04/11/2021 | 10.60 | Call | Bond Future | 7,430.8900 | 7.4309 | 7,539.4800 | 7.5395 | 1.461 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 10.60 | Put | Bond Future | 901.0200 | 0.9010 | 851.3300 | 0.8513 | (5.515) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 10.59 | Put | Bond Future | 911.6600 | 0.9117 | 861.5800 | 0.8616 | (5.493) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | | | Bond Future | 9.3284 | 94.6597 | 9.2990 | 94.8180 | (0.315) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 11.26 | Put | Bond Future | 390.9200 | 0.3909 | 363.3400 | 0.3633 | (7.055) | 0 | 0 | 1,102 |
| 2021/05/24 | 2030 | 04/11/2021 | 9.90 | Put | Bond Future | 1,774.1700 | 1.7742 | 1,697.0500 | 1.6971 | (4.347) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 9.90 | Call | Bond Future | 4,785.7900 | 4.7858 | 4,866.9500 | 4.8669 | 1.696 | 0 | 0 | 1,102 |
| 2021/05/24 | 2030 | 04/11/2021 | 9.20 | Put | Bond Future | 3,354.6300 | 3.3546 | 3,245.8500 | 3.2458 | (3.243) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 8.77 | Call | Bond Future | 1,685.8200 | 1.6858 | 1,717.7400 | 1.7177 | 1.893 | 0 | 0 | 300 |
| 2021/05/24 | 2030 | 04/11/2021 | 11.44 | Call | Bond Future | 10,823.8100 | 10.8238 | 10,959.1800 | 10.9592 | 1.251 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 10.61 | Call | Bond Future | 7,469.3100 | 7.4693 | 7,578.2900 | 7.5783 | 1.459 | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | 2030 | 04/11/2021 | 10.61 | Put | Bond Future | 890.4800 | 0.8905 | 841.1800 | 0.8412 | (5.536) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 04/11/2021 | 10.59 | Call | Bond Future | 7,392.5400 | 7.3925 | 7,500.7400 | 7.5007 | 1.464 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 8.85 | Put | Bond Future | 5,574.6300 | 5.5746 | 5,453.4900 | 5.4535 | (2.173) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 8.85 | Call | Bond Future | 1,957.3100 | 1.9573 | 1,996.1000 | 1.9961 | 1.982 | 0 | 0 | 1,000 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.35 | Call | Bond Future | 3,057.8900 | 3.0579 | 3,114.3400 | 3.1143 | 1.846 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.35 | Put | Bond Future | 3,992.6700 | 3.9927 | 3,889.1900 | 3.8892 | (2.592) | 0 | 0 | 101 |
| 2021/05/24 | 2030 | 03/02/2022 | 8.39 | Put | Bond Future | 7,419.2600 | 7.4193 | 7,284.5700 | 7.2846 | (1.815) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 8.39 | Call | Bond Future | 1,245.9300 | 1.2459 | 1,271.1700 | 1.2712 | 2.026 | 0 | 0 | 101 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.45 | Call | Bond Future | 3,311.6400 | 3.3116 | 3,371.8000 | 3.3718 | 1.817 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.45 | Put | Bond Future | 3,721.5300 | 3.7215 | 3,621.7600 | 3.6218 | (2.681) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | | | Bond Future | 9.5286 | 91.7645 | 9.4979 | 91.9245 | (0.322) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.60 | Put | Bond Future | 3,341.6000 | 3.3416 | 3,247.4300 | 3.2474 | (2.818) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.60 | Call | Bond Future | 3,711.9100 | 3.7119 | 3,777.6700 | 3.7777 | 1.772 | 0 | 0 | 1,000 |
| 2021/05/24 | 2030 | 03/02/2022 | 10.85 | Call | Bond Future | 7,856.9400 | 7.8569 | 7,964.9800 | 7.9650 | 1.375 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 10.85 | Put | Bond Future | 1,304.0800 | 1.3041 | 1,252.1900 | 1.2522 | (3.979) | 0 | 0 | 1,000 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.78 | Call | Bond Future | 4,222.3200 | 4.2223 | 4,294.8400 | 4.2948 | 1.718 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.78 | Put | Bond Future | 2,926.9100 | 2.9269 | 2,839.5000 | 2.8395 | (2.986) | 0 | 0 | 101 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.44 | Call | Bond Future | 3,285.6600 | 3.2857 | 3,345.4500 | 3.3455 | 1.820 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.44 | Put | Bond Future | 3,747.8700 | 3.7479 | 3,647.7300 | 3.6477 | (2.672) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.43 | Call | Bond Future | 3,260.1000 | 3.2601 | 3,319.5200 | 3.3195 | 1.823 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 03/02/2022 | 9.43 | Put | Bond Future | 3,774.6600 | 3.7747 | 3,674.1500 | 3.6742 | (2.663) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/05/2022 | 10.21 | Call | Bond Future | 5,202.0100 | 5.2020 | 5,285.2700 | 5.2853 | 1.601 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/05/2022 | 10.21 | Put | Bond Future | 2,886.8100 | 2.8868 | 2,808.3900 | 2.8084 | (2.716) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/05/2022 | | | Bond Future | 9.7413 | 92.8610 | 9.7091 | 93.0227 | (0.330) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2030 | 05/05/2022 | 10.20 | Call | Bond Future | 5,171.4900 | 5.1715 | 5,254.4400 | 5.2544 | 1.604 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/05/2022 | 10.20 | Put | Bond Future | 2,904.8900 | 2.9049 | 2,826.1600 | 2.8262 | (2.710) | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/05/2022 | 10.19 | Call | Bond Future | 5,141.0400 | 5.1410 | 5,223.6700 | 5.2237 | 1.607 | 0 | 0 | 0 |
| 2021/05/24 | 2030 | 05/05/2022 | 10.19 | Put | Bond Future | 2,923.0700 | 2.9231 | 2,844.0200 | 2.8440 | (2.704) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/08/2021 | 11.37 | Call | Bond Future | 8,587.6100 | 8.5876 | 8,633.9500 | 8.6339 | 0.540 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/08/2021 | 11.37 | Put | Bond Future | 311.1700 | 0.3112 | 281.8900 | 0.2819 | (9.410) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/08/2021 | | | Bond Future | 9.9000 | 92.2746 | 9.8875 | 92.3502 | (0.127) | 0.0000 | 0.0000 | 122,365 |
| 2021/05/24 | 2032 | 05/08/2021 | 11.36 | Call | Bond Future | 8,540.6400 | 8.5406 | 8,586.6200 | 8.5866 | 0.538 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/08/2021 | 11.36 | Put | Bond Future | 316.8900 | 0.3169 | 287.2500 | 0.2873 | (9.353) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/08/2021 | 11.35 | Call | Bond Future | 8,493.7100 | 8.4937 | 8,539.3200 | 8.5393 | 0.537 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/08/2021 | 11.35 | Put | Bond Future | 322.7000 | 0.3227 | 292.6900 | 0.2927 | (9.300) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | 9.83 | Call | Bond Future | 2,714.8800 | 2.7149 | 2,718.3300 | 2.7183 | 0.127 | 0 | 0 | 700 |
| 2021/05/24 | 2032 | 04/11/2021 | 11.70 | Call | Bond Future | 9,505.9400 | 9.5059 | 9,550.5000 | 9.5505 | 0.469 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | 11.71 | Put | Bond Future | 784.5300 | 0.7845 | 753.1800 | 0.7532 | (3.996) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | 11.69 | Call | Bond Future | 9,464.4100 | 9.4644 | 9,508.7400 | 9.5087 | 0.468 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | | | Bond Future | 10.0988 | 89.1597 | 10.0857 | 89.2359 | (0.129) | 0.0000 | 0.0000 | 21 |
| 2021/05/24 | 2032 | 04/11/2021 | 9.33 | Put | Bond Future | 6,224.8500 | 6.2249 | 6,145.7800 | 6.1458 | (1.270) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | 9.33 | Call | Bond Future | 1,581.5100 | 1.5815 | 1,578.5800 | 1.5786 | (0.185) | 0 | 0 | 700 |
| 2021/05/24 | 2032 | 04/11/2021 | 9.83 | Put | Bond Future | 4,302.1300 | 4.3021 | 4,229.4400 | 4.2294 | (1.690) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | 12.81 | Call | Bond Future | 14,266.9900 | 14.2670 | 14,331.3500 | 14.3313 | 0.451 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | 12.81 | Put | Bond Future | 192.8500 | 0.1929 | 181.0700 | 0.1811 | (6.108) | 0 | 0 | 700 |
| 2021/05/24 | 2032 | 04/11/2021 | 11.70 | Put | Bond Future | 793.6000 | 0.7936 | 762.0200 | 0.7620 | (3.979) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 04/11/2021 | 11.71 | Call | Bond Future | 9,547.5200 | 9.5475 | 9,592.3100 | 9.5923 | 0.469 | 0 | 0 | 0 |

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|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/05/24 | 2032 | 04/11/2021 | 11.69 | Put | Bond Future | 802.7600 | 0.8028 | 770.9500 | 0.7709 | (3.963) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 11.13 | Call | Bond Future | 6,807.1400 | 6.8071 | 6,838.0100 | 6.8380 | 0.453 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 11.13 | Put | Bond Future | 2,300.8500 | 2.3009 | 2,254.9100 | 2.2549 | (1.997) | 0 | 0 | 210 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.53 | Call | Bond Future | 4,745.6400 | 4.7456 | 4,766.0500 | 4.7661 | 0.430 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.53 | Put | Bond Future | 3,484.7900 | 3.4848 | 3,428.3900 | 3.4284 | (1.618) | 0 | 0 | 210 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.35 | Put | Bond Future | 3,944.2600 | 3.9443 | 3,884.7600 | 3.8848 | (1.509) | 0 | 0 | 400 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.58 | Put | Bond Future | 6,470.6900 | 6.4707 | 6,399.9900 | 6.4000 | (1.093) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.58 | Call | Bond Future | 2,233.7100 | 2.2337 | 2,239.8200 | 2.2398 | 0.274 | 0 | 0 | 400 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.66 | Call | Bond Future | 5,160.6200 | 5.1606 | 5,183.3300 | 5.1833 | 0.440 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.66 | Put | Bond Future | 3,182.2100 | 3.1822 | 3,128.1100 | 3.1281 | (1.700) | 0 | 0 | 97 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.45 | Put | Bond Future | 3,682.9900 | 3.6830 | 3,625.2000 | 3.6252 | (1.569) | 0 | 0 | 198 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.81 | Call | Bond Future | 2,751.1600 | 2.7512 | 2,760.1800 | 2.7602 | 0.328 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.81 | Put | Bond Future | 5,614.9200 | 5.6149 | 5,547.1300 | 5.5471 | (1.207) | 0 | 0 | 198 |
| 2021/05/24 | 2032 | 03/02/2022 | 8.91 | Put | Bond Future | 9,576.3400 | 9.5763 | 9,499.6100 | 9.4996 | (0.801) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.43 | Call | Bond Future | 4,437.3000 | 4.4373 | 4,455.9800 | 4.4560 | 0.421 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.43 | Put | Bond Future | 3,733.9600 | 3.7340 | 3,675.8300 | 3.6758 | (1.557) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.42 | Call | Bond Future | 4,407.2900 | 4.4073 | 4,425.7900 | 4.4258 | 0.420 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.42 | Put | Bond Future | 3,759.9700 | 3.7600 | 3,701.6600 | 3.7017 | (1.551) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | | | Bond Future | 10.3051 | 90.2047 | 10.2915 | 90.2815 | (0.132) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.62 | Put | Bond Future | 6,315.4400 | 6.3154 | 6,245.2200 | 6.2452 | (1.112) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.62 | Call | Bond Future | 2,319.2700 | 2.3193 | 2,325.8600 | 2.3259 | 0.284 | 0 | 0 | 210 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.95 | Call | Bond Future | 6,150.5900 | 6.1506 | 6,178.4100 | 6.1784 | 0.452 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.95 | Put | Bond Future | 2,600.3100 | 2.6003 | 2,551.3200 | 2.5513 | (1.884) | 0 | 0 | 400 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.35 | Call | Bond Future | 4,198.0900 | 4.1981 | 4,215.4000 | 4.2154 | 0.412 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.14 | Call | Bond Future | 3,599.0400 | 3.5990 | 3,612.9100 | 3.6129 | 0.385 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.14 | Put | Bond Future | 4,540.1800 | 4.5402 | 4,477.2400 | 4.4772 | (1.386) | 0 | 0 | 97 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.14 | Put | Bond Future | 8,425.1100 | 8.4251 | 8,349.9800 | 8.3500 | (0.892) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 9.14 | Call | Bond Future | 1,482.5200 | 1.4825 | 1,484.2000 | 1.4842 | 0.113 | 0 | 0 | 97 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.45 | Call | Bond Future | 4,498.2200 | 4.4982 | 4,517.2400 | 4.5172 | 0.423 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 8.91 | Call | Bond Future | 1,177.1500 | 1.1772 | 1,177.2300 | 1.1772 | 0.007 | 0 | 0 | 198 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.44 | Call | Bond Future | 4,467.7100 | 4.4677 | 4,486.5600 | 4.4866 | 0.422 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 03/02/2022 | 10.44 | Put | Bond Future | 3,708.4000 | 3.7084 | 3,650.4400 | 3.6504 | (1.563) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/05/2022 | 11.03 | Call | Bond Future | 5,989.0600 | 5.9891 | 6,018.6800 | 6.0187 | 0.495 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/05/2022 | 11.03 | Put | Bond Future | 3,247.5700 | 3.2476 | 3,199.6000 | 3.1996 | (1.477) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/05/2022 | 11.02 | Put | Bond Future | 3,267.2700 | 3.2673 | 3,219.1500 | 3.2192 | (1.473) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/05/2022 | | | Bond Future | 10.5195 | 87.1356 | 10.5054 | 87.2132 | (0.134) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2032 | 05/05/2022 | 11.04 | Call | Bond Future | 6,022.3200 | 6.0223 | 6,052.0800 | 6.0521 | 0.494 | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/05/2022 | 11.04 | Put | Bond Future | 3,228.3100 | 3.2283 | 3,180.4800 | 3.1805 | (1.482) | 0 | 0 | 0 |
| 2021/05/24 | 2032 | 05/05/2022 | 11.02 | Call | Bond Future | 5,956.1900 | 5.9562 | 5,985.6600 | 5.9857 | 0.495 | 0 | 0 | 0 |
| 2021/05/24 | 2033 | 05/08/2021 | | | Bond Future | 106.6466 | 106.6466 | 106.7773 | 106.7773 | 0.123 | 0.0000 | 0.0000 | 9,629 |
| 2021/05/24 | 2033 | 04/11/2021 | | | Bond Future | 106.6378 | 106.6378 | 106.7696 | 106.7696 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2033 | 03/02/2022 | | | Bond Future | 107.9119 | 107.9119 | 108.0450 | 108.0450 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2033 | 05/05/2022 | | | Bond Future | 107.9690 | 107.9690 | 108.1036 | 108.1036 | 0.125 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2037 | 05/08/2021 | 12.27 | Call | Bond Future | 9,528.4400 | 9.5284 | 9,515.2700 | 9.5153 | (0.138) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/08/2021 | 12.27 | Put | Bond Future | 379.3000 | 0.3793 | 351.2100 | 0.3512 | (7.406) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/08/2021 | 12.28 | Call | Bond Future | 9,576.7200 | 9.5767 | 9,563.8500 | 9.5638 | (0.134) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | 2037 | 05/08/2021 | 12.26 | Put | Bond Future | 385.6900 | 0.3857 | 357.3100 | 0.3573 | (7.358) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/08/2021 | | | Bond Future | 10.7378 | 83.5397 | 10.7355 | 83.5546 | (0.021) | 0.0000 | 0.0000 | 128,411 |
| 2021/05/24 | 2037 | 05/08/2021 | 12.28 | Put | Bond Future | 373.0000 | 0.3730 | 345.2100 | 0.3452 | (7.450) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/08/2021 | 12.26 | Call | Bond Future | 9,480.1800 | 9.4802 | 9,466.7200 | 9.4667 | (0.142) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.30 | Call | Bond Future | 9,329.0500 | 9.3290 | 9,313.6300 | 9.3136 | (0.165) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.30 | Put | Bond Future | 1,281.5700 | 1.2816 | 1,251.4300 | 1.2514 | (2.352) | 0 | 0 | 600 |
| 2021/05/24 | 2037 | 04/11/2021 | 11.49 | Put | Bond Future | 2,545.5000 | 2.5455 | 2,506.1500 | 2.5062 | (1.546) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 11.49 | Call | Bond Future | 5,988.8200 | 5.9888 | 5,964.1900 | 5.9642 | (0.411) | 0 | 0 | 600 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.82 | Put | Bond Future | 743.1500 | 0.7431 | 720.7600 | 0.7208 | (3.013) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.83 | Call | Bond Future | 11,575.6900 | 11.5757 | 11,568.1600 | 11.5682 | (0.065) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | | | Bond Future | 10.9296 | 84.4733 | 10.9273 | 84.4880 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.82 | Call | Bond Future | 11,532.5800 | 11.5326 | 11,524.9100 | 11.5249 | (0.067) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.83 | Put | Bond Future | 735.0700 | 0.7351 | 712.8200 | 0.7128 | (3.027) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.81 | Call | Bond Future | 11,489.4900 | 11.4895 | 11,481.6800 | 11.4817 | (0.068) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 04/11/2021 | 12.81 | Put | Bond Future | 751.3000 | 0.7513 | 728.7700 | 0.7288 | (2.999) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 03/02/2022 | 11.46 | Call | Bond Future | 5,691.2900 | 5.6913 | 5,673.5400 | 5.6735 | (0.312) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 03/02/2022 | 11.47 | Put | Bond Future | 3,678.5800 | 3.6786 | 3,646.1300 | 3.6461 | (0.882) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 03/02/2022 | 11.45 | Call | Bond Future | 5,656.9000 | 5.6569 | 5,639.1000 | 5.6391 | (0.315) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 03/02/2022 | | | Bond Future | 11.1316 | 81.2086 | 11.1292 | 81.2234 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2037 | 03/02/2022 | 11.46 | Put | Bond Future | 3,703.2400 | 3.7032 | 3,670.7400 | 3.6707 | (0.878) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 03/02/2022 | 11.47 | Call | Bond Future | 5,726.0200 | 5.7260 | 5,708.3200 | 5.7083 | (0.309) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 03/02/2022 | 11.45 | Put | Bond Future | 3,728.3100 | 3.7283 | 3,695.7600 | 3.6958 | (0.873) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/05/2022 | 11.84 | Put | Bond Future | 3,777.5300 | 3.7775 | 3,750.5700 | 3.7506 | (0.714) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/05/2022 | 11.82 | Call | Bond Future | 6,617.6600 | 6.6177 | 6,605.3800 | 6.6054 | (0.186) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/05/2022 | 11.83 | Call | Bond Future | 6,652.6400 | 6.6526 | 6,640.4000 | 6.6404 | (0.184) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/05/2022 | | | Bond Future | 11.3411 | 82.1793 | 11.3387 | 82.1940 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2037 | 05/05/2022 | 11.84 | Call | Bond Future | 6,687.3800 | 6.6874 | 6,675.1700 | 6.6752 | (0.183) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/05/2022 | 11.82 | Put | Bond Future | 3,821.3900 | 3.8214 | 3,794.3600 | 3.7944 | (0.707) | 0 | 0 | 0 |
| 2021/05/24 | 2037 | 05/05/2022 | 11.83 | Put | Bond Future | 3,799.5500 | 3.7995 | 3,772.5600 | 3.7726 | (0.710) | 0 | 0 | 0 |
| 2021/05/24 | 2038 | 05/08/2021 | | | Bond Future | 119.0716 | 119.0716 | 119.4158 | 119.4158 | 0.289 | 0.0000 | 0.0000 | 7,713 |
| 2021/05/24 | 2038 | 04/11/2021 | | | Bond Future | 120.4301 | 120.4301 | 120.7777 | 120.7777 | 0.289 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2038 | 03/02/2022 | | | Bond Future | 120.1160 | 120.1160 | 120.4676 | 120.4676 | 0.293 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2038 | 05/05/2022 | | | Bond Future | 121.5778 | 121.5778 | 121.9335 | 121.9335 | 0.293 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 12.48 | Call | Bond Future | 10,337.4300 | 10.3374 | 10,291.9400 | 10.2919 | (0.440) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 12.49 | Put | Bond Future | 367.4500 | 0.3674 | 342.4800 | 0.3425 | (6.795) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 12.47 | Call | Bond Future | 10,286.8900 | 10.2869 | 10,241.1400 | 10.2411 | (0.445) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 11.05 | Put | Bond Future | 2,496.2800 | 2.4963 | 2,445.7700 | 2.4458 | (2.023) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 11.05 | Call | Bond Future | 3,562.3600 | 3.5624 | 3,491.5800 | 3.4916 | (1.987) | 0 | 0 | 900 |
| 2021/05/24 | 2040 | 05/08/2021 | | | Bond Future | 10.8949 | 85.3210 | 10.8978 | 85.3008 | 0.027 | 0.0000 | 0.0000 | 85,306 |
| 2021/05/24 | 2040 | 05/08/2021 | 12.48 | Put | Bond Future | 373.6400 | 0.3736 | 348.4200 | 0.3484 | (6.750) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 12.49 | Call | Bond Future | 10,388.0000 | 10.3880 | 10,342.7600 | 10.3428 | (0.436) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 12.47 | Put | Bond Future | 379.9300 | 0.3799 | 354.4500 | 0.3545 | (6.706) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 11.55 | Put | Bond Future | 1,369.7500 | 1.3697 | 1,323.2400 | 1.3232 | (3.396) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 11.55 | Call | Bond Future | 5,731.8500 | 5.7318 | 5,665.0700 | 5.6651 | (1.165) | 0 | 0 | 900 |
| 2021/05/24 | 2040 | 05/08/2021 | 14.80 | Call | Bond Future | 21,448.6000 | 21.4486 | 21,427.7300 | 21.4277 | (0.097) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/08/2021 | 14.80 | Put | Bond Future | 3.0000 | 0.0030 | 2.4000 | 0.0024 | (20.000) | 0 | 0 | 900 |

| 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | 2040 | 04/11/2021 | 12.90 | Call | Bond Future | 11,834.2700 | 11.8343 | 11,793.4200 | 11.7934 | (0.345) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 04/11/2021 | 12.90 | Put | Bond Future | 859.6400 | 0.8596 | 839.6700 | 0.8397 | (2.323) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 04/11/2021 | 12.89 | Call | Bond Future | 11,789.5600 | 11.7896 | 11,748.6100 | 11.7486 | (0.347) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 04/11/2021 | 12.89 | Put | Bond Future | 868.8400 | 0.8688 | 848.7700 | 0.8488 | (2.310) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 04/11/2021 | | | Bond Future | 11.0834 | 86.2746 | 11.0865 | 86.2538 | 0.028 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2040 | 04/11/2021 | 12.91 | Call | Bond Future | 11,878.9900 | 11.8790 | 11,838.2500 | 11.8383 | (0.343) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 04/11/2021 | 12.91 | Put | Bond Future | 850.5200 | 0.8505 | 830.6600 | 0.8307 | (2.335) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 03/02/2022 | 11.58 | Put | Bond Future | 3,924.8000 | 3.9248 | 3,905.7500 | 3.9057 | (0.485) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 03/02/2022 | 11.59 | Call | Bond Future | 5,884.0200 | 5.8840 | 5,843.6700 | 5.8437 | (0.686) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 03/02/2022 | 11.57 | Put | Bond Future | 3,951.6700 | 3.9517 | 3,932.6400 | 3.9326 | (0.482) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 03/02/2022 | | | Bond Future | 11.2817 | 82.7808 | 11.2849 | 82.7596 | 0.029 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2040 | 03/02/2022 | 11.58 | Call | Bond Future | 5,847.5100 | 5.8475 | 5,807.1900 | 5.8072 | (0.690) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 03/02/2022 | 11.59 | Put | Bond Future | 3,898.1000 | 3.8981 | 3,879.0200 | 3.8790 | (0.489) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 03/02/2022 | 11.57 | Call | Bond Future | 5,811.0900 | 5.8111 | 5,770.7900 | 5.7708 | (0.694) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/05/2022 | 11.91 | Put | Bond Future | 4,113.4900 | 4.1135 | 4,099.5200 | 4.0995 | (0.340) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/05/2022 | 11.92 | Call | Bond Future | 6,780.6200 | 6.7806 | 6,744.9300 | 6.7449 | (0.526) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/05/2022 | 11.92 | Put | Bond Future | 4,088.5800 | 4.0886 | 4,074.5900 | 4.0746 | (0.342) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/05/2022 | | | Bond Future | 11.4868 | 83.7703 | 11.4902 | 83.7486 | 0.030 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2040 | 05/05/2022 | 11.91 | Call | Bond Future | 6,745.0000 | 6.7450 | 6,709.3300 | 6.7093 | (0.529) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/05/2022 | 11.90 | Call | Bond Future | 6,709.4400 | 6.7094 | 6,673.7800 | 6.6738 | (0.531) | 0 | 0 | 0 |
| 2021/05/24 | 2040 | 05/05/2022 | 11.90 | Put | Bond Future | 4,138.5400 | 4.1385 | 4,124.5800 | 4.1246 | (0.337) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/08/2021 | 12.60 | Put | Bond Future | 345.2100 | 0.3452 | 315.2400 | 0.3152 | (8.682) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/08/2021 | 12.61 | Call | Bond Future | 10,744.4600 | 10.7445 | 10,766.2800 | 10.7663 | 0.203 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/08/2021 | 12.61 | Put | Bond Future | 339.5100 | 0.3395 | 309.8800 | 0.3099 | (8.727) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/08/2021 | | | Bond Future | 10.9479 | 82.0097 | 10.9405 | 82.0612 | (0.067) | 0.0000 | 0.0000 | 60,743 |
| 2021/05/24 | 2044 | 05/08/2021 | 12.60 | Call | Bond Future | 10,694.4700 | 10.6945 | 10,715.9500 | 10.7160 | 0.201 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/08/2021 | 12.59 | Call | Bond Future | 10,644.4800 | 10.6445 | 10,665.6200 | 10.6656 | 0.199 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/08/2021 | 12.59 | Put | Bond Future | 350.9900 | 0.3510 | 320.6800 | 0.3207 | (8.636) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 04/11/2021 | 12.91 | Call | Bond Future | 11,698.4000 | 11.6984 | 11,719.1800 | 11.7192 | 0.178 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 04/11/2021 | 12.91 | Put | Bond Future | 914.7000 | 0.9147 | 883.6900 | 0.8837 | (3.390) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 04/11/2021 | | | Bond Future | 11.1282 | 82.9262 | 11.1207 | 82.9780 | (0.068) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2044 | 04/11/2021 | 12.90 | Call | Bond Future | 11,654.4800 | 11.6545 | 11,675.0600 | 11.6751 | 0.177 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 04/11/2021 | 12.90 | Put | Bond Future | 924.2600 | 0.9243 | 893.0500 | 0.8931 | (3.377) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 04/11/2021 | 12.89 | Call | Bond Future | 11,610.5800 | 11.6106 | 11,630.9600 | 11.6310 | 0.176 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 04/11/2021 | 12.89 | Put | Bond Future | 933.9100 | 0.9339 | 902.5000 | 0.9025 | (3.363) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 03/02/2022 | 11.60 | Call | Bond Future | 5,847.1400 | 5.8471 | 5,849.9200 | 5.8499 | 0.048 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 03/02/2022 | 11.60 | Put | Bond Future | 4,009.0700 | 4.0091 | 3,959.7300 | 3.9597 | (1.231) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 03/02/2022 | 11.59 | Call | Bond Future | 5,810.8100 | 5.8108 | 5,813.4600 | 5.8135 | 0.046 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 03/02/2022 | 11.59 | Put | Bond Future | 4,036.6400 | 4.0366 | 3,987.1700 | 3.9872 | (1.226) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 03/02/2022 | | | Bond Future | 11.3178 | 79.5184 | 11.3100 | 79.5705 | (0.069) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2044 | 03/02/2022 | 11.61 | Call | Bond Future | 5,883.8100 | 5.8838 | 5,886.7100 | 5.8867 | 0.049 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 03/02/2022 | 11.61 | Put | Bond Future | 3,981.9300 | 3.9819 | 3,932.7100 | 3.9327 | (1.236) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/05/2022 | 11.92 | Call | Bond Future | 6,744.6800 | 6.7447 | 6,754.0800 | 6.7541 | 0.139 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/05/2022 | 11.92 | Put | Bond Future | 4,192.6100 | 4.1926 | 4,149.3600 | 4.1494 | (1.032) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/05/2022 | 11.91 | Call | Bond Future | 6,708.9400 | 6.7089 | 6,718.2200 | 6.7182 | 0.138 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/05/2022 | 11.91 | Put | Bond Future | 4,217.9500 | 4.2180 | 4,174.5800 | 4.1746 | (1.028) | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/05/2022 | | | Bond Future | 11.5135 | 80.4689 | 11.5054 | 80.5216 | (0.071) | 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 |
|------------|------------------|------------|--------|------|--------------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | 2044 | 05/05/2022 | 11.93 | Call | Bond Future | 6,780.1800 | 6.7802 | 6,789.6800 | 6.7897 | 0.140 | 0 | 0 | 0 |
| 2021/05/24 | 2044 | 05/05/2022 | 11.93 | Put | Bond Future | 4,167.1200 | 4.1671 | 4,123.9700 | 4.1240 | (1.035) | 0 | 0 | 0 |
| 2021/05/24 | 2046 | 05/08/2021 | | | Bond Future | 108.8619 | 108.8619 | 108.8850 | 108.8850 | 0.021 | 0.0000 | 0.0000 | 18,098 |
| 2021/05/24 | 2046 | 04/11/2021 | | | Bond Future | 108.2952 | 108.2952 | 108.3184 | 108.3184 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2046 | 03/02/2022 | | | Bond Future | 109.5896 | 109.5896 | 109.6125 | 109.6125 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2046 | 05/05/2022 | | | Bond Future | 109.0761 | 109.0761 | 109.0995 | 109.0995 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2050 | 05/08/2021 | | | Bond Future | 111.1723 | 111.1723 | 110.9850 | 110.9850 | (0.168) | 0.0000 | 0.0000 | 11,209 |
| 2021/05/24 | 2050 | 04/11/2021 | | | Bond Future | 112.4405 | 112.4405 | 112.2506 | 112.2506 | (0.169) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2050 | 03/02/2022 | | | Bond Future | 111.8352 | 111.8352 | 111.6429 | 111.6429 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 2050 | 05/05/2022 | | | Bond Future | 113.1961 | 113.1961 | 113.0013 | 113.0013 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 8607 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 8608 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | 8657 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL37 | 05/08/2021 | | | Index Future | 794.6940 | 794.6940 | 795.8770 | 795.8770 | 0.149 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL37 | 04/11/2021 | | | Index Future | 803.6580 | 803.6580 | 804.8460 | 804.8460 | 0.148 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL37 | 03/02/2022 | | | Index Future | 813.0660 | 813.0660 | 814.2630 | 814.2630 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL37 | 05/05/2022 | | | Index Future | 822.7670 | 822.7670 | 823.9740 | 823.9740 | 0.147 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL7T | 05/08/2021 | | | Index Future | 896.8580 | 896.8580 | 898.3980 | 898.3980 | 0.172 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL7T | 04/11/2021 | | | Index Future | 906.9740 | 906.9740 | 908.5210 | 908.5210 | 0.171 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL7T | 03/02/2022 | | | Index Future | 917.5930 | 917.5930 | 919.1520 | 919.1520 | 0.170 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | AL7T | 05/05/2022 | | | Index Future | 928.5400 | 928.5400 | 930.1140 | 930.1140 | 0.170 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ALBI | 05/08/2021 | | | Index Future | 788.6510 | 788.6510 | 789.6130 | 789.6130 | 0.122 | 0.0000 | 0.0000 | 134 |
| 2021/05/24 | ALBI | 04/11/2021 | | | Index Future | 797.5470 | 797.5470 | 798.5110 | 798.5110 | 0.121 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ALBI | 03/02/2022 | | | Index Future | 806.8840 | 806.8840 | 807.8540 | 807.8540 | 0.120 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ALBI | 05/05/2022 | | | Index Future | 816.5110 | 816.5110 | 817.4890 | 817.4890 | 0.120 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C002 | 31/03/2032 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C007 | 31/01/2037 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C023 | 28/02/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C025 | 31/01/2025 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C030 | 31/01/2030 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C035 | 28/02/2035 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C038 | 31/01/2038 | | | 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 |
|------------|------------------|------------|--------|-----|--------------------|--------------------------------|-------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/05/24 | C040 | 06/10/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C040 | 31/01/2040 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C044 | 31/01/2044 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C048 | 28/02/2048 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C050 | 31/12/2050 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C070 | 01/08/2021 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C186 | 21/12/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C197 | 07/12/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C202 | 07/12/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C209 | 31/03/2036 | | | Price Contribution | 6.2500 | 6.2500 | 6.2500 | 6.2500 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C210 | 31/03/2028 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C212 | 31/01/2022 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C213 | 28/02/2031 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C214 | 28/02/2041 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C223 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C226 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C303 | 14/08/2015 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C303 | 28/02/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C333 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C442 | 25/04/2042 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | C446 | 31/03/2046 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | CS23 | 25/01/2023 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | CS26 | 02/04/2026 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | CS33 | 15/09/2033 | | | Price Contribution | 100.0000 | 100.0000 | 100.0000 | 100.0000 | 0.000 | 0.0000 | 0.0000 | 0 |

| Deal Date | Contract Details | | Strike | C/P | Product | Previous Days Closing Yield | Previous Days Closing Price | Today's Closing Yield | Today's Closing | % Movement in MTM | Today's High | Today's Low | Open Interest |
|------------|------------------|------------|--------|------|--------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | ES33 | 05/08/2021 | | | Bond Future | 11.4424 | 77.5355 | 11.4294 | 77.6040 | (0.114) | 0.0000 | 0.0000 | 350 |
| 2021/05/24 | ES33 | 04/11/2021 | | | Bond Future | 11.6819 | 74.6444 | 11.6684 | 74.7133 | (0.115) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ES33 | 03/02/2022 | | | Bond Future | 11.9348 | 75.5369 | 11.9208 | 75.6066 | (0.118) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ES33 | 05/05/2022 | | | Bond Future | 12.1923 | 72.6790 | 12.1777 | 72.7493 | (0.120) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ES42 | 05/08/2021 | | | Bond Future | 11.9460 | 76.2426 | 11.9435 | 76.2574 | (0.021) | 0.0000 | 0.0000 | 4,779 |
| 2021/05/24 | ES42 | 04/11/2021 | | | Bond Future | 12.1735 | 72.8543 | 12.1709 | 72.8690 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ES42 | 03/02/2022 | | | Bond Future | 12.4057 | 73.7260 | 12.4031 | 73.7408 | (0.021) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | ES42 | 05/05/2022 | | | Bond Future | 12.6506 | 70.3653 | 12.6478 | 70.3802 | (0.022) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | GOVI | 05/08/2021 | 719.14 | Call | GOVI | 599,030.0000 | 59.9030 | 608,740.0000 | 60.8740 | 1.621 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/08/2021 | 719.14 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/08/2021 | 719.13 | Call | GOVI | 599,130.0000 | 59.9130 | 608,840.0000 | 60.8840 | 1.621 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/08/2021 | 719.13 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/08/2021 | | | GOVI | 779.0430 | 779.0430 | 780.0140 | 780.0140 | 0.125 | 0.0000 | 0.0000 | 989 |
| 2021/05/24 | GOVI | 05/08/2021 | 719.15 | Call | GOVI | 598,930.0000 | 59.8930 | 608,640.0000 | 60.8640 | 1.621 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/08/2021 | 719.15 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 04/11/2021 | 728.41 | Call | GOVI | 594,210.0000 | 59.4210 | 603,940.0000 | 60.3940 | 1.637 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 04/11/2021 | 728.41 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 04/11/2021 | 728.40 | Call | GOVI | 594,310.0000 | 59.4310 | 604,040.0000 | 60.4040 | 1.637 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 04/11/2021 | 728.40 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 04/11/2021 | | | GOVI | 787.8310 | 787.8310 | 788.8040 | 788.8040 | 0.124 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | GOVI | 04/11/2021 | 728.42 | Call | GOVI | 594,110.0000 | 59.4110 | 603,840.0000 | 60.3840 | 1.638 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 04/11/2021 | 728.42 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 03/02/2022 | 792.76 | Call | GOVI | 42,940.0000 | 4.2940 | 52,730.0000 | 5.2730 | 22.799 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 03/02/2022 | 792.76 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 03/02/2022 | | | GOVI | 797.0540 | 797.0540 | 798.0330 | 798.0330 | 0.123 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | GOVI | 03/02/2022 | 792.75 | Call | GOVI | 43,040.0000 | 4.3040 | 52,830.0000 | 5.2830 | 22.746 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 03/02/2022 | 792.75 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 03/02/2022 | 792.74 | Call | GOVI | 43,140.0000 | 4.3140 | 52,930.0000 | 5.2930 | 22.694 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 03/02/2022 | 792.74 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/05/2022 | 788.25 | Call | GOVI | 183,130.0000 | 18.3130 | 193,010.0000 | 19.3010 | 5.395 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/05/2022 | 788.25 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/05/2022 | | | GOVI | 806.5630 | 806.5630 | 807.5510 | 807.5510 | 0.122 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | GOVI | 05/05/2022 | 788.24 | Call | GOVI | 183,230.0000 | 18.3230 | 193,110.0000 | 19.3110 | 5.392 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/05/2022 | 788.24 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/05/2022 | 788.23 | Call | GOVI | 183,330.0000 | 18.3330 | 193,210.0000 | 19.3210 | 5.389 | 0 | 0 | 0 |
| 2021/05/24 | GOVI | 05/05/2022 | 788.23 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | GVIX | 01/01/2029 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IGOV | 05/08/2021 | | | Index Future | 290.9530 | 290.9530 | 291.7480 | 291.7480 | 0.273 | 0.0000 | 0.0000 | 578 |
| 2021/05/24 | IGOV | 04/11/2021 | | | Index Future | 294.3060 | 294.3060 | 295.1070 | 295.1070 | 0.272 | 0.0000 | 0.0000 | 16 |
| 2021/05/24 | IGOV | 03/02/2022 | | | Index Future | 297.8220 | 297.8220 | 298.6300 | 298.6300 | 0.271 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IGOV | 05/05/2022 | | | Index Future | 301.4450 | 301.4450 | 302.2620 | 302.2620 | 0.271 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 15/06/2021 | | | Interest Rate Swap | 90.4300 | 90.4300 | 90.4300 | 90.4300 | 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 |
|------------|------------------|------------|--------|------|------------------------|-----------------------------|-----------------------------|-----------------------|-----------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | IS05 | 21/09/2021 | | | Interest Rate Swap | 89.4200 | 89.4200 | 89.4200 | 89.4200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 21/12/2021 | | | Interest Rate Swap | 90.6900 | 90.6900 | 90.7000 | 90.7000 | 0.011 | 0.0000 | 0.0000 | 51 |
| 2021/05/24 | IS05 | 15/03/2022 | | | Interest Rate Swap | 90.1300 | 90.1300 | 90.1400 | 90.1400 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 21/06/2022 | | | Interest Rate Swap | 90.3300 | 90.3300 | 90.3400 | 90.3400 | 0.011 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 20/09/2022 | | | Interest Rate Swap | 93.5400 | 93.5400 | 93.5600 | 93.5600 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 20/12/2022 | | | Interest Rate Swap | 94.1300 | 94.1300 | 94.1500 | 94.1500 | 0.021 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 22/03/2023 | | | Interest Rate Swap | 86.6400 | 86.6400 | 86.6600 | 86.6600 | 0.023 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 20/06/2023 | | | Interest Rate Swap | 92.3100 | 92.3100 | 92.3300 | 92.3300 | 0.022 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS05 | 19/09/2023 | | | Interest Rate Swap | 94.8800 | 94.8800 | 94.8800 | 94.8800 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 17/12/2025 | | | Interest Rate Swap | 80.7400 | 80.7400 | 80.7500 | 80.7500 | 0.012 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 16/03/2026 | | | Interest Rate Swap | 77.3300 | 77.3300 | 77.3400 | 77.3400 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 15/06/2026 | | | Interest Rate Swap | 75.8000 | 75.8000 | 75.8000 | 75.8000 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 21/09/2026 | | | Interest Rate Swap | 77.8700 | 77.8700 | 77.8700 | 77.8700 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 21/12/2026 | | | Interest Rate Swap | 81.9200 | 81.9200 | 81.9200 | 81.9200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 15/03/2027 | | | Interest Rate Swap | 80.4600 | 80.4600 | 80.4500 | 80.4500 | (0.012) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 21/06/2027 | | | Interest Rate Swap | 82.5700 | 82.5700 | 82.5400 | 82.5400 | (0.036) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 20/09/2027 | | | Interest Rate Swap | 88.3900 | 88.3900 | 88.3500 | 88.3500 | (0.045) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 20/12/2027 | | | Interest Rate Swap | 88.8100 | 88.8100 | 88.7500 | 88.7500 | (0.068) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 22/03/2028 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.7800 | 81.7800 | (0.098) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 20/06/2028 | | | Interest Rate Swap | 89.6800 | 89.6800 | 89.5900 | 89.5900 | (0.100) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | IS10 | 19/09/2028 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | J186 | 21/12/2026 | | | Interest Rate Swap | 8.6830 | 0.1077 | 8.6830 | 0.1077 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 15/06/2021 | | | Jibar Tradeable Future | 3.7050 | 96.2950 | 3.7050 | 96.2950 | 0.000 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 21/07/2021 | | | Jibar Tradeable Future | 3.7120 | 96.2880 | 3.7650 | 96.2350 | 1.428 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 18/08/2021 | | | Jibar Tradeable Future | 3.7600 | 96.2400 | 3.7800 | 96.2200 | 0.532 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 15/09/2021 | | | Jibar Tradeable Future | 3.7850 | 96.2150 | 3.8150 | 96.1850 | 0.793 | 0.0000 | 0.0000 | 30,000 |
| 2021/05/24 | JBAF | 20/10/2021 | | | Jibar Tradeable Future | 3.8600 | 96.1400 | 3.8800 | 96.1200 | 0.518 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 17/11/2021 | | | Jibar Tradeable Future | 3.8900 | 96.1100 | 3.9200 | 96.0800 | 0.771 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 15/12/2021 | | | Jibar Tradeable Future | 4.0300 | 95.9700 | 4.0400 | 95.9600 | 0.248 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 16/03/2022 | | | Jibar Tradeable Future | 4.2750 | 95.7250 | 4.3150 | 95.6850 | 0.936 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 15/06/2022 | | | Jibar Tradeable Future | 4.5900 | 95.4100 | 4.6600 | 95.3400 | 1.525 | 0.0000 | 0.0000 | 471 |
| 2021/05/24 | JBAF | 21/09/2022 | | | Jibar Tradeable Future | 4.8500 | 95.1500 | 4.9100 | 95.0900 | 1.237 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 21/12/2022 | | | Jibar Tradeable Future | 5.1350 | 94.8650 | 5.1750 | 94.8250 | 0.779 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | JBAF | 15/03/2023 | | | Jibar Tradeable Future | 5.4350 | 94.5650 | 5.4850 | 94.5150 | 0.920 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R023 | 05/08/2021 | 5.30 | Call | Bond Future | 638.5600 | 0.6386 | 608.3200 | 0.6083 | (4.736) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/08/2021 | 5.30 | Put | Bond Future | 70.1200 | 0.0701 | 73.0100 | 0.0730 | 4.122 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/08/2021 | 5.29 | Call | Bond Future | 625.6100 | 0.6256 | 595.5100 | 0.5955 | (4.811) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/08/2021 | 5.29 | Put | Bond Future | 72.2800 | 0.0723 | 75.3100 | 0.0753 | 4.192 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/08/2021 | | | Bond Future | 4.9250 | 107.6271 | 4.9468 | 107.5940 | 0.442 | 0.0000 | 0.0000 | 15,705 |
| 2021/05/24 | R023 | 05/08/2021 | 5.31 | Call | Bond Future | 651.5700 | 0.6516 | 621.1900 | 0.6212 | (4.663) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/08/2021 | 5.31 | Put | Bond Future | 68.0300 | 0.0680 | 70.7800 | 0.0708 | 4.042 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 04/11/2021 | 4.91 | Call | Bond Future | 266.4200 | 0.2664 | 248.8300 | 0.2488 | (6.602) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 04/11/2021 | 4.91 | Put | Bond Future | 385.3100 | 0.3853 | 401.6100 | 0.4016 | 4.230 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 04/11/2021 | 4.90 | Call | Bond Future | 260.2500 | 0.2602 | 242.8900 | 0.2429 | (6.671) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | R023 | 04/11/2021 | 4.90 | Put | Bond Future | 391.9800 | 0.3920 | 408.5100 | 0.4085 | 4.217 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 04/11/2021 | | | Bond Future | 5.0027 | 104.9208 | 5.0291 | 104.8869 | 0.529 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R023 | 04/11/2021 | 4.92 | Call | Bond Future | 272.9500 | 0.2730 | 255.1300 | 0.2551 | (6.529) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 04/11/2021 | 4.92 | Put | Bond Future | 379.0000 | 0.3790 | 395.0700 | 0.3951 | 4.240 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 03/02/2022 | 5.08 | Call | Bond Future | 360.7500 | 0.3608 | 341.6000 | 0.3416 | (5.308) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 03/02/2022 | 5.08 | Put | Bond Future | 362.7300 | 0.3627 | 378.1200 | 0.3781 | 4.243 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 03/02/2022 | | | Bond Future | 5.0819 | 106.1500 | 5.1152 | 106.1155 | 0.656 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R023 | 03/02/2022 | 5.07 | Call | Bond Future | 354.9000 | 0.3549 | 335.9200 | 0.3359 | (5.348) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 03/02/2022 | 5.07 | Put | Bond Future | 367.2500 | 0.3673 | 382.8100 | 0.3828 | 4.237 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 03/02/2022 | 5.06 | Call | Bond Future | 349.1100 | 0.3491 | 330.2900 | 0.3303 | (5.391) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 03/02/2022 | 5.06 | Put | Bond Future | 371.8200 | 0.3718 | 387.5400 | 0.3875 | 4.228 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/05/2022 | 6.31 | Call | Bond Future | 1,000.0300 | 1.0000 | 970.0500 | 0.9700 | (2.998) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/05/2022 | 6.31 | Put | Bond Future | 90.1400 | 0.0901 | 95.2400 | 0.0952 | 5.658 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/05/2022 | | | Bond Future | 5.1583 | 103.5069 | 5.2023 | 103.4718 | 0.855 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R023 | 05/05/2022 | 6.30 | Call | Bond Future | 993.5600 | 0.9936 | 963.6500 | 0.9636 | (3.010) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/05/2022 | 6.30 | Put | Bond Future | 91.5100 | 0.0915 | 96.6800 | 0.0967 | 5.650 | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/05/2022 | 6.29 | Call | Bond Future | 987.1100 | 0.9871 | 957.2700 | 0.9573 | (3.023) | 0 | 0 | 0 |
| 2021/05/24 | R023 | 05/05/2022 | 6.29 | Put | Bond Future | 92.9100 | 0.0929 | 98.1500 | 0.0981 | 5.640 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 5.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 5.31 | Put | Bond Future | 46,138.1600 | 46.1382 | 46,056.2400 | 46.0562 | (0.178) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 11.37 | Call | Bond Future | 6,063.0900 | 6.0631 | 6,082.7100 | 6.0827 | 0.324 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 11.37 | Put | Bond Future | 1,011.6600 | 1.0117 | 949.3600 | 0.9494 | (6.158) | 0 | 0 | 100 |
| 2021/05/24 | R035 | 05/08/2021 | | | Bond Future | 10.5585 | 91.9525 | 10.5459 | 92.0344 | (0.119) | 0.0000 | 0.0000 | 92,023 |
| 2021/05/24 | R035 | 05/08/2021 | 5.30 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 5.30 | Put | Bond Future | 46,254.7400 | 46.2547 | 46,172.8200 | 46.1728 | (0.177) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 5.29 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0.000 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 5.29 | Put | Bond Future | 46,371.4500 | 46.3715 | 46,289.5300 | 46.2895 | (0.177) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 10.77 | Call | Bond Future | 3,506.5700 | 3.5066 | 3,501.1600 | 3.5012 | (0.154) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 10.77 | Put | Bond Future | 2,147.8000 | 2.1478 | 2,060.4700 | 2.0605 | (4.066) | 0 | 0 | 100 |
| 2021/05/24 | R035 | 05/08/2021 | 10.02 | Put | Bond Future | 4,867.4900 | 4.8675 | 4,764.3700 | 4.7644 | (2.119) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/08/2021 | 10.02 | Call | Bond Future | 1,265.8800 | 1.2659 | 1,244.6800 | 1.2447 | (1.675) | 0 | 0 | 100 |
| 2021/05/24 | R035 | 04/11/2021 | 11.20 | Put | Bond Future | 2,695.4300 | 2.6954 | 2,631.3000 | 2.6313 | (2.379) | 0 | 0 | 350 |
| 2021/05/24 | R035 | 04/11/2021 | 10.60 | Call | Bond Future | 3,356.2800 | 3.3563 | 3,361.4300 | 3.3614 | 0.153 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 10.60 | Put | Bond Future | 4,384.8600 | 4.3849 | 4,307.4800 | 4.3075 | (1.765) | 0 | 0 | 350 |
| 2021/05/24 | R035 | 04/11/2021 | 10.11 | Put | Bond Future | 6,289.9200 | 6.2899 | 6,205.1100 | 6.2051 | (1.348) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 10.11 | Call | Bond Future | 2,031.1500 | 2.0312 | 2,028.8700 | 2.0289 | (0.112) | 0 | 0 | 350 |
| 2021/05/24 | R035 | 04/11/2021 | 10.12 | Put | Bond Future | 6,245.6600 | 6.2457 | 6,160.9700 | 6.1610 | (1.356) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 10.12 | Call | Bond Future | 2,054.5000 | 2.0545 | 2,052.3400 | 2.0523 | (0.105) | 0 | 0 | 400 |
| 2021/05/24 | R035 | 04/11/2021 | 10.62 | Put | Bond Future | 4,317.6100 | 4.3176 | 4,240.6100 | 4.2406 | (1.783) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 10.62 | Call | Bond Future | 3,417.3600 | 3.4174 | 3,422.8900 | 3.4229 | 0.162 | 0 | 0 | 400 |
| 2021/05/24 | R035 | 04/11/2021 | 11.75 | Put | Bond Future | 1,715.4400 | 1.7154 | 1,664.1600 | 1.6642 | (2.989) | 0 | 0 | 782 |
| 2021/05/24 | R035 | 04/11/2021 | 11.08 | Call | Bond Future | 4,959.4600 | 4.9595 | 4,974.9700 | 4.9750 | 0.313 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 11.08 | Put | Bond Future | 2,981.3600 | 2.9814 | 2,914.3400 | 2.9143 | (2.248) | 0 | 0 | 782 |
| 2021/05/24 | R035 | 04/11/2021 | 10.23 | Put | Bond Future | 5,775.4900 | 5.7755 | 5,692.1400 | 5.6921 | (1.443) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 12.53 | Call | Bond Future | 11,004.0100 | 11.0040 | 11,053.8900 | 11.0539 | 0.453 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 12.53 | Put | Bond Future | 803.3300 | 0.8033 | 770.6800 | 0.7707 | (4.064) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | | | Bond Future | 10.7615 | 88.5040 | 10.7484 | 88.5865 | (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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | R035 | 04/11/2021 | 11.20 | Call | Bond Future | 5,401.8800 | 5.4019 | 5,420.2800 | 5.4203 | 0.341 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 13.82 | Call | Bond Future | 16,724.9100 | 16.7249 | 16,796.8000 | 16.7968 | 0.430 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 13.82 | Put | Bond Future | 165.4100 | 0.1654 | 154.7700 | 0.1548 | (6.433) | 0 | 0 | 400 |
| 2021/05/24 | R035 | 04/11/2021 | 11.75 | Call | Bond Future | 7,646.2300 | 7.6462 | 7,677.4800 | 7.6775 | 0.409 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 10.23 | Call | Bond Future | 2,323.3400 | 2.3233 | 2,322.5200 | 2.3225 | (0.035) | 0 | 0 | 782 |
| 2021/05/24 | R035 | 04/11/2021 | 12.52 | Call | Bond Future | 10,960.3200 | 10.9603 | 11,009.9700 | 11.0100 | 0.453 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 12.52 | Put | Bond Future | 812.2500 | 0.8122 | 779.3700 | 0.7794 | (4.048) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 12.51 | Call | Bond Future | 10,916.6500 | 10.9166 | 10,966.0700 | 10.9661 | 0.453 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 04/11/2021 | 12.51 | Put | Bond Future | 821.2500 | 0.8213 | 788.1400 | 0.7881 | (4.032) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.05 | Put | Bond Future | 4,332.2400 | 4.3322 | 4,267.6200 | 4.2676 | (1.492) | 0 | 0 | 1,600 |
| 2021/05/24 | R035 | 03/02/2022 | 10.35 | Put | Bond Future | 6,740.8400 | 6.7408 | 6,665.1300 | 6.6651 | (1.123) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 10.35 | Call | Bond Future | 2,780.1400 | 2.7801 | 2,787.7900 | 2.7878 | 0.275 | 0 | 0 | 1,600 |
| 2021/05/24 | R035 | 03/02/2022 | 11.28 | Call | Bond Future | 5,555.8500 | 5.5559 | 5,578.7700 | 5.5788 | 0.413 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.28 | Put | Bond Future | 3,718.0400 | 3.7180 | 3,657.6000 | 3.6576 | (1.626) | 0 | 0 | 200 |
| 2021/05/24 | R035 | 03/02/2022 | 10.26 | Put | Bond Future | 7,113.4500 | 7.1135 | 7,036.5900 | 7.0366 | (1.080) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 10.26 | Call | Bond Future | 2,561.3000 | 2.5613 | 2,567.8000 | 2.5678 | 0.254 | 0 | 0 | 200 |
| 2021/05/24 | R035 | 03/02/2022 | 11.73 | Call | Bond Future | 7,231.4300 | 7.2314 | 7,262.3400 | 7.2623 | 0.427 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.73 | Put | Bond Future | 2,781.2800 | 2.7813 | 2,728.8300 | 2.7288 | (1.886) | 0 | 0 | 280 |
| 2021/05/24 | R035 | 03/02/2022 | 11.03 | Call | Bond Future | 4,723.2700 | 4.7233 | 4,741.6500 | 4.7417 | 0.389 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.39 | Call | Bond Future | 5,948.2600 | 5.9483 | 5,973.1500 | 5.9732 | 0.418 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.39 | Put | Bond Future | 3,460.7100 | 3.4607 | 3,402.2400 | 3.4022 | (1.690) | 0 | 0 | 683 |
| 2021/05/24 | R035 | 03/02/2022 | 10.65 | Call | Bond Future | 3,576.0900 | 3.5761 | 3,588.0900 | 3.5881 | 0.336 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.23 | Call | Bond Future | 5,382.5000 | 5.3825 | 5,404.5100 | 5.4045 | 0.409 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.23 | Put | Bond Future | 3,842.4600 | 3.8425 | 3,781.1100 | 3.7811 | (1.597) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.22 | Call | Bond Future | 5,348.6800 | 5.3487 | 5,370.5000 | 5.3705 | 0.408 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.22 | Put | Bond Future | 3,868.3800 | 3.8684 | 3,806.8400 | 3.8068 | (1.591) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | | | Bond Future | 10.9754 | 89.5410 | 10.9618 | 89.6244 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.05 | Call | Bond Future | 4,787.5100 | 4.7875 | 4,806.2500 | 4.8063 | 0.391 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.88 | Call | Bond Future | 7,826.7700 | 7.8268 | 7,860.2300 | 7.8602 | 0.428 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.88 | Put | Bond Future | 2,532.2200 | 2.5322 | 2,482.3200 | 2.4823 | (1.971) | 0 | 0 | 1,800 |
| 2021/05/24 | R035 | 03/02/2022 | 11.03 | Put | Bond Future | 4,389.7800 | 4.3898 | 4,324.8000 | 4.3248 | (1.480) | 0 | 0 | 280 |
| 2021/05/24 | R035 | 03/02/2022 | 10.10 | Put | Bond Future | 7,814.7500 | 7.8148 | 7,736.0000 | 7.7360 | (1.008) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 10.10 | Call | Bond Future | 2,197.3100 | 2.1973 | 2,201.9200 | 2.2019 | 0.210 | 0 | 0 | 280 |
| 2021/05/24 | R035 | 03/02/2022 | 10.65 | Put | Bond Future | 5,604.8800 | 5.6049 | 5,533.5200 | 5.5335 | (1.273) | 0 | 0 | 683 |
| 2021/05/24 | R035 | 03/02/2022 | 9.70 | Put | Bond Future | 9,854.4900 | 9.8545 | 9,771.9300 | 9.7719 | (0.838) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 9.70 | Call | Bond Future | 1,494.2800 | 1.4943 | 1,495.0800 | 1.4951 | 0.054 | 0 | 0 | 683 |
| 2021/05/24 | R035 | 03/02/2022 | 11.24 | Call | Bond Future | 5,416.4100 | 5.4164 | 5,438.6000 | 5.4386 | 0.410 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 03/02/2022 | 11.24 | Put | Bond Future | 3,816.7000 | 3.8167 | 3,755.5300 | 3.7555 | (1.603) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/05/2022 | 11.64 | Call | Bond Future | 6,465.6500 | 6.4657 | 6,496.0200 | 6.4960 | 0.470 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/05/2022 | 11.64 | Put | Bond Future | 3,839.4600 | 3.8395 | 3,785.6100 | 3.7856 | (1.403) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/05/2022 | 11.63 | Call | Bond Future | 6,430.9900 | 6.4310 | 6,461.2000 | 6.4612 | 0.470 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/05/2022 | 11.63 | Put | Bond Future | 3,861.7300 | 3.8617 | 3,807.7200 | 3.8077 | (1.399) | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/05/2022 | | | Bond Future | 11.1889 | 86.1323 | 11.1747 | 86.2165 | (0.126) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R035 | 05/05/2022 | 11.65 | Call | Bond Future | 6,500.3700 | 6.5004 | 6,530.8900 | 6.5309 | 0.470 | 0 | 0 | 0 |
| 2021/05/24 | R035 | 05/05/2022 | 11.65 | Put | Bond Future | 3,817.3100 | 3.8173 | 3,763.6100 | 3.7636 | (1.407) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/08/2021 | 8.62 | Call | Bond Future | 5,543.8700 | 5.5439 | 5,677.0500 | 5.6771 | 2.402 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/08/2021 | 8.62 | Put | Bond Future | 166.9600 | 0.1670 | 141.5700 | 0.1416 | (15.207) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | R186 | 05/08/2021 | 8.61 | Call | Bond Future | 5,503.6900 | 5.5037 | 5,636.3900 | 5.6364 | 2.411 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/08/2021 | 8.61 | Put | Bond Future | 171.1200 | 0.1711 | 145.2500 | 0.1453 | (15.118) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/08/2021 | | | Bond Future | 7.4434 | 114.7545 | 7.4098 | 114.9131 | (0.452) | 0.0000 | 0.0000 | 91,873 |
| 2021/05/24 | R186 | 05/08/2021 | 8.63 | Call | Bond Future | 5,584.1000 | 5.5841 | 5,717.7500 | 5.7177 | 2.393 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/08/2021 | 8.63 | Put | Bond Future | 162.8900 | 0.1629 | 137.9700 | 0.1380 | (15.299) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 7.77 | Call | Bond Future | 2,439.6200 | 2.4396 | 2,511.3800 | 2.5114 | 2.941 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 8.10 | Call | Bond Future | 3,341.9400 | 3.3419 | 3,431.5400 | 3.4315 | 2.681 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 8.10 | Put | Bond Future | 1,222.0400 | 1.2220 | 1,151.7600 | 1.1518 | (5.751) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 8.09 | Call | Bond Future | 3,312.2700 | 3.3123 | 3,401.3600 | 3.4014 | 2.690 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 8.09 | Put | Bond Future | 1,236.1100 | 1.2361 | 1,165.3200 | 1.1653 | (5.727) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | | | Bond Future | 7.6211 | 116.0361 | 7.5854 | 116.1959 | (0.468) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 7.77 | Put | Bond Future | 1,774.9300 | 1.7749 | 1,686.8100 | 1.6868 | (4.965) | 0 | 0 | 15,177 |
| 2021/05/24 | R186 | 04/11/2021 | 8.77 | Call | Bond Future | 5,554.0700 | 5.5541 | 5,673.4100 | 5.6734 | 2.149 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 8.77 | Put | Bond Future | 552.3200 | 0.5523 | 511.7800 | 0.5118 | (7.340) | 0 | 0 | 15,177 |
| 2021/05/24 | R186 | 04/11/2021 | 8.11 | Call | Bond Future | 3,371.7200 | 3.3717 | 3,461.8300 | 3.4618 | 2.673 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 04/11/2021 | 8.11 | Put | Bond Future | 1,208.0900 | 1.2081 | 1,138.3200 | 1.1383 | (5.775) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 03/02/2022 | 7.30 | Call | Bond Future | 1,448.3700 | 1.4484 | 1,495.3200 | 1.4953 | 3.242 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 03/02/2022 | 7.30 | Put | Bond Future | 3,640.0300 | 3.6400 | 3,525.4900 | 3.5255 | (3.147) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 03/02/2022 | | | Bond Future | 7.8096 | 112.1128 | 7.7716 | 112.2743 | (0.486) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R186 | 03/02/2022 | 7.29 | Call | Bond Future | 1,432.2500 | 1.4322 | 1,478.7800 | 1.4788 | 3.249 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 03/02/2022 | 7.29 | Put | Bond Future | 3,667.4600 | 3.6675 | 3,552.5000 | 3.5525 | (3.135) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 03/02/2022 | 7.28 | Call | Bond Future | 1,416.2400 | 1.4162 | 1,462.3600 | 1.4624 | 3.257 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 03/02/2022 | 7.28 | Put | Bond Future | 3,695.0100 | 3.6950 | 3,579.6400 | 3.5796 | (3.122) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/05/2022 | 8.32 | Call | Bond Future | 3,346.1100 | 3.3461 | 3,430.7200 | 3.4307 | 2.529 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/05/2022 | 8.32 | Put | Bond Future | 2,129.2300 | 2.1292 | 2,050.5900 | 2.0506 | (3.693) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/05/2022 | | | Bond Future | 8.0150 | 113.4520 | 7.9744 | 113.6152 | (0.507) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R186 | 05/05/2022 | 8.31 | Call | Bond Future | 3,321.8100 | 3.3218 | 3,406.0500 | 3.4061 | 2.536 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/05/2022 | 8.31 | Put | Bond Future | 2,144.5500 | 2.1446 | 2,065.5400 | 2.0655 | (3.684) | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/05/2022 | 8.30 | Call | Bond Future | 3,298.0300 | 3.2980 | 3,381.8800 | 3.3819 | 2.542 | 0 | 0 | 0 |
| 2021/05/24 | R186 | 05/05/2022 | 8.30 | Put | Bond Future | 2,160.4100 | 2.1604 | 2,081.0100 | 2.0810 | (3.675) | 0 | 0 | 0 |
| 2021/05/24 | R197 | 05/08/2021 | | | Bond Future | 320.1688 | 320.1688 | 320.2130 | 320.2130 | 0.014 | 0.0000 | 0.0000 | 1,751 |
| 2021/05/24 | R197 | 04/11/2021 | | | Bond Future | 323.8209 | 323.8209 | 323.8644 | 323.8644 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R197 | 03/02/2022 | | | Bond Future | 319.5851 | 319.5851 | 319.6285 | 319.6285 | 0.014 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R197 | 05/05/2022 | | | Bond Future | 323.4746 | 323.4746 | 323.5180 | 323.5180 | 0.013 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R202 | 05/08/2021 | | | Bond Future | 231.6494 | 231.6494 | 234.9730 | 234.9730 | 1.435 | 0.0000 | 0.0000 | 9,325 |
| 2021/05/24 | R202 | 04/11/2021 | | | Bond Future | 234.2918 | 234.2918 | 237.6522 | 237.6522 | 1.434 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R202 | 03/02/2022 | | | Bond Future | 232.7860 | 232.7860 | 236.1862 | 236.1862 | 1.461 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R202 | 05/05/2022 | | | Bond Future | 235.6188 | 235.6188 | 239.0600 | 239.0600 | 1.460 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R209 | 05/08/2021 | 11.81 | Call | Bond Future | 7,642.0200 | 7.6420 | 7,676.3000 | 7.6763 | 0.449 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/08/2021 | 11.81 | Put | Bond Future | 437.0300 | 0.4370 | 401.2100 | 0.4012 | (8.196) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/08/2021 | | | Bond Future | 10.4422 | 71.1584 | 10.4299 | 71.2285 | (0.118) | 0.0000 | 0.0000 | 28,547 |
| 2021/05/24 | R209 | 05/08/2021 | 11.80 | Call | Bond Future | 7,600.4500 | 7.6004 | 7,634.3700 | 7.6344 | 0.446 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/08/2021 | 11.80 | Put | Bond Future | 444.0900 | 0.4441 | 407.9100 | 0.4079 | (8.147) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/08/2021 | 11.79 | Call | Bond Future | 7,558.9200 | 7.5589 | 7,592.4600 | 7.5925 | 0.444 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/08/2021 | 11.79 | Put | Bond Future | 451.2500 | 0.4513 | 414.6900 | 0.4147 | (8.102) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/05/24 | R209 | 04/11/2021 | 12.00 | Call | Bond Future | 8,214.8400 | 8.2148 | 8,248.0500 | 8.2480 | 0.404 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | 12.00 | Put | Bond Future | 1,114.1200 | 1.1141 | 1,076.6400 | 1.0766 | (3.364) | 0 | 0 | 9,000 |
| 2021/05/24 | R209 | 04/11/2021 | 10.50 | Call | Bond Future | 3,184.2600 | 3.1843 | 3,187.8300 | 3.1878 | 0.112 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | 12.19 | Call | Bond Future | 8,909.5000 | 8.9095 | 8,946.8500 | 8.9468 | 0.419 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | 12.19 | Put | Bond Future | 916.6500 | 0.9167 | 883.3100 | 0.8833 | (3.637) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | 12.17 | Call | Bond Future | 8,835.7900 | 8.8358 | 8,872.7200 | 8.8727 | 0.418 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | | | Bond Future | 10.6190 | 68.8127 | 10.6063 | 68.8834 | (0.120) | 0.0000 | 0.0000 | 4,375 |
| 2021/05/24 | R209 | 04/11/2021 | 10.50 | Put | Bond Future | 3,850.6000 | 3.8506 | 3,783.4800 | 3.7835 | (1.743) | 0 | 0 | 12,500 |
| 2021/05/24 | R209 | 04/11/2021 | 9.50 | Put | Bond Future | 7,806.8000 | 7.8068 | 7,729.4500 | 7.7295 | (0.991) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | 9.50 | Call | Bond Future | 1,158.0500 | 1.1581 | 1,151.3900 | 1.1514 | (0.575) | 0 | 0 | 6,000 |
| 2021/05/24 | R209 | 04/11/2021 | 12.18 | Call | Bond Future | 8,872.6300 | 8.8726 | 8,909.7700 | 8.9098 | 0.419 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | 12.18 | Put | Bond Future | 926.2600 | 0.9263 | 892.7100 | 0.8927 | (3.622) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 04/11/2021 | 12.17 | Put | Bond Future | 935.9500 | 0.9359 | 902.1900 | 0.9022 | (3.607) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 03/02/2022 | 11.03 | Call | Bond Future | 4,783.5000 | 4.7835 | 4,800.8100 | 4.8008 | 0.362 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 03/02/2022 | 11.03 | Put | Bond Future | 3,555.9000 | 3.5559 | 3,501.8700 | 3.5019 | (1.519) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 03/02/2022 | 11.02 | Call | Bond Future | 4,753.9200 | 4.7539 | 4,771.0800 | 4.7711 | 0.361 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 03/02/2022 | 11.02 | Put | Bond Future | 3,579.2000 | 3.5792 | 3,525.0200 | 3.5250 | (1.514) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 03/02/2022 | | | Bond Future | 10.8008 | 69.6192 | 10.7876 | 69.6905 | (0.122) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R209 | 03/02/2022 | 11.04 | Call | Bond Future | 4,812.9300 | 4.8129 | 4,830.4000 | 4.8304 | 0.363 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 03/02/2022 | 11.04 | Put | Bond Future | 3,532.5000 | 3.5325 | 3,478.6300 | 3.4786 | (1.525) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/05/2022 | 11.44 | Call | Bond Future | 5,848.9000 | 5.8489 | 5,873.9500 | 5.8739 | 0.428 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/05/2022 | 11.44 | Put | Bond Future | 3,515.0100 | 3.5150 | 3,467.9800 | 3.4680 | (1.338) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/05/2022 | 11.43 | Call | Bond Future | 5,818.4500 | 5.8185 | 5,843.3600 | 5.8434 | 0.428 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/05/2022 | 11.43 | Put | Bond Future | 3,534.8800 | 3.5349 | 3,487.7100 | 3.4877 | (1.334) | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/05/2022 | | | Bond Future | 10.9876 | 67.3094 | 10.9740 | 67.3815 | (0.124) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R209 | 05/05/2022 | 11.45 | Call | Bond Future | 5,879.6700 | 5.8797 | 5,904.8500 | 5.9049 | 0.428 | 0 | 0 | 0 |
| 2021/05/24 | R209 | 05/05/2022 | 11.45 | Put | Bond Future | 3,495.5100 | 3.4955 | 3,448.6100 | 3.4486 | (1.342) | 0 | 0 | 0 |
| 2021/05/24 | R210 | 05/08/2021 | | | Bond Future | 209.0562 | 209.0562 | 209.0932 | 209.0932 | 0.018 | 0.0000 | 0.0000 | 1,486 |
| 2021/05/24 | R210 | 04/11/2021 | | | Bond Future | 208.6994 | 208.6994 | 208.7362 | 208.7362 | 0.018 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R210 | 03/02/2022 | | | Bond Future | 211.1933 | 211.1933 | 211.2300 | 211.2300 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R210 | 05/05/2022 | | | Bond Future | 210.9632 | 210.9632 | 211.0001 | 211.0001 | 0.017 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R212 | 05/08/2021 | | | Bond Future | 172.1399 | 172.1399 | 172.2071 | 172.2071 | 0.039 | 0.0000 | 0.0000 | 1,803 |
| 2021/05/24 | R212 | 04/11/2021 | | | Bond Future | 174.1038 | 174.1038 | 174.1711 | 174.1711 | 0.039 | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.85 | Call | Bond Future | 7,274.7300 | 7.2747 | 7,416.3200 | 7.4163 | 1.946 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.85 | Put | Bond Future | 343.0700 | 0.3431 | 300.8200 | 0.3008 | (12.315) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.84 | Call | Bond Future | 7,231.4800 | 7.2315 | 7,372.5200 | 7.3725 | 1.950 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.84 | Put | Bond Future | 349.3600 | 0.3494 | 306.5600 | 0.3066 | (12.251) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.14 | Put | Bond Future | 987.5500 | 0.9875 | 901.6500 | 0.9017 | (8.698) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 9.34 | Put | Bond Future | 2,794.4800 | 2.7945 | 2,648.4300 | 2.6484 | (5.226) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 9.34 | Call | Bond Future | 1,751.3600 | 1.7514 | 1,789.1500 | 1.7891 | 2.158 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | | | Bond Future | 9.5269 | 87.4886 | 9.4937 | 87.6725 | (0.348) | 0.0000 | 0.0000 | 9,054 |
| 2021/05/24 | R213 | 05/08/2021 | 10.86 | Call | Bond Future | 7,318.0300 | 7.3180 | 7,460.1700 | 7.4602 | 1.942 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.86 | Put | Bond Future | 336.8700 | 0.3369 | 295.1700 | 0.2952 | (12.379) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.78 | Call | Bond Future | 6,973.1800 | 6.9732 | 7,110.8200 | 7.1108 | 1.974 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/08/2021 | 10.78 | Put | Bond Future | 389.1800 | 0.3892 | 342.9800 | 0.3430 | (11.871) | 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 |
|------------|------------------|------------|--------|------|-------------|-----------------------|---------------------|-----------------|---------------|-------------------|--------------|-------------|---------------|
| 2021/05/24 | R213 | 05/08/2021 | 10.14 | Call | Bond Future | 4,296.1100 | 4.2961 | 4,394.0500 | 4.3940 | 2.280 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 04/11/2021 | 11.10 | Put | Bond Future | 877.9600 | 0.8780 | 825.0900 | 0.8251 | (6.022) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 04/11/2021 | 11.11 | Call | Bond Future | 7,942.0200 | 7.9420 | 8,075.1500 | 8.0751 | 1.676 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 04/11/2021 | 11.09 | Put | Bond Future | 888.0100 | 0.8880 | 834.7300 | 0.8347 | (6.000) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 04/11/2021 | | | Bond Future | 9.7169 | 84.9357 | 9.6825 | 85.1213 | (0.355) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R213 | 04/11/2021 | 11.10 | Call | Bond Future | 7,904.0300 | 7.9040 | 8,036.7500 | 8.0367 | 1.679 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 04/11/2021 | 11.11 | Put | Bond Future | 868.0000 | 0.8680 | 815.5400 | 0.8155 | (6.044) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 04/11/2021 | 11.09 | Call | Bond Future | 7,866.1000 | 7.8661 | 7,998.4100 | 7.9984 | 1.682 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 10.67 | Call | Bond Future | 5,997.6300 | 5.9976 | 6,104.7900 | 6.1048 | 1.787 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 10.67 | Put | Bond Future | 2,193.9800 | 2.1940 | 2,113.5500 | 2.1135 | (3.666) | 0 | 0 | 220 |
| 2021/05/24 | R213 | 03/02/2022 | 10.60 | Put | Bond Future | 2,301.7500 | 2.3018 | 2,218.7400 | 2.2187 | (3.606) | 0 | 0 | 430 |
| 2021/05/24 | R213 | 03/02/2022 | 10.00 | Call | Bond Future | 3,924.5500 | 3.9245 | 4,005.0000 | 4.0050 | 2.050 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 10.00 | Put | Bond Future | 3,497.2100 | 3.4972 | 3,390.0700 | 3.3901 | (3.064) | 0 | 0 | 430 |
| 2021/05/24 | R213 | 03/02/2022 | 9.22 | Put | Bond Future | 5,822.1500 | 5.8222 | 5,683.2200 | 5.6832 | (2.386) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 8.80 | Put | Bond Future | 7,490.9500 | 7.4910 | 7,337.3500 | 7.3374 | (2.050) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 8.80 | Call | Bond Future | 1,392.3400 | 1.3923 | 1,426.3300 | 1.4263 | 2.441 | 0 | 0 | 102 |
| 2021/05/24 | R213 | 03/02/2022 | 9.58 | Put | Bond Future | 4,637.4100 | 4.6374 | 4,512.7800 | 4.5128 | (2.687) | 0 | 0 | 200 |
| 2021/05/24 | R213 | 03/02/2022 | 8.63 | Put | Bond Future | 8,251.6800 | 8.2517 | 8,093.0000 | 8.0930 | (1.923) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 8.63 | Call | Bond Future | 1,175.7200 | 1.1757 | 1,204.6300 | 1.2046 | 2.459 | 0 | 0 | 200 |
| 2021/05/24 | R213 | 03/02/2022 | 9.98 | Call | Bond Future | 3,869.5800 | 3.8696 | 3,949.1900 | 3.9492 | 2.057 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.98 | Put | Bond Future | 3,545.8700 | 3.5459 | 3,437.8900 | 3.4379 | (3.045) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | | | Bond Future | 9.9177 | 85.9308 | 9.8818 | 86.1183 | (0.362) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 10.17 | Call | Bond Future | 4,406.0000 | 4.4060 | 4,493.5500 | 4.4936 | 1.987 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 10.17 | Put | Bond Future | 3,104.5900 | 3.1046 | 3,004.5500 | 3.0045 | (3.222) | 0 | 0 | 220 |
| 2021/05/24 | R213 | 03/02/2022 | 9.15 | Put | Bond Future | 6,077.0000 | 6.0770 | 5,935.4400 | 5.9354 | (2.329) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.15 | Call | Bond Future | 1,948.2300 | 1.9482 | 1,994.2600 | 1.9943 | 2.363 | 0 | 0 | 220 |
| 2021/05/24 | R213 | 03/02/2022 | 10.60 | Call | Bond Future | 5,761.1400 | 5.7611 | 5,865.7200 | 5.8657 | 1.815 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.22 | Call | Bond Future | 2,080.6300 | 2.0806 | 2,129.2900 | 2.1293 | 2.339 | 0 | 0 | 430 |
| 2021/05/24 | R213 | 03/02/2022 | 10.25 | Call | Bond Future | 4,641.2000 | 4.6412 | 4,732.0700 | 4.7321 | 1.958 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 10.25 | Put | Bond Future | 2,932.6100 | 2.9326 | 2,835.8900 | 2.8359 | (3.298) | 0 | 0 | 102 |
| 2021/05/24 | R213 | 03/02/2022 | 9.76 | Call | Bond Future | 3,290.6100 | 3.2906 | 3,361.0200 | 3.3610 | 2.140 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.76 | Put | Bond Future | 4,117.9500 | 4.1180 | 4,000.7700 | 4.0008 | (2.846) | 0 | 0 | 102 |
| 2021/05/24 | R213 | 03/02/2022 | 10.15 | Call | Bond Future | 4,347.9800 | 4.3480 | 4,434.7000 | 4.4347 | 1.994 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 10.15 | Put | Bond Future | 3,148.7800 | 3.1488 | 3,047.9100 | 3.0479 | (3.203) | 0 | 0 | 200 |
| 2021/05/24 | R213 | 03/02/2022 | 9.58 | Call | Bond Future | 2,852.8800 | 2.8529 | 2,915.8400 | 2.9158 | 2.207 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.97 | Call | Bond Future | 3,842.3800 | 3.8424 | 3,921.5700 | 3.9216 | 2.061 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.97 | Put | Bond Future | 3,570.5400 | 3.5705 | 3,462.1400 | 3.4621 | (3.036) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.96 | Call | Bond Future | 3,814.9800 | 3.8150 | 3,893.7600 | 3.8938 | 2.065 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 03/02/2022 | 9.96 | Put | Bond Future | 3,595.0600 | 3.5951 | 3,486.2500 | 3.4863 | (3.027) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/05/2022 | 10.65 | Put | Bond Future | 2,908.8800 | 2.9089 | 2,821.4300 | 2.8214 | (3.006) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/05/2022 | 10.63 | Call | Bond Future | 5,472.8500 | 5.4728 | 5,574.4100 | 5.5744 | 1.856 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/05/2022 | | | Bond Future | 10.1197 | 83.4248 | 10.0823 | 83.6145 | (0.370) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R213 | 05/05/2022 | 10.64 | Call | Bond Future | 5,503.5000 | 5.5035 | 5,605.4100 | 5.6054 | 1.852 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/05/2022 | 10.64 | Put | Bond Future | 2,926.6600 | 2.9267 | 2,838.8600 | 2.8389 | (3.000) | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/05/2022 | 10.65 | Call | Bond Future | 5,534.2100 | 5.5342 | 5,636.4700 | 5.6365 | 1.848 | 0 | 0 | 0 |
| 2021/05/24 | R213 | 05/05/2022 | 10.63 | Put | Bond Future | 2,944.5500 | 2.9445 | 2,856.4000 | 2.8564 | (2.994) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/08/2021 | 12.03 | Put | Bond Future | 648.0600 | 0.6481 | 611.3700 | 0.6114 | (5.662) | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/05/24 | R214 | 05/08/2021 | 12.01 | Call | Bond Future | 6,923.7700 | 6.9238 | 6,897.9500 | 6.8979 | (0.373) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/08/2021 | | | Bond Future | 10.8361 | 67.9554 | 10.8341 | 67.9669 | (0.018) | 0.0000 | 0.0000 | 17,880 |
| 2021/05/24 | R214 | 05/08/2021 | 12.02 | Call | Bond Future | 6,963.3700 | 6.9634 | 6,937.8400 | 6.9378 | (0.367) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/08/2021 | 12.02 | Put | Bond Future | 657.4300 | 0.6574 | 620.4600 | 0.6205 | (5.623) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/08/2021 | 12.03 | Call | Bond Future | 7,003.0200 | 7.0030 | 6,977.7700 | 6.9778 | (0.361) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/08/2021 | 12.01 | Put | Bond Future | 666.9100 | 0.6669 | 629.6500 | 0.6297 | (5.587) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 04/11/2021 | 12.47 | Call | Bond Future | 8,590.1400 | 8.5901 | 8,574.7200 | 8.5747 | (0.180) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 04/11/2021 | 12.46 | Call | Bond Future | 8,554.9200 | 8.5549 | 8,539.3600 | 8.5394 | (0.182) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 04/11/2021 | 12.46 | Put | Bond Future | 1,156.0000 | 1.1560 | 1,129.1100 | 1.1291 | (2.326) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 04/11/2021 | | | Bond Future | 11.0118 | 65.4365 | 11.0098 | 65.4479 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R214 | 04/11/2021 | 12.47 | Put | Bond Future | 1,144.9900 | 1.1450 | 1,118.2400 | 1.1182 | (2.336) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 04/11/2021 | 12.48 | Call | Bond Future | 8,625.3900 | 8.6254 | 8,610.0900 | 8.6101 | (0.177) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 04/11/2021 | 12.48 | Put | Bond Future | 1,134.0800 | 1.1341 | 1,107.4500 | 1.1075 | (2.348) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 03/02/2022 | 11.40 | Put | Bond Future | 3,817.3000 | 3.8173 | 3,787.3400 | 3.7873 | (0.785) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 03/02/2022 | 11.41 | Call | Bond Future | 4,953.0700 | 4.9531 | 4,934.3800 | 4.9344 | (0.377) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 03/02/2022 | 11.39 | Put | Bond Future | 3,841.4700 | 3.8415 | 3,811.4700 | 3.8115 | (0.781) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 03/02/2022 | | | Bond Future | 11.1955 | 66.2033 | 11.1934 | 66.2146 | (0.018) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R214 | 03/02/2022 | 11.40 | Call | Bond Future | 4,923.7900 | 4.9238 | 4,905.0800 | 4.9051 | (0.380) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 03/02/2022 | 11.41 | Put | Bond Future | 3,793.2700 | 3.7933 | 3,763.3300 | 3.7633 | (0.789) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 03/02/2022 | 11.39 | Call | Bond Future | 4,894.5800 | 4.8946 | 4,875.8300 | 4.8758 | (0.383) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/05/2022 | 11.74 | Put | Bond Future | 3,843.9300 | 3.8439 | 3,819.3400 | 3.8193 | (0.640) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/05/2022 | 11.75 | Call | Bond Future | 5,766.9800 | 5.7670 | 5,753.7700 | 5.7538 | (0.229) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/05/2022 | 11.73 | Put | Bond Future | 3,865.7300 | 3.8657 | 3,841.1100 | 3.8411 | (0.637) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/05/2022 | | | Bond Future | 11.3772 | 63.7142 | 11.3751 | 63.7256 | (0.019) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R214 | 05/05/2022 | 11.74 | Call | Bond Future | 5,737.5300 | 5.7375 | 5,724.2900 | 5.7243 | (0.231) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/05/2022 | 11.75 | Put | Bond Future | 3,822.4800 | 3.8225 | 3,797.9200 | 3.7979 | (0.643) | 0 | 0 | 0 |
| 2021/05/24 | R214 | 05/05/2022 | 11.73 | Call | Bond Future | 5,708.3600 | 5.7084 | 5,695.0900 | 5.6951 | (0.232) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 12.51 | Put | Bond Future | 330.5200 | 0.3305 | 295.5100 | 0.2955 | (10.592) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 12.52 | Call | Bond Future | 11,046.5500 | 11.0465 | 11,139.4100 | 11.1394 | 0.841 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 12.50 | Put | Bond Future | 336.1300 | 0.3361 | 300.7000 | 0.3007 | (10.541) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 11.20 | Put | Bond Future | 1,989.5800 | 1.9896 | 1,886.7700 | 1.8868 | (5.167) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 11.20 | Call | Bond Future | 4,459.3400 | 4.4593 | 4,483.9900 | 4.4840 | 0.553 | 0 | 0 | 1,000 |
| 2021/05/24 | R248 | 05/08/2021 | 10.50 | Put | Bond Future | 4,484.4700 | 4.4845 | 4,349.4600 | 4.3495 | (3.011) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 10.30 | Call | Bond Future | 1,311.8700 | 1.3119 | 1,300.1200 | 1.3001 | (0.896) | 0 | 0 | 1,300 |
| 2021/05/24 | R248 | 05/08/2021 | 10.90 | Put | Bond Future | 2,867.8600 | 2.8679 | 2,748.6500 | 2.7487 | (4.157) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 10.90 | Call | Bond Future | 3,220.5000 | 3.2205 | 3,228.7500 | 3.2288 | 0.256 | 0 | 0 | 1,300 |
| 2021/05/24 | R248 | 05/08/2021 | 10.60 | Put | Bond Future | 4,028.3300 | 4.0283 | 3,896.4300 | 3.8964 | (3.274) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 10.60 | Call | Bond Future | 2,162.5400 | 2.1625 | 2,158.1000 | 2.1581 | (0.205) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | | | Bond Future | 10.8514 | 85.6937 | 10.8339 | 85.8212 | (0.161) | 0.0000 | 0.0000 | 171,977 |
| 2021/05/24 | R248 | 05/08/2021 | 12.51 | Call | Bond Future | 10,995.4300 | 10.9954 | 11,087.8800 | 11.0879 | 0.841 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 12.52 | Put | Bond Future | 325.0000 | 0.3250 | 290.4000 | 0.2904 | (10.646) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 12.50 | Call | Bond Future | 10,944.3100 | 10.9443 | 11,036.3400 | 11.0363 | 0.841 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 10.00 | Put | Bond Future | 7,329.6600 | 7.3297 | 7,188.8100 | 7.1888 | (1.922) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 10.00 | Call | Bond Future | 697.6700 | 0.6977 | 684.2800 | 0.6843 | (1.919) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/08/2021 | 10.50 | Call | Bond Future | 1,855.6200 | 1.8556 | 1,848.0700 | 1.8481 | (0.407) | 0 | 0 | 1,000 |
| 2021/05/24 | R248 | 05/08/2021 | 10.30 | Put | Bond Future | 5,503.6400 | 5.5036 | 5,364.4300 | 5.3644 | (2.529) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 04/11/2021 | 12.85 | Call | Bond Future | 12,138.6800 | 12.1387 | 12,227.3000 | 12.2273 | 0.730 | 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 |
|------------|------------------|------------|--------|------|-------------|--------------------------------|--------------------------------|--------------------------|--------------------|----------------------|--------------|----------------|---------------|
| 2021/05/24 | R248 | 04/11/2021 | 12.85 | Put | Bond Future | 858.6500 | 0.8586 | 818.6600 | 0.8187 | (4.657) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 04/11/2021 | | | Bond Future | 11.0274 | 82.2383 | 11.0093 | 82.3669 | (0.165) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R248 | 04/11/2021 | 12.84 | Call | Bond Future | 12,093.8100 | 12.0938 | 12,182.1400 | 12.1821 | 0.730 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 04/11/2021 | 12.84 | Put | Bond Future | 867.8100 | 0.8678 | 827.5300 | 0.8275 | (4.642) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 04/11/2021 | 12.83 | Call | Bond Future | 12,048.9400 | 12.0489 | 12,136.9900 | 12.1370 | 0.731 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 04/11/2021 | 12.83 | Put | Bond Future | 877.0500 | 0.8770 | 836.4900 | 0.8365 | (4.625) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 03/02/2022 | 11.48 | Call | Bond Future | 5,907.8000 | 5.9078 | 5,955.8400 | 5.9558 | 0.813 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 03/02/2022 | 11.49 | Put | Bond Future | 4,073.9100 | 4.0739 | 3,992.3800 | 3.9924 | (2.001) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 03/02/2022 | 11.47 | Call | Bond Future | 5,870.3000 | 5.8703 | 5,918.0400 | 5.9180 | 0.813 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 03/02/2022 | | | Bond Future | 11.2119 | 83.2020 | 11.1930 | 83.3319 | (0.168) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R248 | 03/02/2022 | 11.48 | Put | Bond Future | 4,102.2400 | 4.1022 | 4,020.4300 | 4.0204 | (1.994) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 03/02/2022 | 11.49 | Call | Bond Future | 5,945.3900 | 5.9454 | 5,993.7100 | 5.9937 | 0.813 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 03/02/2022 | 11.47 | Put | Bond Future | 4,130.7700 | 4.1308 | 4,048.6600 | 4.0487 | (1.988) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/05/2022 | 11.80 | Call | Bond Future | 6,873.5600 | 6.8736 | 6,930.8700 | 6.9309 | 0.834 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/05/2022 | 11.79 | Call | Bond Future | 6,836.2500 | 6.8363 | 6,893.3100 | 6.8933 | 0.835 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/05/2022 | 11.79 | Put | Bond Future | 4,270.5400 | 4.2705 | 4,196.3300 | 4.1963 | (1.738) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/05/2022 | | | Bond Future | 11.3944 | 79.7807 | 11.3748 | 79.9120 | (0.172) | 0.0000 | 0.0000 | 0 |
| 2021/05/24 | R248 | 05/05/2022 | 11.80 | Put | Bond Future | 4,244.9400 | 4.2449 | 4,170.9800 | 4.1710 | (1.742) | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/05/2022 | 11.81 | Call | Bond Future | 6,911.2400 | 6.9112 | 6,968.7900 | 6.9688 | 0.833 | 0 | 0 | 0 |
| 2021/05/24 | R248 | 05/05/2022 | 11.81 | Put | Bond Future | 4,219.7900 | 4.2198 | 4,146.0700 | 4.1461 | (1.747) | 0 | 0 | 0 |

Total

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